

Midterm 1: Patrick Kim

Section 1.1: Systems of Linear Equations

Definitions

- Linear equation
 - $a_1x_1 + a_2x_2 + \dots + a_nx_n = b$
 - Organization of coefficients and variables with a solution 'b'
- System of linear equations
 - Collection of multiple linear equations
- Solution of a system
 - (s_1, s_2, \dots, s_n)
 - List of numbers that make each equation a true statement when the s values are substituted for the x variables
- Solution set
 - Set of all possible solutions of a linear system
- Equivalent linear systems
 - 2 linear systems with the **same solution set**
- Consistent system
 - 1 solution or infinitely many solutions
- Inconsistent system
 - No solution for a **specific input**
- Existence
 - Does a solution set exist?
- Uniqueness
 - If a solution exists, is there more than one solution?

Key Notes

- A system of linear equations has either:
 - No solution
 - Exactly one solution
 - Infinitely many solutions
- Matrix notation
 - Rectangular format that contains info of a linear system
 - Example system
 - $1x_1 - 2x_2 + x_3 = 0$
 - $0x_1 + 2x_2 - 8x_3 = 8$
 - $5x_1 + 0x_2 - 5x_3 = 10$
 - Coefficient matrix

$$\blacksquare \begin{bmatrix} 1 & -2 & 1 \\ 0 & 2 & -8 \\ 5 & 0 & -5 \end{bmatrix}$$

- Augmented matrix

$$\blacksquare \begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 2 & -8 & 8 \\ 5 & 0 & -5 & 10 \end{bmatrix}$$

- Size of a matrix
 - $m \times n$
 - m : rows
 - n : columns
- Row reduction operations
 - Replacement
 - Eliminating elements (making them 0) by comparing two rows and scaling one of them
 - Interchange
 - Swapping rows
 - Scaling
 - Usually done to make a leading entry into one
- Goal of row reduction: to create an **echelon form** or **RREF**
 - Triangle of 0's

Section 1.2: Row Reduction and Echelon Forms

Definitions

- Non-zero row/column
 - Row or column with **at least one** nonzero entry
- Zero row/column
 - Row or column with **all zeros**
- Leading entry
 - Leftmost nonzero entry in a row
- Row reduced echelon form (RREF)
 - A simplified matrix that represents a potential solution set for a linear system
 - Each matrix has only one RREF
- Pivot position
 - Location in a matrix that corresponds to a leading 1 in RREF
- Pivot column
 - Column that contains a pivot position
- Basic/leading variables
 - Variables that correspond to a pivot
 - Basic variables have an exact value for a solution set

- Free variables
 - Variables that do not correspond to any pivots and pivot columns
 - Can be assigned **any value** for a consistent linear system
- Overdetermined system
 - # of rows > # of columns
 - System of linear equations with more equations than unknowns
 - Can be consistent
 - Can have a unique solution
 - $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
- Underdetermined system
 - # of columns > # of rows
 - System of linear equations with more unknowns than equations
 - Can **never** have a unique solution (always a **free variable**)
 - If system is consistent -> infinite solutions
 - If system is inconsistent -> no solution
 - $\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$

Key Notes

- Echelon Form of a Matrix
 - 3 Properties:
 1. All zero rows are **at the bottom**
 2. Each leading entry (non-zero entry) of a row is to the **right** of any leading entries in the row above it (if any)
 3. Below a leading entry, all entries are 0
- RREF
 - All leading entries are 1's
 - There are 0's **above and below** each leading 1
- A matrix can be in **neither** echelon form nor RREF
 - This means that **more row reduction** needs to be done
- Uniqueness of the RREF
 - Each matrix is **row equivalent** (has same solution set) to **one and only one** reduced echelon matrix
 - A matrix has **only one RREF** matrix
- **Inconsistent** systems have **empty** solution sets

- Existence and Uniqueness Theorem
 - A linear system is consistent if and only if the rightmost column of the augmented matrix is **not** a pivot column
 - No row of the form:
 - $[0 \ 0 \ 0 \ 0 \ 0 \ | \ b]$ with b non-zero
 - If a linear system is consistent, the solution set has either:
 - Unique solution (no free variables)
 - Infinitely many solutions (at least one free variable)

Section 1.3: Vector Equations

Definitions

- Vector
 - An ordered list of numbers
- \mathbb{R}^n
 - \mathbb{R} : collection of all lists of n real numbers
 - n : number of entries (rows) in the vector
- Zero vector: $\mathbf{0}$
 - Vector with all entries 0
- Linear combination
 - Given vectors $\{v_1, v_2, \dots, v_p\}$ in \mathbb{R}^n and given scalars $\{c_1, c_2, \dots, c_p\}$, a vector y defined by $y = c_1v_1 + c_2v_2 + \dots + c_pv_p$ is a linear combination
- $\text{Span}\{v_1 \dots v_p\}$
 - Collection of all vectors that can be written in the form $c_1v_1 + c_2v_2 + \dots + c_pv_p$

Key Notes

- Vectors in \mathbb{R}^x
 - \mathbb{R}^2 vector: $\begin{bmatrix} a \\ b \end{bmatrix}$
 - \mathbb{R}^3 vector: $\begin{bmatrix} a \\ b \\ c \end{bmatrix}$
- Vectors in \mathbb{R}^2 can be represented as a line to a point in a 2D space
- Vectors in \mathbb{R}^3 can be represented as a line to a point in a 3D space
- Graphically adding vectors in \mathbb{R}^2
 - Add “tip to tail”
- Algebraic properties of \mathbb{R}^n
 - For all u, v, w in \mathbb{R}^n and all scalars c & d :
 - i. $u + v = v + u$
 - v. $c(u + v) = cu + cv$

- ii. $(u + v) + w = u + (v + w)$ vi. $(c + d)u = cu + du$
- iii. $u + 0 = 0 + u = u$ vii. $c(du) = (cd)u$
- iv. $u + (-u) = -u + u = 0$ viii. $1u = u$

● A **vector equation** $\mathbf{x}_1\mathbf{a}_1 + \mathbf{x}_2\mathbf{a}_2 + \dots + \mathbf{x}_n\mathbf{a}_n = \mathbf{b}$ has the same solution set as the linear system whose augmented matrix is $[\mathbf{a}_1 \ \mathbf{a}_2 \ \dots \ \mathbf{a}_n \ | \ \mathbf{b}]$

- \mathbf{b} can be generated by a linear combination of $\mathbf{a}_1, \dots, \mathbf{a}_n$ if and only if there exists a **solution (weights: $\mathbf{x}_1, \dots, \mathbf{x}_n$)** to the linear system corresponding to the matrix
- If $\mathbf{v}_1 \dots \mathbf{v}_p$ are in \mathbb{R}^n , then the set of all linear combinations of $\mathbf{v}_1 \dots \mathbf{v}_p$ is denoted by $\text{Span}\{\mathbf{v}_1 \dots \mathbf{v}_p\}$ and is called the subset of \mathbb{R}^n spanned by $\mathbf{v}_1 \dots \mathbf{v}_p$
 - $\text{Span}\{\mathbf{v}_1 \dots \mathbf{v}_p\}$: collection of all vectors that can be written in the form
$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_p\mathbf{v}_p$$
- Is vector \mathbf{b} in $\text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$? == does $x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_p\mathbf{v}_p = \mathbf{b}$ have a solution?
 - Solve $[\mathbf{v}_1 \dots \mathbf{v}_p \ | \ \mathbf{b}]$
 - Is \mathbf{b} a linear combination of the vectors in $\{\mathbf{v}_1 \dots \mathbf{v}_p\}$?
 - **Is there a pivot in every row?**

Section 1.4: The Matrix Equation $\mathbf{Ax}=\mathbf{b}$

Definitions

- Identity matrix
 - The “one” of multiplying matrices
 - Outputs the same input
- $\mathbf{x} \in \mathbb{R}^n$
 - \mathbf{x} is a vector with n elements

Key Notes

- Star Equation

- $\mathbf{Ax} = [\mathbf{a}_1 \ \mathbf{a}_2 \ \dots \ \mathbf{a}_n] \cdot \begin{bmatrix} x_1 \\ x_2 \\ \dots \\ x_n \end{bmatrix} = x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \dots + x_n\mathbf{a}_n$
 - \mathbf{x} : weights
 - \mathbf{Ax} is defined only if the number of **columns in \mathbf{A}** == number of **entries in \mathbf{x}**
- If \mathbf{A} is an $m \times n$ matrix, with columns $\mathbf{a}_1, \dots, \mathbf{a}_n$, and if \mathbf{b} is in \mathbb{R}^m :
 - Matrix equation == vector equation == augmented matrix for a linear system
 - $(\mathbf{Ax} = \mathbf{b}) == (x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \dots + x_n\mathbf{a}_n = \mathbf{b}) == ([\mathbf{a}_1 \ \mathbf{a}_2 \ \dots \ \mathbf{a}_n \ | \ \mathbf{b}])$
- $\mathbf{Ax} = \mathbf{b}$ as a linear combination has **two parts**
 1. \mathbf{A} vector
 2. \mathbf{x} vector

- Span of the columns essentially means **multiplying** these **two parts**
- $Ax = b$ has a solution if and only if b is a linear combination of the columns of A
- Logically equivalent statements for an $m \times n$ matrix A (all true or all false)
 - For each b in \mathbb{R}^m , the equation $Ax = b$ has a solution
 - Each b in \mathbb{R}^m is a linear combination of the columns of A
 - The columns of A span \mathbb{R}^m
 - A has a pivot position in every row
- If A is an $m \times n$ matrix, u & v are vectors in \mathbb{R}^n , and c is a scalar, then:
 - $A(u + v) = Au + Av$
 - $A(cu) = c(Au)$

Section 1.5: Solution Sets of Linear Systems

Definitions

- Homogeneous linear system
 - System of linear equations written in the form: $Ax = 0$
- Trivial solution
 - x vector = 0
- Nontrivial solution
 - x vector that satisfies $Ax = 0$ and has **at least one** non-zero element
- Nonhomogeneous linear system
 - System of linear equations written in the form: $Ax = b$
 - Where $b \neq 0$

Key Notes

- Homogeneous linear system ($Ax = 0$) always has **at least one solution**

- Trivial solution: $x = 0$
- Homogeneous system has a nontrivial solution if there is **at least one free variable**
- **Implicit** description of a plane
 - $10x_1 - 3x_2 - 2x_3 = 0$
- **Explicit** description of a plane (**Parametric Vector Equation**)
 - $x = su + tv$
 - x : x vector
 - s, t in \mathbb{R}
 - $x = x_2u + x_3v$
 - x_2 and x_3 are free variables
- Parametric Vector Form for a consistent ...
 - $Ax = b$
 - $x = u + tv$
 - $Ax = 0$
 - $x = tv$
- For a consistent $Ax = b$, the solution set of $Ax = b$ is the set of all vectors of the form

$$w = p + v_k$$
 where p is a solution and v_k is any solution of $Ax = 0$
- Writing a solution set in Parametric Vector Form
 1. Row reduce the augmented matrix to RREF
 2. Express each basic variable in terms of any **free variable** appearing in an equation
 3. Write a **typical solution x** as a vector whose entries depend on the free variables
 4. Decompose x into a linear combination of vectors using the **free variables as parameters**

$$\text{a. Ex: } x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 4 - 3x_3 \\ -1 + 2x_3 \\ x_3 \end{bmatrix} \rightarrow \begin{bmatrix} 4 \\ -1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -3 \\ 2 \\ 1 \end{bmatrix}$$

$[p]$
 $[v]$

Section 1.7: Linear Independence

Definitions

- Linearly independent
 - Vector equation $x_1v_1 + x_2v_2 + \dots + x_nv_n = 0$ has **only the trivial solution**
 - Matrix A has a **pivot in every column**
 - No free variables
- Linearly dependent

- Vector equation $c_1v_1 + c_2v_2 + \dots + c_pv_p = 0$ where weights c_1, \dots, c_p are **not all zero**
- At least one free variable

Key Notes

- If a set of vectors is **linearly independent**, there are **no free variables**
 - **No free variables = pivot in every column**
- If a set of vectors is **linearly dependent**, there is **at least one free variable**
- Quick facts
 - If # of columns > # of rows, then $\{v_1, \dots, v_p\}$ is linearly dependent
 - $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$: x_2 is free
 - If $\{v_1, \dots, v_p\}$ is linearly independent, then # of rows \geq # of columns
 - $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$: no free variables
 - $\begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$: no free variables (there is no x_3 here)
 - If $Ax = 0$ has a free variable, then $\{v_1, \dots, v_p\}$ is linearly dependent
- Sets with **one vector**: x_1v_1
 - Linearly independent if and only if v_1 is **not the 0 vector**
 - If v_1 is the 0 vector $\rightarrow x_10$
 - Has infinite nontrivial solutions
 - Linearly dependent
- Sets with **two vectors**: x_1v_1 and x_2v_2
 - Linearly **dependent** if at least one of the vectors is a **multiple** of the other
 - Linearly **independent** if and only if **neither** of the vectors is a multiple of the other
- Sets with **2 or more vectors**:
 - Linearly dependent if **at least one** of the vectors can be written as a **linear combination** of all the other vectors
 - One vector is **in the span** of the other vectors
 - Vector is a **multiple** of all the other vectors
- If at least one vector is the **zero vector**, then the system is **linearly dependent**

Section 1.8: Introduction to Linear Transformations

Definitions

- Matrix Transformation
 - Assigns (transforms) a vector \mathbf{x} in \mathbb{R}^n to a vector $T(\mathbf{x})$ in \mathbb{R}^m
- Linear Transformation
 - A matrix transformation that preserves the operations of vector addition and scalar multiplication
 - $T(c\mathbf{u} + d\mathbf{v}) = cT(\mathbf{u}) + dT(\mathbf{v})$
- Domain of transformation $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$
 - Input: set \mathbb{R}^n
- Codomain of transformation $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$
 - Output: set \mathbb{R}^m
- Image of \mathbf{x} under the action of T
 - $T(\mathbf{x})$ in \mathbb{R}^m
- Range of T
 - Set of all images $T(\mathbf{x})$
- Principle of superposition
 - $T(c_1\mathbf{v}_1 + \dots + c_k\mathbf{v}_k) = c_1T\mathbf{v}_1 + \dots + c_kT\mathbf{v}_k$

Key Notes

- (Solving equation $A\mathbf{x} = \mathbf{b}$) == (finding all vectors \mathbf{x} in \mathbb{R}^n that are transformed into the vector \mathbf{b} in \mathbb{R}^m under the “action” of multiplication by A)
- Let A be an $m \times n$ matrix \rightarrow derive a function:
 - Matrix transformation: $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$, $T(\mathbf{x}) = A\mathbf{x}$
 - Multiplier (A): $m \times n$
 - Domain of $T: \mathbb{R}^n$
 - Number of entries in \mathbf{x}
 - Codomain of $T: \mathbb{R}^m$
 - Number of entries in $T(\mathbf{x})$: image of \mathbf{x} under T
 - Vector $T(\mathbf{x})$
 - Image of \mathbf{x} under T
 - Range
 - Set of all possible images $T(\mathbf{x})$
- $T: \mathbb{R}^y \rightarrow \mathbb{R}^x$
 - T has x rows and y columns
- A transformation T is **linear** if:
 - $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$ for all \mathbf{u}, \mathbf{v} in the domain of T
 - $T(c\mathbf{u}) = c(T\mathbf{u})$ for all scalars c and all \mathbf{u} in the domain of T
 - Example:
 - $y = 2x$
 - $f(2 + 3) = f(2) + f(3)$: linear
 - $y = x^2$

- $f(2 + 3) \neq f(2) + f(3)$: not linear
- Every matrix transformation is a linear transformation
- $T(\mathbf{x}) = r\mathbf{x}$
 - Contraction: $0 \leq r < 1$
 - Dilation: $r > 1$

Section 1.9: The Matrix of a Linear Transformation

Definitions

- Standard matrix for a linear transformation T
 - $A = [T(\mathbf{e}_1) + \dots + T(\mathbf{e}_n)]$
- \mathbf{e}_1 in $\mathbb{R}^2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ \mathbf{e}_2 in $\mathbb{R}^2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$
- **Onto (existence question)**
 - $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is **onto** \mathbb{R}^m if each \mathbf{b} in \mathbb{R}^m is the image of **at least one** \mathbf{x} in \mathbb{R}^n
 - At least 1 solution of $T(\mathbf{x}) = \mathbf{b}$
 - **Pivot in every row**
 - Columns of A **spans** \mathbb{R}^m
- **One-to-one (uniqueness question)**
 - $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is **one-to-one** if each \mathbf{b} in \mathbb{R}^m is the image of **at most one** \mathbf{x} in \mathbb{R}^n
 - $T(\mathbf{x}) = \mathbf{b}$ has either **1 solution** or **no solutions**
 - **Pivot in every column**
 - Columns of A are **linearly independent**

Key Notes

- Every linear transformation from \mathbb{R}^n to \mathbb{R}^m is also a matrix transformation $\mathbf{x} \mapsto A\mathbf{x}$
 - Finding A : observe what T does to the **standard matrix**
- Geometric Linear Transformations of \mathbb{R}^2
 - Reflections
 - Reflection through the x_1 axis: $\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$
 - Reflection through the x_2 axis: $\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$
 - Reflection through the line $x_2 = x_1$: $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$
 - Reflection through the line $x_2 = -x_1$: $\begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix}$
 - Reflection through the origin: $\begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$
 - Contractions & expansions

- $0 < k < 1$: contraction
 - $k > 1$: expansion
 - Horizontal contraction & expansion: $\begin{bmatrix} k & 0 \\ 0 & 1 \end{bmatrix}$
 - Vertical contraction & expansion: $\begin{bmatrix} 1 & 0 \\ 0 & k \end{bmatrix}$
- Shears
 - Horizontal shear: $\begin{bmatrix} 1 & k \\ 0 & 1 \end{bmatrix}$
 - $k < 0$: left shear
 - $k > 0$: right shear
 - Vertical shear: $\begin{bmatrix} 1 & 0 \\ k & 1 \end{bmatrix}$
 - $k < 0$: down shear
 - $k > 0$: up shear
- Projections
 - Projections on the x_1 -axis: $\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$
 - Projections on the x_2 -axis: $\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$
- Rotation
 - CCW rotation: $\begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}$
- Geometric description
 - Onto: can get to any vector with an image
 - One-to-one: cannot have multiple vectors have the same image
- Onto
 - A linear transformation $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is **onto** if for all $\mathbf{b} \in \mathbb{R}^m$ there is an $\mathbf{x} \in \mathbb{R}^n$ so that $T(\mathbf{x}) = A\mathbf{x} = \mathbf{b}$
 - $A\mathbf{x} = \mathbf{b}$ is **always consistent**
 - **At least** one solution
 - Existence property
 - T is onto if and only if its **standard matrix** has a **pivot in every row**
- One-to-one
 - A linear transformation $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is one-to-one if for all $\mathbf{b} \in \mathbb{R}^m$ there is **at most one** (possible 0) $\mathbf{x} \in \mathbb{R}^n$ so that $T(\mathbf{x}) = A\mathbf{x} = \mathbf{b}$
 - $A\mathbf{x} = \mathbf{b}$ has **at most 1** solution
 - No free variables
 - Uniqueness property

- T is one-to-one if and only if the only solution to $T(\mathbf{x}) = \mathbf{0}$ is the **trivial solution**
- T is one-to-one if and only if **every column** of A is **pivotal**

Section 2.1: Matrix Algebra

Key Notes

- **Theorem 1**

- Let A, B, and C be matrices of the same size, and let r and s be scalars.

$$\begin{array}{ll} \text{a. } A + B = B + A & \text{d. } r(A + B) = rA + rB \\ \text{b. } (A + B) + C = A + (B + C) & \text{e. } (r + s)A = rA + sA \\ \text{c. } A + 0 = A & \text{f. } r(sA) = (rs)A \end{array}$$

- Matrix multiplication

- If A is an $m \times n$ matrix, and if B is an $n \times p$ matrix with columns b_1, \dots, b_p , then the product AB is the $m \times p$ matrix whose columns are Ab_1, \dots, Ab_p

$$AB = A[b_1 \ b_2 \ \dots \ b_p] = [Ab_1 \ Ab_2 \ \dots \ Ab_p]$$

- # of columns in A == # of rows in B

- **Theorem 2: Properties of Matrix Multiplication**

- Let A be an $m \times n$ matrix, and let B and C have sizes for which the indicated sums and products are defined.

$$\begin{array}{l} \text{a. } A(BC) = (AB)C \\ \text{b. } A(B + C) = AB + AC \\ \text{c. } (B + C)A = BA + CA \\ \text{d. } r(AB) = (rA)B = A(rB) \\ \text{e. } I_m A = A = A I_n \end{array}$$

- Matrices that **commute**

- Matrices A and B commute when $AB = BA$

- Warnings

- **Order** when multiplying matrices **matters**
 - In general, $AB \neq BA$
- $AB = AC$ does not suggest $B = C$
- If AB is the zero matrix, cannot conclude in general that either $A = 0$ or $B = 0$

- Transpose of a Matrix

- Given an $m \times n$ matrix, the transpose of A is the $n \times m$ matrix, denoted by A^T

$$\begin{array}{ll} \text{○ } A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} & A^T = \begin{bmatrix} a & c \\ b & d \end{bmatrix} \\ \text{○ } B = \begin{bmatrix} -5 & 2 \\ 1 & -3 \\ 0 & 4 \end{bmatrix} & B^T = \begin{bmatrix} -5 & 1 & 0 \\ 2 & -3 & 4 \end{bmatrix} \end{array}$$

- **Theorem 3**

- Let A and B denote matrices whose sizes are appropriate for the following sums and products
 - a. $(A^T)^T = A$
 - b. $(A + B)^T = A^T + B^T$
 - c. For any scalar r , $(rA)^T = rA^T$
 - d. $(AB)^T = B^T A^T$
- The **transpose** of a product of matrices equals the product of their transposes in the **reverse order**
- Powers of Matrices
 - Can **only** be applied to **square matrices**

Theorems

Theorem 1: Uniqueness of RREF

- Each matrix is row equivalent to one and only one row reduced echelon matrix.

Theorem 2: Existence and Uniqueness Theorem

- A linear system is consistent if and only if the rightmost column of the augmented matrix is **not** a pivot column - that is, if and only if an echelon form of the augmented matrix has **no** row of the form:

$$[0 \dots 0 \ b] \text{ with } b \text{ nonzero}$$
- If a linear system is consistent, then the solution set contains either:
 - i. a unique solution (no free variables)
 - ii. infinitely many solution (at least one free variable)

Theorem 3: Matrix, Vector, and Linear Equations

- If A is an $m \times n$ matrix, with columns $\mathbf{a}_1, \dots, \mathbf{a}_n$ and if \mathbf{b} is in \mathbb{R}^m , the matrix equation

$$A\mathbf{x} = \mathbf{b}$$
- has the same solution set as the vector equation

$$x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \dots + x_n\mathbf{a}_n = \mathbf{b}$$
- which, in turn, has the same solution set as the system of linear equations whose augmented matrix is

$$[\mathbf{a}_1 \ \mathbf{a}_2 \ \dots \ \mathbf{a}_n \mid \mathbf{b}]$$

Theorem 4: Logically Equivalent Statements

- Let A be an $m \times n$ matrix. Then the following statements are logically equivalent. That is, for a particular A , either they are all true statements or they are all false.
 - a. For each \mathbf{b} in \mathbb{R}^m , the equation $A\mathbf{x} = \mathbf{b}$ has a solution.
 - b. Each \mathbf{b} in \mathbb{R}^m is a linear combination of the columns of A .
 - c. The columns of A span \mathbb{R}^m .

- d. A has a pivot position in every row.

Theorem 5: Properties of the Matrix-Vector Product $A\mathbf{x}$

- If A is an $m \times n$ matrix, \mathbf{u} and \mathbf{v} are vectors in \mathbb{R}^n , and c is a scalar, then:
 - a. $A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v}$
 - b. $A(c\mathbf{u}) = c(A\mathbf{u})$

Theorem 6: Parametric Vector Form of a Nonhomogeneous System

- Suppose the equation $A\mathbf{x} = \mathbf{b}$ is consistent for some given \mathbf{b} , and let \mathbf{p} be a solution. Then the solution set of $A\mathbf{x} = \mathbf{b}$ is the set of all vectors of the form $\mathbf{w} = \mathbf{p} + \mathbf{v}_h$, where \mathbf{v}_h is any solution of the homogeneous equation $A\mathbf{x} = \mathbf{0}$.

Theorem 7: Characterization of Linearly Dependent Sets

- An indexed set $S = \{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ of two or more vectors is linearly dependent if and only if at least one of the vectors in S is a linear combination of the others. In fact, if S is linearly dependent and $\mathbf{v}_1 \neq \mathbf{0}$, then some \mathbf{v}_j (with $j > 1$) is a linear combination of the preceding vectors, $\mathbf{v}_1, \dots, \mathbf{v}_{j-1}$.

Theorem 8: Linear Dependence based on Matrix Size

- If a set contains more vectors than there are entries in each vector, then the set is linearly dependent. That is, any set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in \mathbb{R}^n is linearly dependent if the number of columns $>$ than the number of rows.

Theorem 9: Linear Dependence based on a Zero Vector

- If a set $S = \{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in \mathbb{R}^n contains the zero vector, then the set is linearly dependent.

Theorem 10: Using the Standard Matrix to find Columns of A

- Let $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation. Then there exists a unique matrix A such that

$$T(\mathbf{x}) = A\mathbf{x} \text{ for all } \mathbf{x} \text{ in } \mathbb{R}^n$$

- In fact, A is the $m \times n$ matrix whose j th column is the vector $T(\mathbf{e}_j)$, where \mathbf{e}_j is the j th column of the identity matrix in \mathbb{R}^n

$$A = [T(\mathbf{e}_1) \dots T(\mathbf{e}_n)]$$

Theorem 11: One-to-One using the Homogeneous Equation

- Let $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation. Then T is one-to-one if and only if the equation $T(\mathbf{x}) = \mathbf{0}$ has only the trivial solution

Theorem 12: Onto and One-to-One

- Let $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation, and let A be the standard matrix for T .
Then:
 - a. T maps \mathbb{R}^n onto \mathbb{R}^m if and only if the columns of A span \mathbb{R}^m
 - All rows have pivots
 - b. T is one-to-one if and only if the columns of A are linearly independent
 - All columns have pivots
 - A has linearly independent columns