MATH 240 Formulas and Definitions

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Terminology

Linear Equation / Linear System:

- Can be written in the form $a_1x_1 + a_2x_2 + \cdots + a_nx_n = b$

Linear combination:

- Vector y defined by: $\mathbf{y} = c_1\mathbf{v}_1 + \cdots + c_p\mathbf{v}_p$

1.1 Systems of Linear Equations

Elementary row operations

ELEMENTARY ROW OPERATIONS

1. (Replacement) Replace one row by the sum of itself and a multiple of another row.[1]
2. (Interchange) Interchange two rows.
3. (Scaling) Multiply all entries in a row by a nonzero constant.

1.2 Row Reduction and Echelon Forms

Criteria for echelon form and reduced echelon form

A rectangular matrix is in **echelon form** (or **row echelon form**) if it has the following three properties:

1. All nonzero rows are above any rows of all zeros.
2. Each leading entry of a row is in a column to the right of the leading entry of the row above it.
3. All entries in a column below a leading entry are zeros.

If a matrix in echelon form satisfies the following additional conditions, then it is in **reduced echelon form** (or **reduced row echelon form**):

4. The leading entry in each nonzero row is 1.
5. Each leading 1 is the only nonzero entry in its column.

Existence and uniqueness theorem

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

$$[\,0 \quad \cdots \quad 0 \quad b\,] \qquad \text{with } b \text{ nonzero}$$

If a linear system is consistent, then the solution set contains either (i) a unique solution, when there are no free variables, or (ii) infinitely many solutions, when there is at least one free variable.

1.3 Vector Equations

Algebraic properties of vectors

Algebraic Properties of $\mathbb{R}^n$

For all $\mathbf{u}, \mathbf{v}, \mathbf{w}$ in $\mathbb{R}^n$ and all scalars c and d:

(i) $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$

(ii) $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$

(iii) $\mathbf{u} + \mathbf{0} = \mathbf{0} + \mathbf{u} = \mathbf{u}$

(iv) $\mathbf{u} + (-\mathbf{u}) = -\mathbf{u} + \mathbf{u} = \mathbf{0}$, where $-\mathbf{u}$ denotes $(-1)\mathbf{u}$

(v) $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$

(vi) $(c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$

(vii) $c(d\mathbf{u}) = (cd)\mathbf{u}$

(viii) $1\mathbf{u} = \mathbf{u}$

Definition of a Span

If $\mathbf{v}_1, \ldots, \mathbf{v}_p$ are in $\mathbb{R}^n$, then the set of all linear combinations of $\mathbf{v}_1, \ldots, \mathbf{v}_p$ is denoted by Span $\{\mathbf{v}_1, \ldots, \mathbf{v}_p\}$ and is called the **subset of $\mathbb{R}^n$ spanned** (or **generated**) **by** $\mathbf{v}_1, \ldots, \mathbf{v}_p$. That is, Span $\{\mathbf{v}_1, \ldots, \mathbf{v}_p\}$ is the collection of all vectors that can be written in the form

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \cdots + c_p\mathbf{v}_p$$

with $c_1, \ldots, c_p$ scalars.

1.4 The Matrix Equation

The matrix equation

If A is an $m \times n$ matrix, with columns $\mathbf{a}_1, \ldots, \mathbf{a}_n$, and if $\mathbf{x}$ is in $\mathbb{R}^n$, then the **product of A and $\mathbf{x}$**, denoted by $A\mathbf{x}$, is **the linear combination of the columns of A using the corresponding entries in $\mathbf{x}$ as weights**; that is,

$$A\mathbf{x} = \begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \cdots & \mathbf{a}_n \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \cdots + x_n\mathbf{a}_n$$

Equivalence of matrix equation, vector equation, and linear equation

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

$$A\mathbf{x} = \mathbf{b} \tag{4}$$

has the same solution set as the vector equation

$$x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \cdots + x_n\mathbf{a}_n = \mathbf{b} \tag{5}$$

which, in turn, has the same solution set as the system of linear equations whose augmented matrix is

$$\begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \cdots & \mathbf{a}_n & \mathbf{b} \end{bmatrix} \tag{6}$$

Equivalence of 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.

Properties of the Matrix-Vector Product Ax

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. $A(c\mathbf{u}) = c(A\mathbf{u})$.

Row-Vector rule for computing Ax

Row–Vector Rule for Computing $A\mathbf{x}$

If the product $A\mathbf{x}$ is defined, then the ith entry in $A\mathbf{x}$ is the sum of the products of corresponding entries from row i of A and from the vector $\mathbf{x}$.

1.5 Solution Sets of Linear Systems

Nontrivial solution to the homogeneous equation Ax = 0

The homogeneous equation $A\mathbf{x} = \mathbf{0}$ has a nontrivial solution if and only if the equation has at least one free variable.

Parametric Vector form

$$\mathbf{x} = s\mathbf{u} + t\mathbf{v} \quad (s, t \text{ in } \mathbb{R})$$

Translate a solution

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 $A\mathbf{x} = \mathbf{0}$.

1.7 Linear Independence

Definition of linear independence

An indexed set of vectors $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in $\mathbb{R}^n$ is said to be **linearly independent** if the vector equation

$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \cdots + x_p\mathbf{v}_p = \mathbf{0}$$

has only the trivial solution. The set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is said to be **linearly dependent** if there exist weights $c_1, \dots, c_p$, not all zero, such that

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \cdots + c_p\mathbf{v}_p = \mathbf{0} \tag{2}$$

Two linearly dependant vectors

A set of two vectors $\{\mathbf{v}_1, \mathbf{v}_2\}$ is linearly dependent if at least one of the vectors is a multiple of the other. The set is linearly independent if and only if neither of the vectors is a multiple of the other.

Characterization of Linearly Dependent Sets

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, $\mathbf{v}_1, \dots, \mathbf{v}_{j-1}$.

A Set with more vectors than entries is linearly dependent

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 $p > n$.

A set with the zero vector is linearly dependent

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.