Linear Algebra

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Vector Spaces

1.1 Definitions

Definition. A *vector space* over a field F is a set V with two closed operations, *vector addition* or simply *addition* and *scalar multiplication*, that satisfy the following axioms:

1. Associativity of addition;
2. Commutativity of addition;
3. Identity element of addition;
4. Inverse elements of addition;
5. Compatibility of scalar multiplication with field multiplication;

$$a(b\mathbf{v}) = (ab)\mathbf{v}$$

6. Identity element of scalar multiplication;
7. Distributivity of scalar multiplication with respect to vector addition;
8. Distributivity of scalar multiplication with respect to field addition.

Definition. A *subspace* of a vector space V is a subset H of V that has three properties:

- The zero vector of V is in H.
- H is closed under vector addition.
- H is closed under multiplication by scalars.

If a subspace only contains the zero vector $\mathbf{0}$, it is called a *zero subspace* and written as $\{\mathbf{0}\}$.

Definition. Given vectors $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_n$ in an arbitrary vector space V and given scalars $c_1, c_2, \cdots, c_n$, the vector $\mathbf{y}$ defined by

$$\mathbf{y} = c_1\mathbf{v}_1 + \cdots + c_n\mathbf{v}_n$$

is called a *linear combination of* $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_n$ *using weights* $c_1, c_2, \cdots, c_n$.

It is easy to verify that the set W of all linear combinations of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_n$ is a subspace of V.

The subspace W as above is called the subspace *generated* by $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_n$. If $W = V$, then we say that $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_n$ *generate* V.

Definition. The *dot product* or *scalar product* of two vectors is defined as the sum of the product of their corresponding components. It has the following properties:

1. The commutativity of dot product.
2. The distributivity of dot product over vector addition and vice versa.
3. The associativity of scalar multiplication and dot product.

Two vectors are *perpendicular* or *orthogonal* if their dot product is zero.

If U and W are subspaces of a vector space V, then $U + W$, the set of all elements $u + w$ with $u \in U$ and $w \in W$, is a subspace of V, said to be generated by U and W, and called the *sum* of U and W.

1.2 Bases

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Solving Linear Equations

2.1 Systems of Linear Equations

Definition. A *linear equation* in the variables $x_1, \cdots, x_n$ is an equation that can be written in the form

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = b$$

where b and coefficients a_i are real or complex numbers. A *linear system* is a collection of one or more linear equations involving the same variables. A *solution* of the system is a list of numbers that makes each equation a true statement when their values are substituted for $x_1, \cdots, x_n$ respectively. The set of all possible solutions is called the *solution set* of the linear system. Two linear systems are called *equivalent* if they have the same solution set.

Definition. A linear system is *consistent* if it has either one solution or infinitely many solutions. If it has no solution, it is called *inconsistent*.

Definition. The *coefficient matrix* is the matrix where the coefficients of each variable in a system aligned in columns. If additionally the coefficient of the right-hand side of equations are added to the coefficient matrix, a new matrix called *augmented matrix* is generated.

Definition. *Elementary row operations* on a matrix include:

- (*Replacement*) Replace one row by the sum of itself and a multiple of another row.
- (*Interchange*) Interchange two rows.
- (*Scaling*) Multiply all entries in a row by a nonzero constant.

Two matrices are *row equivalent* if there is a sequence of elementary operations that transforms one matrix into the other.

Theorem 2.1.1. *If the augmented matrices of two linear systems are row equivalent, then the two systems have the same solution set.*

2.2 Row Reduction and Echelon Forms

Definition. A rectangular matrix is in *echelon form* if it has the following properties:

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

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

- The leading entry in each nonzero row is 1;
- Each leading 1 is the only nonzero entry in its column.

Theorem 2.2.1. *Each matrix is row equivalent to an unique reduced echelon matrix.*

If a matrix A is row equivalent to an (reduced)echelon matrix U, U is called an *(reduced) echelon form of A*. The abbreviation RREF and REF are used for reduced (row) echelon form and (row) echelon form respectively.

Definition. A *pivot position* in a matrix A is a location in A that corresponds to a leading entry in an echelon form of A. A *pivot column* is a column of A that contains a pivot position.

Theorem 2.2.2. *A linear system is consistent iff the rightmost column of the augmented matrix* ***is not*** *a pivot column, that is, iff an echelon form of the augmented matrix has* ***no*** *row of the form*

$$\begin{bmatrix} 0 & \cdots & 0 & b \end{bmatrix} \qquad \textit{with } b \textit{ nonzero}$$

If a linear system is consistent, then the solution set contains either

- *a unique solution, when there are no free variables.*
- *infinitely many solutions, when there is at least one free variable.*

2.3 Vector Equations

Definition. A matrix with only one column is called a *column vector*, or simply a *vector*.

Definition. If $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_p$ are in $\mathbb{R}^n$, then the set of all linear combinations of them is denoted by $\mathrm{Span}\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ and is called the *subset of* $\mathbb{R}^n$ *spanned (or generated) by* $\mathbf{v}_1, \cdots, \mathbf{v}_p$. That is, $\mathrm{Span}\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ is the collection of all vectors that can be written in the form

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

with $c_1, c_2, \cdots, c_p$ scalars.

2.4 The Matrix Equation $\mathbf{Ax} = \mathbf{b}$

Definition. If $\mathbf{A}$ is an $m \times n$ matrix, with columns $a_1, \cdots, a_n$, and if $\mathbf{x}$ is in $\mathbb{R}^n$, then the *product of* $\mathbf{A}$ *and* $\mathbf{x}$, denoted by $\mathbf{Ax}$, is the *linear combination of the columns of* $\mathbf{A}$ *using the corresponding entries in* $\mathbf{x}$ *as weights*, that is,

$$\mathbf{Ax} = \begin{bmatrix} a_1 & a_2 & \cdots & a_n \end{bmatrix} \begin{bmatrix} x_1 \\ \cdots \\ x_n \end{bmatrix} = x_1a_1 + x_2a_2 + \cdots + x_na_n$$

$\mathbf{Ax}$ is defined only if the number of columns of $\mathbf{A}$ equals the number of entries in $\mathbf{x}$.

Definition. Equations having the form $\mathbf{Ax} = \mathbf{b}$ are called *matrix equations.*

Theorem 2.4.1. *If* $\mathbf{A}$ *is an* $m \times n$ *matrix, with columns* $a_1, \cdots, a_n$*, and* $\mathbf{b}$ *is in* $\mathbb{R}^m$*, the matrix equation*

$$\mathbf{Ax} = \mathbf{b}$$

has the same solution set as the vector equation

$$x_1a_1 + x_2a_1 + \cdots + x_na_n = \mathbf{b}$$

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

$$\begin{bmatrix} a_1 & a_2 & \cdots & a_n & \mathbf{b} \end{bmatrix}$$

Definition. A set of vectors $\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ in $\mathbb{R}^m$ *spans (or generates)* $\mathbb{R}^m$ if $\mathrm{Span}\{\mathbf{v}_1, \cdots, \mathbf{v}_p\} = \mathbb{R}^m$.

Theorem 2.4.2. *Let* $\mathbf{A}$ *be an* $m \times n$ *coefficient matrix. Then the following statements are logically equivalent, that is, for a particular* $\mathbf{A}$*, either they are all true statements or they are all false.*

- *For each* $\mathbf{b}$ *in* $\mathbb{R}^m$*, the equation* $\mathbf{Ax} = \mathbf{b}$ *has a solution.*
- *The columns of* $\mathbf{A}$ *spans* $\mathbb{R}^m$*.*

- $\mathbf{A}$ *has a pivot position in every row.*

Theorem 2.4.3. *If* $\mathbf{A}$ *is an* $m \times n$ *matrix,* $\mathbf{u}$ *and* $\mathbf{v}$ *are vectors in* $\mathbb{R}^n$*, and* c *is a scalar, then*

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

2.5 Solution Sets of Linear Systems

Definition. A system of Linear equations is said to be *homogeneous* if it can be written in the form $\mathbf{Ax} = \mathbf{0}$. Such a system always has at least one solution, namely, $\mathbf{x} = \mathbf{0}$, and this solution is usually called the *trivial solution.* A homogeneous equation has a nontrivial solution iff the equation has at least one free variable.

Definition. Vector addition can be considered as a *translation.* e.g. the vector $\mathbf{v}$ is *translated by* $\mathbf{p}$ to $\mathbf{v}+\mathbf{p}$.

Definition. A *parametric vector equation* can be written as

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

which describes explicitly the spanned plane by $\mathbf{u}$ and $\mathbf{v}$. Whenever a solution set is described explicitly with vectors, we say that the solution is in *parametric vector form.*

Theorem 2.5.1. *Suppose the equation* $\mathbf{Ax} = \mathbf{b}$ *is consistent for some given* $\mathbf{b}$*, and let* $\mathbf{p}$ *be a nonzero solution. Then the solution set of it 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* $\mathbf{Ax} = \mathbf{0}$.

2.6 Linear Independence

Definition. An indexed set of vectors $\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ 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 $\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ is said to be *linearly dependent* if there exist weights $c_1, \cdots, c_p$, not all zero, such that

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

and this equation is called a *linear dependence relation* among $\mathbf{v}_1, \cdots, \mathbf{v}_p$.

Theorem 2.6.1. *The columns of a matrix* $\mathbf{A}$ *are linearly independent iff the equation* $\mathbf{Ax} = \mathbf{0}$ *has* ***only*** *the trivial solution.*

Theorem 2.6.2. *A set of two vectors* $\{\mathbf{v}_1, \mathbf{v}_2\}$ *is linearly dependent iff one of the vectors is a multiple of the other.*

Theorem 2.6.3. *An indexed set* $S = \{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ *of two or more vectors is linearly dependent iff at least one of the vectors in* S *is a linear combination of the others.*

Theorem 2.6.4. *Any set* $\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ *in* $\mathbb{R}^n$ *is linearly dependent if* $p > n$*(Same as the criterion for the existence of solutions in a system of equations).*

Proof. Since $p > n$, there are more variables than equations, and therefore nontrivial solutions exist. □

Theorem 2.6.5. *If a set* $S = \{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ *in* $\mathbb{R}^n$ *contains the zero vector, then the set is linearly dependent.*

2.7 Linear Transformations

Definition. A *transformation*(or *function* or *mapping*) from $\mathbb{R}^n$ to $\mathbb{R}^m$ is a rule that assigns to each vector $\mathbf{x} \in \mathbb{R}^n$ a vector $T(\mathbf{x}) \in \mathbb{R}^m$. $\mathbb{R}^n$ is called the *domain* of T, and $\mathbb{R}^m$ is called the *codomain* of T. For $\mathbf{x} \in \mathbb{R}^n$, the vector $T(\mathbf{x}) \in \mathbb{R}^m$ is called the *image* of $\mathbf{x}$ under T. The set of all images $T(\mathbf{x})$ is called the *range* of T.

Example **2.1.** *Given a scalar* r*, define* $T : \mathbb{R}^2 \to \mathbb{R}^2$ *by* $T(\mathbf{x}) = r\mathbf{x}$*.* T *is called a contraction when* $0 \leqslant r \leqslant 1$ *and a dilation when* $r > 1$*.*

Theorem 2.7.1. *Let* $T : \mathbb{R}^n \to \mathbb{R}^m$ *be a linear transformation. Then there exists a unique matrix* $\mathbf{A}$ *such that*

$$T(\mathbf{x}) = \mathbf{Ax} \quad \forall \mathbf{x} \in \mathbb{R}^n$$

In fact, $\mathbf{A}$ *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* $\mathbb{R}^n$*.*

$$\mathbf{A} = \begin{bmatrix} T(\mathbf{e}_1) & \cdots & T(\mathbf{e}_n) \end{bmatrix}$$

The matrix $\mathbf{A}$ *is called the standard matrix for the linear transformation* T*.*

Theorem 2.7.2. *Let* $T : \mathbb{R}^n \to \mathbb{R}^m$ *be a linear transformation. Then* T *is injective iff the equation* $T(\mathbf{x}) = \mathbf{0}$ *has only the trivial solution.*

Theorem 2.7.3. *Let* $T : \mathbb{R}^n \to \mathbb{R}^m$ *be a linear transformation and let* $\mathbf{A}$ *be the standard matrix for* T*. Then*

- *T is surjective iff the columns of $\mathbf{A}$ span $\mathbb{R}^m$;*
- *T is injective iff the columns of $\mathbf{A}$ are linearly independent.*

Definition. If there is a matrix $\mathbf{A}$ such that

$$\mathbf{x}_{k+1} = \mathbf{A}\mathbf{x}_k \quad \text{for } k = 0, 1, 2, \cdots$$

then the equation above is called a *linear difference equation* (or *recurrence relation*).

3

Matrices

3.1 Matrices and Arithmetic Operations on Them

Definition. A *diagonal matrix* is a square matrix whose nondiagonal entries are zero.

Definition. Two matrices are equal if they have the same size and each entries are equal.

Definition. The *sum* of two matrices is the sum of each corresponding entries in these two matrices. Thus the sum is defined only when they have the same size.

Definition. The *scalar multiple* of a matrix has entries of the product of the scalar and each corresponding original entries.

Theorem 3.1.1. *The set of matrices of the same size with respect to matrix addition and scalar multiplication over the field of real numbers is a vector space.*

Definition. A square matrix is called *lower triangular* if all the entries above the main diagonal are zero. Similarly, a square matrix is called *upper triangular* if all the entries below the main diagonal are zero. A triangular matrix is one that is either lower triangular or upper triangular. A matrix that is both upper and lower triangular is called a *diagonal matrix*.

Definition. If $\mathbf{A}$ is an $m \times n$ matrix, and if $\mathbf{B}$ is an $n \times p$ matrix with columns $\mathbf{b}_1, \cdots, \mathbf{b}_p$, then the *product* $\mathbf{AB}$ is the $m \times p$ matrix whose columns are $\mathbf{Ab}_1, \cdots, \mathbf{Ab}_p$. Multiplication of matrices corresponds to composition of linear transformations.

Theorem 3.1.2. *The multiplication has the following properties:*

- *Associativity of multiplication;*

- *Left distribution;*
- *Right distribution;*
- *Associativity over scalar multiplication;*
- *Identity for matrix multiplication; i.e. If* $\mathbf{A}$ *is a matrix of size* $m \times n$*, then*
$$\mathbf{I}_m\mathbf{A} = \mathbf{A} = \mathbf{A}\mathbf{I}_n$$
where $\mathbf{I}_n$ *is the* $n \times n$ *identity matrix.*

Definition. In general, matrix multiplication is not commutative and the cancellation law do not hold. When two matrices' multiplication is commutative, they are said to be *commute* with one another. Also, if a product $\mathbf{AB}$ is the zero matrix, in general it does not mean that either $\mathbf{A} = \mathbf{0}$ or $\mathbf{B} = \mathbf{0}$.

Definition. If $\mathbf{A}$ is an $m \times n$ matrix and k is a positive integer, then $\mathbf{A}^k$ denoted the product of k copies of $\mathbf{A}$, i.e. the kth power of $\mathbf{A}$. The 0th power of a matrix is the identity matrix.

Definition. If $\mathbf{A}$ is an $m \times n$ matrix, the *transpose* of $\mathbf{A}$ is the $n \times m$ matrix, denoted $\mathbf{A}^T$, whose columns are formed from the corresponding rows of $\mathbf{A}$.

Theorem 3.1.3. *The transpose operation has the following properties:*

- $(\mathbf{A}^T)^T = \mathbf{A}$*;*
- $(\mathbf{A} + \mathbf{B})^T = \mathbf{A}^T + \mathbf{B}^T$*;*
- *Associativity with scalar multiplication;*
- $(\mathbf{AB})^T = \mathbf{B}^T\mathbf{A}^T$*, that is, the transpose of a product of arbitrary number of matrices equals the product of their transpose in the reverse order.*

3.2 The Inverse of a Matrix

Definition. If $\mathbf{A}$ is an $n \times n$ matrix, then if

$$\mathbf{A}\mathbf{A}^{-1} = \mathbf{I}_n$$

we say that $\mathbf{A}$ is *invertible* and $\mathbf{A}^{-1}$ an *inverse* of $\mathbf{A}$. The inverse of a matrix is unique. If a matrix is not invertible, it is called a *singular matrix.*

Theorem 3.2.1. *A matrix* $\mathbf{A}$ *is invertible only if* $\det(\mathbf{A}) \neq 0$*, and in this case*

$$\mathbf{A}^{-1} = \frac{1}{\det(\mathbf{A})}\,\mathrm{Adj}(\mathbf{A})$$

Theorem 3.2.2. *If* $\mathbf{A}$ *is an invertible* $n \times n$ *matrix, then for each* $\mathbf{b} \in \mathbb{R}^n$*, the equation* $\mathbf{Ax} = \mathbf{b}$ *has the unique solution* $\mathbf{x} = \mathbf{A}^{-1}\mathbf{b}$*.*

Theorem 3.2.3.

- *The inverse of the inverse of a invertible matrix is the matrix itself.*
- *The inverse of the product of arbitrary number of invertible square matrices is the product of the inverse of themselves multiplied in the reverse order.*
- *The transpose of a invertible matrix is also invertible. Moreover, the inverse of a matrix's transpose is the transpose of the matrix's inverse.*

Definition. An *elementary matrix* is a matrix obtained by performing a single elementary row operation on a identity matrix.

Theorem 3.2.4. *If an elementary row operations is performed on an* $m \times n$ *matrix* $\mathbf{A}$*, the resulting matrix can be written as* $\mathbf{EA}$*, where the* $m \times m$ *matrix* $\mathbf{E}$ *is created by performing the same row operation on* $\mathbf{I}_m$*.*

Theorem 3.2.5. *Each elementary matrix* $\mathbf{E}$ *is invertible. The inverse of* $\mathbf{E}$ *is the elementary matrix of the same type that transforms* $\mathbf{E}$ *back into* $\mathbf{I}$*.*

Theorem 3.2.6. *An* $n \times n$ *matrix* $\mathbf{A}$ *is invertible iff* $\mathbf{A}$ *is a row equivalent to* $\mathbf{I}_n$*, and in this case, any sequence of elementary row operations that reduces* $\mathbf{A}$ *to* $\mathbf{I}_n$ *also transforms* $\mathbf{I}_n$ *into* $\mathbf{A}^{-1}$*.*

Theorem 3.2.7 (The Invertible Matrix Theorem)**.** *Let* $\mathbf{A}$ *be a square* $n \times n$ *matrix. Then the following statements are equivalent.*

- $\mathbf{A}$ *is an invertible matrix.*
- $\mathbf{A}$ *is row equivalent to the* $n \times n$ *identity matrix.*
- $\mathbf{A}$ *has n pivot positions.*

- *The equation* $\mathbf{Ax} = \mathbf{0}$ *has only the trivial solution.*
- *The columns of* $\mathbf{A}$ *form a linearly independent set.*
- *The linear transformation* $\mathbf{x} \mapsto \mathbf{Ax}$ *is injective.*

- *The equation* $\mathbf{Ax} = \mathbf{b}$ *has at least one solution for each* $\mathbf{b}$ *in* $\mathbb{R}^n$*.*
- *The columns of* $\mathbf{A}$ *span* $\mathbb{R}^n$*.*

- *The linear transformation* $\mathbf{x} \mapsto \mathbf{A}\mathbf{x}$ *maps* $\mathbb{R}^n$ *onto* $\mathbb{R}^n$*.*

- *There is an* $n \times n$ *matrix* $\mathbf{C}$ *such that* $\mathbf{CA} = \mathbf{I}$.
- *There is an* $n \times n$ *matrix* $\mathbf{D}$ *such that* $\mathbf{AD} = \mathbf{I}$.
- $\mathbf{A}^T$ *is an invertible matrix.*

- *The columns of* $\mathbf{A}$ *form a basis of* $\mathbb{R}^n$*.*
- $\operatorname{Col} \mathbf{A} = \mathbb{R}^n$
- $\dim \operatorname{Col} \mathbf{A} = n$
- $\operatorname{rank} \mathbf{A} = n$
- $\operatorname{Nul} \mathbf{A} = \{\mathbf{0}\}$
- $\dim \operatorname{Nul} \mathbf{A} = 0$

Proposition. Let $\mathbf{A}$ and $\mathbf{B}$ be square matrices. If $\mathbf{AB} = \mathbf{I}$, then $\mathbf{A}$ and $\mathbf{B}$ are both invertible, with $\mathbf{B} = \mathbf{A}^{-1}$ and $\mathbf{A} = \mathbf{B}^{-1}$

Definition. A linear transformation $T : \mathbb{R}^n \to \mathbb{R}^n$ is *invertible* if there exists a function $S : \mathbb{R}^n \to \mathbb{R}^n$ such that

$$\begin{aligned} (\forall \mathbf{x} \in \mathbb{R}^n) \quad & S(T(\mathbf{x})) = \mathbf{x} \\ (\forall \mathbf{x} \in \mathbb{R}^n) \quad & T(S(\mathbf{x})) = \mathbf{x} \end{aligned}$$

and S is called the *inverse* of T and denoted T^{-1}.

Theorem 3.2.8. *A linear transformation is invertible iff its standard matrix is invertible. In this case its inverse is unique.*

Theorem 3.2.9. *If* $\mathbf{A}$ *is* $m \times n$ *and* $\mathbf{B}$ *is* $n \times p$*, then*

$$\begin{aligned} \mathbf{AB} &= \begin{bmatrix} \mathrm{Col}_1(\mathbf{A}) & \mathrm{Col}_2(\mathbf{A}) & \cdots & \mathrm{Col}_n(\mathbf{A}) \end{bmatrix} \begin{bmatrix} \mathrm{Row}_1(\mathbf{B}) \\ \mathrm{Row}_2(\mathbf{B}) \\ \vdots \\ \mathrm{Row}_n(\mathbf{B}) \end{bmatrix} \\ &= \mathrm{Col}_1(\mathbf{A})\,\mathrm{Row}_1(\mathbf{B}) + \cdots \mathrm{Col}_n(\mathbf{A})\,\mathrm{Row}_n(\mathbf{B}) \end{aligned}$$

Definition. A *block matrix* is a partitioned matrix with zero blocks off the main diagonal. Such matrix is invertible iff each block on the diagonal is invertible.

Definition. A *factorization* of a matrix is an equation that expresses it as a product of two or more matrices.

Definition. An square matrix is said to be *strictly diagonally dominant* if the absolute of each diagonal entry exceeds the sum of the absolute values of the other entries in the same row.

3.3 Subspaces of $\mathbb{R}^n$

Definition. A *subspace* of $\mathbb{R}^n$ is any set $H \in \mathbb{R}^n$ that has three properties:

- The zero vector is in H;
- For each vector $\mathbf{u}$ and $\mathbf{v}$ in H, their sum is in H (addition is closed on H);
- For each $\mathbf{u}$ in H and each scalar c, the vector $c\mathbf{u}$ is in H (scalar multiplication is closed on H).

Definition. The *column space* of a matrix $\mathbf{A}$ is the set $\operatorname{Col}\mathbf{A}$ of all linear combinations of the columns of $\mathbf{A}$.

Definition. The *null space* of a matrix $\mathbf{A}$ is the set $\operatorname{Nul}\mathbf{A}$ of all solutions to the homogeneous equation $\mathbf{Ax} = \mathbf{0}$.

Theorem 3.3.1. *The null space of a $m \times n$ matrix is a subspace of $\mathbb{R}^n$.*

Definition. A *basis* for a subspace H of $\mathbb{R}^n$ is a linearly independent set in H that spans H.

***Example* 3.1.** *The standard basis for $\mathbb{R}^n$ are vectors $\mathbf{e}_1, \cdots, \mathbf{e}_n$, where*

$$\mathbf{e}_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \cdots, \mathbf{e}_n = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}$$

Theorem 3.3.2. *The pivot columns of a matrix $\mathbf{A}$ form a basis for the column space of $\mathbf{A}$.*

Definition. Suppose the set $\mathcal{B} = \{\mathbf{b}_1, \cdots, \mathbf{b}_p\}$ is the basis for a subspace H. For each $\mathbf{x} \in H$, the *coordinates of* $\mathbf{x}$ *relative to the basis* $\mathcal{B}$ are the weights $c_1, \cdots, c_p$ such that $\mathbf{x} = c_1\mathbf{b}_1 + \cdots + c_p\mathbf{b}_p$, and the vector in $\mathbb{R}^p$

$$[\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ \cdots \\ c_p \end{bmatrix}$$

is called the *coordinate vector of* $\mathbf{x}$ *relative to* $\mathcal{B}$.

Definition. The *dimension* of a nonzero subspace H, denoted by $\dim H$, is the number of vectors in any basis for H. The dimension of the zero subspace $\{\mathbf{0}\}$ is defined to be zero.

Definition. The *rank* of a matrix $\mathbf{A}$, denoted by $\operatorname{rank} \mathbf{A}$, is the dimension of the column space of $\mathbf{A}$.

Theorem 3.3.3 (The Rank Theorem)**.** *If a matrix* $\mathbf{A}$ *has* n *columns, then* $\operatorname{rank} \mathbf{A} + \dim \operatorname{Nul} \mathbf{A} = n$*.*

Proof. The nonpivot columns correspond to the free variables in $\mathbf{Ax} = \mathbf{0}$, and since the number of pivot columns plus the number of nonpivot columns are the number of columns in the matrix, the proof completes. □

Theorem 3.3.4 (The Basis Theorem)**.** *Let* H *be a* p*-dimensional subspace of* $\mathbb{R}^n$*. Any linearly independent set of exactly* p *elements in* H *is automatically a basis for* H*. Also, any set of* p *elements of* H *that spans* H *is a basis for* H*.*

4

Determinants

4.1 Determinants and some other Concepts

Definition. The *determinant* of the matrix **A**

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

denoted det **A** and equals $ad - bc$. Determinant is only defined for a square matrix, but the procedure above can be repeated on higher dimension matrices, for example

$$\det \begin{bmatrix} a & b & c & d \\ e & f & g & h \\ i & j & k & l \\ m & n & o & p \end{bmatrix} = a \det \begin{bmatrix} f & g & h \\ j & k & l \\ n & o & p \end{bmatrix} - b \det \begin{bmatrix} e & g & h \\ i & k & l \\ m & o & p \end{bmatrix} + c \det \begin{bmatrix} e & f & h \\ i & j & l \\ m & n & p \end{bmatrix} - d \det \begin{bmatrix} e & f & g \\ i & j & k \\ m & n & o \end{bmatrix}$$

By the Leibniz formula for the determinant of an $n \times n$ matrix **A** is

$$\det(\mathbf{A}) = \sum_{\sigma \in S_n} (\operatorname{sgn}(\sigma) \prod_{i=1}^{n} a_{i,\sigma_i})$$

Here the sum is computed over all permutations σ of the set $\{1, 2, \ldots, n\}$. A permutation is a function that reorders this set of integers. The value in the ith position after the reordering σ is denoted by σ_i. For example, for $n = 3$, the original sequence $1, 2, 3$ might be reordered to $\sigma = [2, 3, 1]$, with $\sigma_1 = 2$, $\sigma_2 = 3$, and $\sigma_3 = 1$. The set of all such permutations (also known as the symmetric group on n elements) is denoted by S_n.
For each permutation σ, $\operatorname{sgn}(\sigma)$ denotes the signature of σ, a value that is $+1$ whenever the reordering given by σ can be achieved by successively interchanging two entries an even number of times, and -1 whenever it can be achieved by an odd number of such interchanges.

Definition. If $\mathbf{A}$ is a square matrix, then the *minor* of the entry in the i-th row and j-th column (also called the (i, j) *minor*, or a *first minor*) is the determinant of the submatrix formed by deleting the i-th row and j-th column. This number is often denoted $M_{i,j}$. The (i, j) *cofactor* is obtained by multiplying the minor by $(-1)^{i+j}$ and is denoted $C_{i,j}$.

In general, let A be an $m \times n$ matrix and k an integer with $0 < k \leqslant m$, and $k \leqslant n$. A $k \times k$ minor of $\mathbf{A}$, also called minor determinant of order k of $\mathbf{A}$ or, if $m = n$, $(n - k)$th minor determinant of $\mathbf{A}$, is the determinant of a $k \times k$ matrix obtained from $\mathbf{A}$ by deleting $m - k$ rows and $n - k$ columns.

Definition. The matrix formed by all of the cofactors of a square matrix A is called the *cofactor matrix.*

Definition. The *adjugate* is the transpose of the cofactor matrix of it, that is, if $\mathbf{A}$ is a matrix and $\mathbf{C}$ is its cofactor matrix, then

$$\mathrm{Adj}(\mathbf{A}) = \mathbf{C}^T$$

Theorem 4.1.1. *For a invertible matrix $n \times n$ $\mathbf{A}$*

$$\mathbf{A}\,\mathrm{Adj}(\mathbf{A}) = \det(\mathbf{A})\mathbf{I}$$

or equivalently

$$\mathbf{A}^{-1} = \frac{1}{\det \mathbf{A}} \mathrm{Adj}\,\mathbf{A}$$

Theorem 4.1.2. *The determinant of an square matrix can be computed by a cofactor expansion across any row or down any column. The expansion across the ith row is*

$$\det \mathbf{A} = a_{i1}C_{i1} + \cdots + a_{in}C_{in}$$

Theorem 4.1.3. *If $\mathbf{A}$ is a triangular matrix, then $\det \mathbf{A}$ is the product of the entries on the main diagonal of $\mathbf{A}$.*

4.2 Properties of Determinants

Definition. An elementary matrix is called an *row replacement* if it is obtained from the identity matrix by adding a multiple of one row to another; it's called an *interchange* if it is obtained by interchanging two rows of identity; and it's called a *scale by r* if it is obtained by multiplying a row of identity by a nonzero scalar r.

Theorem 4.2.1. *Let $\mathbf{A}$ be a square matrix.*

- *If a multiple of one row of $\mathbf{A}$ is added to another row to produce a matrix $\mathbf{B}$, then $\det \mathbf{A} = \det \mathbf{B}$.*

- *If two rows of* $\mathbf{A}$ *are interchanged to produce* $\mathbf{B}$*, then* $\det \mathbf{B} = -\det \mathbf{A}$.
- *If one row of* $\mathbf{A}$ *is multiplied by* k *to produce* $\mathbf{B}$*, then* $\det \mathbf{B} = k \cdot \det \mathbf{A}$.

or, equivalently, if $\mathbf{A}$ *is an* $n \times n$ *matrix and* $\mathbf{E}$ *is an* $n \times n$ *elementary matrix, then*

$$\det \mathbf{EA} = (\det \mathbf{E})(\det \mathbf{A})$$

where $\det \mathbf{E}$ *assumes* $1, -1, r$ *respectively for* $\mathbf{E}$ *is a row replacement, an interchange, and a scale by* r.

Theorem 4.2.2. *If* $\mathbf{A}$ *is an* $n \times n$ *matrix, then* $\det \mathbf{A}^T = \det \mathbf{A}$.

Theorem 4.2.3. *If* $\mathbf{A}$ *and* $\mathbf{B}$ *are* $n \times n$ *matrices, then* $\det \mathbf{AB} = (\det \mathbf{A})(\det \mathbf{B})$.

***Example* 4.1.** *If all columns except one are held fixed in a square matrix, then its determinant is a linear function of that one(vector) variable.*

Let $\mathbf{A}_i(\mathbf{b})$ denote the matrix obtained from $\mathbf{A}$ by replacing column i by the vector $\mathbf{b}$.

Theorem 4.2.4. *If* $\mathbf{A}$ *is an invertible* $n \times n$ *matrix. For any* $\mathbf{b} \in \mathbb{R}^n$*, then unique solution* $\mathbf{x}$ *of* $\mathbf{Ax} = \mathbf{b}$ *has entries given by*

$$x_i = \frac{\det \mathbf{A}_i(\mathbf{b})}{\det \mathbf{A}}, \qquad i = 1, 2, \cdots, n$$

Theorem 4.2.5. *If* $\mathbf{A}$ *is a* 2×2 *matrix, the area of the parallelogram determined by the columns of* $\mathbf{A}$ *is* $|\det \mathbf{A}|$. *If* $\mathbf{A}$ *is a* 3×3 *matrix, the volume of the parallelepiped determined by the columns of* $\mathbf{A}$ *is* $|\det \mathbf{A}|$.

Theorem 4.2.6. *Let* $T : \mathbb{R}^2 \to \mathbb{R}^2$ *be the linear transformation determined by a* 2×2 *matrix* $\mathbf{A}$. *If* S *is a parallelogram in* $\mathbb{R}^2$*, then*

$$\{\textit{area of } T(S)\} = |\det \mathbf{A}| \cdot \{\textit{area of } S\}$$

and similar, if in $\mathbb{R}^3$ S *is a parallelepiped, then*

$$\{\textit{volume of } T(S)\} = |\det \mathbf{A}| \cdot \{\textit{volumn of } S\}$$

These conclusions hold whenever S *has finite area or finite volume.*

5

Vector Spaces

Theorem 5.0.1. *If* $\mathbf{v}_1, \cdots, \mathbf{v}_p$ *are in a vector space* V*, then* $\mathrm{Span}\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ *is a subspace of* V *and is called the subspace spanned (or generated) by* $\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$*. Given any subspace* H *of* V*, a spanning (or generating) set for* H *is a set* $\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ *in* H *such that* $H = \mathrm{Span}\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$*.*

Definition. The *null space* of an $m \times n$ matrix $\mathbf{A}$, written as $\mathrm{Nul}\,\mathbf{A}$, is the set of all solutions to the homogeneous equation $\mathbf{Ax} = \mathbf{0}$.

Theorem 5.0.2. *The null space of an* $m \times n$ *matrix* $\mathbf{A}$ *is a subspace of* $\mathbb{R}^n$*.*

Definition. The *column space* of an $m \times n$ matrix, written as $\mathrm{Col}\,\mathbf{A}$, is the set of all linear combinations of the columns of $\mathbf{A}$.

Theorem 5.0.3. *The column space of an* $m \times n$ *matrix is a subspace of* $\mathbb{R}^n$*.*

Theorem 5.0.4. *The column space of an* $m \times n$ *matrix* $\mathbf{A}$ *is all of* $\mathbb{R}^m$ *iff the equation* $\mathbf{Ax} = \mathbf{b}$ *has a solution for each* $\mathbf{b} \in \mathbb{R}^m$*.*

Definition. For a linear transformation T from a vector space V into a vector space W, the *kernel*(or *null space*) of T is the set of all $\mathbf{u} \in V$ such that $T(\mathbf{u}) = \mathbf{0}$. The range of T is the set of all vectors in W of the form $T(\mathbf{x})$ for some $\mathbf{x} \in V$. If T can be written as a matrix transformation, then the kernel and the range of T are just the null space and the column space of that matrix. Kernel is a subspace of V, and range is a subspace of W.

Definition. An indexed set of vectors $\{\mathbf{v}_1, \cdots, \mathbf{v}_p\} \in V$ is said to be *linearly independent* if the vector equation

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

has only the trivial solution.

Theorem 5.0.5. *An indexed set* $\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ *of two or more vectors, with* $\mathbf{v}_1 = \mathbf{0}$*, is linearly dependent iff some* $\mathbf{v}_j$ *with* $j > 1$ *is a linear combination of the preceding vectors,* $\mathbf{v}_1, \cdots, \mathbf{v}_{j-1}$*.*

Definition. Let H be a subspace of a vector space V. An indexed set of vectors $\mathcal{B} = \{\mathbf{b}_1, \cdots, \mathbf{b}_p\}$ in V is a *basis* for H if

1. $\mathcal{B}$ is a linearly independent set;
2. the subspace spanned by $\mathcal{B}$ coincides with H.

Theorem 5.0.6. *Let $S = \{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$ be a set in V and let $H = \operatorname{Span}\{\mathbf{v}_1, \cdots, \mathbf{v}_p\}$.*

1. *If one of the vectors in S is a linear combination of the remaining vectors in S, then the set formed from S by removing this vector still spans H.*
2. *If $H \neq \{\mathbf{0}\}$, some subset of S is a basis for H.*

Theorem 5.0.7. *The pivot columns of a matrix $\mathbf{A}$ form a basis for* $\operatorname{Col} \mathbf{A}$.

5.1 Coordinate Systems

Theorem 5.1.1. *Let $\mathcal{B} = \{\mathbf{b}_1, \cdots, \mathbf{b}_p\}$ be a basis for a vector space V. Then for each $\mathbf{x} \in V$, there exists a unique set of scalars $c_1, \cdots, c_n$ such that*

$$\mathbf{x} = c_1\mathbf{b}_1 + \cdots + c_n\mathbf{b}_n$$

Definition. Suppose the set $\mathcal{B} = \{\mathbf{b}_1, \cdots, \mathbf{b}_p\}$ is a basis for V and $\mathbf{x} \in V$. The *coordinate of* $\mathbf{x}$ *relative to the basis* $\mathcal{B}$ (or the $\mathcal{B}$*-coordinates of* $\mathbf{x}$) are the weights $c_1, \cdots, c_n$ such that $\mathbf{x} = c_1\mathbf{b}_1 + \cdots + c_n\mathbf{b}_n$.

The vector

$$[\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ \vdots \\ c_n \end{bmatrix}$$

is the *coordinate vector of* $\mathbf{x}$*(relative to* $\mathcal{B}$*)*, or the $\mathcal{B}$*-coordinate vector of* $\mathbf{x}$. The mapping $\mathbf{x} \mapsto [\mathbf{x}]_{\mathcal{B}}$ is the *coordinate mapping(determined by* $\mathcal{B}$*)*.

Definition. The matrix

$$\mathbf{P}_{\mathcal{B}} = [\mathbf{b}_1, \cdots, \mathbf{b}_p]$$

is called the *change-of-coordinates matrix* from $\mathcal{B}$ to the standard basis in $\mathbb{R}^n$, since for a vector $\mathbf{x} = c_1\mathbf{b}_1 + \cdots + c_n\mathbf{b}_n$ we obtain the relationship

$$\mathbf{x} = \mathbf{P}_{\mathcal{B}}[\mathbf{x}]_{\mathcal{B}}$$

Theorem 5.1.2. *Let $\mathcal{B}$ be a basis for a vector space V. Then the coordinate mapping $\mathbf{x} \mapsto [\mathbf{x}]_{\mathcal{B}}$ is an injective linear transformation from V into $\mathbb{R}^n$.*

In general, an injective linear transformation from a vector space V onto another vector space W is called an *isomorphism* from V onto W.

Theorem 5.1.3. *If a vector space V has a basis $\mathcal{B} = \mathbf{b}_1, \cdots, \mathbf{b}_n$, then any set in V containing more than n vectors must be linearly dependent.*

Theorem 5.1.4. *If a vector space V has a basis of n vectors, then every basis of V must consist of exactly n vectors.*

Definition. If V is spanned by a finite set, then V is said to be *finite-dimensional*, and the *dimension* of V, written as $\dim V$, is the number of vectors in a basis for V. If V is not spanned by a finite set, then V is said to be *infinite-dimensional*.

Theorem 5.1.5. *Let H be a subspace of a finite-dimensional vector space V. Any linearly independent set in H can be expanded, if necessary, to a basis for H. Also, H is finite-dimensional and*

$$\dim H \leqslant \dim V$$

Theorem 5.1.6 (The Basis Theorem)**.** *Let V be a p-dimensional vector space, $p \geqslant 1$. Any linearly independent set of exactly p elements in V is automatically a basis for V. Any set of exactly p elements that spans V is a basis for V.*

The dimension of $\operatorname{Nul} \mathbf{A}$ is the number of free variables in $\mathbf{Ax} = \mathbf{0}$, and the dimension of $\operatorname{Col} \mathbf{A}$ is the number of pivot columns in $\mathbf{A}$.

5.2 Rank

Definition. The set of all linear combinations of the row vectors in $\mathbf{A}$ is called the *row space* of $\mathbf{A}$ and denoted $\operatorname{Row} \mathbf{A}$.

Theorem 5.2.1. *If two matrices $\mathbf{A}$ and $\mathbf{B}$ are row equivalent, then their row spaces are the same. If $\mathbf{B}$ is in echelon form, the nonzero rows of $\mathbf{B}$ form a basis for the row space of $\mathbf{A}$ as well as $\mathbf{B}$.*

Definition. The *rank* of $\mathbf{A}$ is the dimension of the column space of $\mathbf{A}$.

Theorem 5.2.2 (The Rank Theorem)**.** *The dimensions of the column space and the row space of an $m \times n$ matrix $\mathbf{A}$ are equal. This common dimension, the rank of $\mathbf{A}$, also equals the number of pivot positions in $\mathbf{A}$ and satisfies the equation*

$$\operatorname{rank} \mathbf{A} + \dim \operatorname{Nul} \mathbf{A} = n$$

5.3 Change of Basis

Theorem 5.3.1. *Let $\mathcal{B} = \{\mathbf{b}_1, \cdots, \mathbf{b}_n\}$ and $\mathcal{C} = \{\mathbf{c}_1, \cdots, \mathbf{c}_n\}$ be bases of a vector space V. Then there is an $n \times n$ matrix $\underset{\mathcal{C}\leftarrow\mathcal{B}}{\mathbf{P}}$, called the change-of-coordinates matrix from $\mathcal{B}$ to $\mathcal{C}$, such that*

$$[\mathbf{x}]_{\mathcal{C}} = \underset{\mathcal{C}\leftarrow\mathcal{B}}{\mathbf{P}}[\mathbf{x}]_{\mathcal{B}}$$

The columns of $\underset{\mathcal{C}\leftarrow\mathcal{B}}{\mathbf{P}}$ are the $\mathcal{C}$-coordinate vectors of the vectors in the basis $\mathcal{B}$, that is

$$\underset{\mathcal{C}\leftarrow\mathcal{B}}{\mathbf{P}} = \begin{bmatrix} [\mathbf{b}_1]_{\mathcal{C}} & [\mathbf{b}_2]_{\mathcal{C}} & \cdots & [\mathbf{b}_n]_{\mathcal{C}} \end{bmatrix}$$

Because the columns of this matrix are linearly independent, since they are the coordinate vectors of the linearly independent set $\mathcal{B}$, it follows that $\underset{\mathcal{C}\leftarrow\mathcal{B}}{\mathbf{P}}$ is invertible, and we have

$$(\underset{\mathcal{C}\leftarrow\mathcal{B}}{\mathbf{P}})^{-1} = \underset{\mathcal{B}\leftarrow\mathcal{C}}{\mathbf{P}}$$

6

Eigenvalues and Eigenvectors

6.1 Definition

Definition. An *eigenvector* of an $n \times n$ matrix $\mathbf{A}$ is a nonzero vector $\mathbf{x}$ such that $\mathbf{Ax} = \lambda\mathbf{x}$ for some scalar λ. A scalar λ is called an *eigenvalue* of $\mathbf{A}$ if there is a nontrivial solution $\mathbf{x}$ of $\mathbf{Ax} = \lambda\mathbf{x}$; such an $\mathbf{x}$ is called an *eigenvector corresponding to* λ.

Definition. The set of all solutions of

$$(\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = \mathbf{0}$$

is a subspace of $\mathbb{R}^n$ and is called the *eigenspace* of $\mathbf{A}$ corresponding to λ.

Theorem 6.1.1. *The eigenvalues of a triangular matrix are the entries on its main diagonal.*

Theorem 6.1.2 (The Invertible Matrix Theorem)**.** *Let* $\mathbf{A}$ *be an* $n \times n$ *matrix. Then* $\mathbf{A}$ *is invertible iff the number* 0 *is not an eigenvalue of* $\mathbf{A}$*.*

Theorem 6.1.3. *If* $\mathbf{v}_1, \cdots, \mathbf{v}_r$ *are eigenvectors that corresponding to distinct eigenvalues* $\lambda_1, \cdots, \lambda_r$ *of an* $n \times n$ *matrix* $\mathbf{A}$*, then the set* $\{\mathbf{v}_1, \cdots, \mathbf{v}_r\}$ *is linearly independent.*

Definition. The scalar equation $\det(\mathbf{A} - \lambda\mathbf{I}) = 0$ is called the *characteristic equation* of $\mathbf{A}$. If $\mathbf{A}$ is an $n \times n$ matrix, then $\det(\mathbf{A} - \lambda\mathbf{I})$ is a polynomial of degree n called the *characteristic polynomial* of $\mathbf{A}$.

Theorem 6.1.4. *A scalar* λ *is an eigenvalue of an* $n \times n$ *matrix* $\mathbf{A}$ *iff* λ *satisfies the characteristic equation.*

Definition. If $\mathbf{A}$ and $\mathbf{B}$ are $n \times n$ matrices, then $\mathbf{A}$ and $\mathbf{B}$ are *similar* if there is an invertible matrix $\mathbf{P}$ such that $\mathbf{P}^{-1}\mathbf{AP} = \mathbf{B}$. Changing $\mathbf{A}$ into $\mathbf{P}^{-1}\mathbf{AP}$ is called a *similarity transformation.*

Theorem 6.1.5. *If* $n \times n$ *matrices* $\mathbf{A}$ *and* $\mathbf{B}$ *are similar, then they have the same characteristic polynomial and hence the same eigenvalues(with the same multiplicities).*

6.2 Diagonalization

Definition. A square matrix $\mathbf{A}$ is said to be *diagonalizable* if $\mathbf{A}$ is similar to a diagonal matrix.

Theorem 6.2.1. *An $n \times n$ matrix $\mathbf{A}$ is diagonalizable iff $\mathbf{A}$ has n linearly independent eigenvectors. In other words, $\mathbf{A}$ is diagonalizable iff there are enough eigenvectors to form a basis of $\mathbb{R}^n$, and such basis is called an eigenvector basis.*

Theorem 6.2.2. *An $n \times n$ matrix with n distinct eigenvalues is diagonalizable.*

Theorem 6.2.3. *Let $\mathbf{A}$ be an $n \times n$ matrix whose distinct eigenvalues are $\lambda_1, \cdots, \lambda_p$.*

1. *For $1 \leqslant k \leqslant p$, the dimension of the eigenspaces for λ_k is less than or equal to the multiplicity of the eigenvalue λ_k.*
2. *The matrix $\mathbf{A}$ is diagonalizable iff the sum of the dimensions of the distinct eigenspaces equals n, and this happens iff the dimension of the eigenspace for each λ_k equals the multiplicity of λ_k.*
3. *If $\mathbf{A}$ is diagonalizable and $\mathcal{B}_k$ is a basis for the eigenspace corresponding to λ_k for each k, then the total collection of vectors in the sets $\mathcal{B}_1, \cdots, \mathcal{B}_p$ forms an eigenvector basis for $\mathbb{R}^n$.*

Definition. The matrix

$$\mathbf{M} = \begin{bmatrix} [T(\mathbf{b}_1)]_{\mathcal{C}} & [T(\mathbf{b}_2)]_{\mathcal{C}} & \cdots & [T(\mathbf{b}_n)]_{\mathcal{C}} \end{bmatrix}$$

where $\mathcal{B} = \{\mathbf{b}_1, \cdots, \mathbf{b}_n\}$ is a basis for the vector space V, $\mathcal{C}$ is a basis in W, and T is a linear transformation from V to W, is called the *matrix for T relative to the bases $\mathcal{B}$ and $\mathcal{C}$*. If W is the same as V and the basis $\mathcal{C}$ is the same as $\mathcal{B}$, the matrix $\mathbf{M}$ is called the *matrix for T relative to $\mathcal{B}$* or the *$\mathcal{B}$-matrix for T*, and denoted $[T]_{\mathcal{B}}$.

Theorem 6.2.4 (Diagonal Matrix Representation)**.** *Suppose $\mathbf{A} = \mathbf{PDP}^{-1}$, where $\mathbf{D}$ is a diagonal $n \times n$ matrix. If $\mathcal{B}$ is the basis for $\mathbb{R}^n$ formed from the columns of $\mathbf{P}$, then $\mathbf{D}$ is the $\mathcal{B}$-matrix of the transformation $\mathbf{x} \mapsto \mathbf{Ax}$.*

6.3 Complex Eigenvalues

The theory of eigenvalues and eigenvectors developed for $\mathbb{R}^n$ applies equally well on $\mathbb{C}^n$.

Theorem 6.3.1. *Let $\mathbf{A}$ be a real 2×2 matrix with a complex eigenvalue $\lambda = a - bi (b \neq 0)$ and associated eigenvector $\mathbf{v} \in \mathbb{C}^2$. Then*

$$\mathbf{A} = \mathbf{PCP}^{-1}, \quad \textit{where} \quad \mathbf{P} = \begin{bmatrix} \operatorname{Re} \mathbf{v} & Im\, \mathbf{v} \end{bmatrix} \quad \textit{and} \quad \mathbf{C} = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}$$

7

Orthogonality

Definition. If a vector $\mathbf{z}$ is orthogonal to every vector in a subspace W of $\mathbb{R}^n$, then $\mathbf{z}$ is said to be *orthogonal* to W. The set of all vectors $\mathbf{z}$ that are orthogonal to W is called the *orthogonal complement* of W and denoted by $W^{\perp}$.

Theorem 7.0.1. *1. A vector $\mathbf{x}$ is in $W^{\perp}$ iff $\mathbf{x}$ is orthogonal to every vector in a set that spans W.*

2. $W^{\perp}$ is a subspace of $\mathbb{R}^n$.

Proof. Left for Exercise □

Theorem 7.0.2. *Let $\mathbf{A}$ be an $m \times n$ matrix. Then the orthogonal complement of the row space of $\mathbf{A}$ is the nullspace of $\mathbf{A}$, and the orthogonal complement of the column space of $\mathbf{A}$ is the nullspace of $\mathbf{A}^T$:*

$$(\mathrm{Row}\,\mathbf{A})^{\perp} = \mathrm{Nul}\,\mathbf{A}, \qquad (\mathrm{Col}\,\mathbf{A})^{\perp} = \mathrm{Nul}\,\mathbf{A}^T$$

7.1 Orthogonal Sets

Definition. A set of vectors in $\mathbb{R}^n$ is said to be an *orthogonal set* if each pair of distinct vectors from the set is orthogonal.

Theorem 7.1.1. *If $S = \{\mathbf{u}_1, \cdots, \mathbf{u}_p\}$ is an orthogonal set of nonzero vectors in $\mathbb{R}^n$, then S is linearly independent and hence is a basis for the subspace spanned by S.*

Definition. An *orthogonal basis* for a subspace W of $\mathbb{R}^n$ is a basis for W that is also an orthogonal set.

Theorem 7.1.2. *Each vector in a subspace of $\mathbb{R}^n$ has a unique representation as a linear combination of its orthogonal basis.*

Definition. The *orthogonal projection* of $\mathbf{v}$ on an arbitrary non-zero vector $\mathbf{b}$ can be written as:

$$\text{proj}_{\mathbf{b}}\,\mathbf{v} = \frac{\mathbf{v}\cdot\mathbf{b}}{\|\mathbf{b}\|^2}\mathbf{b} \tag{7.1}$$

Moreover, we can see that $\mathbf{v} - proj_{\mathbf{b}}\mathbf{v}$ is the vector component of $\mathbf{v}$ orthogonal to $\mathbf{b}$. The projection $proj_{\mathbf{b}}\mathbf{v}$ is determined by the subspace Span$\{\mathbf{b}\}$, and we may call it the *orthogonal projection onto* Span$\{\mathbf{b}\}$.

Definition. A set is an *orthonormal set* if it is an orthogonal set of unit vectors. It is also an *orthonormal basis* for a subspace spanned by it.

Theorem 7.1.3. *An $m\times n$ matrix $\mathbf{U}$ has orthonormal columns iff $\mathbf{U}^T\mathbf{U} = \mathbf{I}$.*

Theorem 7.1.4. *Let $\mathbf{U}$ be an $m \times n$ matrix with orthonormal columns, and let $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$. Then*

1. $\|\mathbf{Ux}\| = \|\mathbf{x}\|$.

2. $\|\mathbf{Ux}\| \cdot \|\mathbf{Uy}\| = \mathbf{x}\cdot\mathbf{y}$, *and it equals zero iff* $\mathbf{x}\cdot\mathbf{y} = 0$.

Equivalently, they say that the linear mapping $\mathbf{x} \mapsto \mathbf{Ux}$ preserves lengths and orthogonality.

Definition. An *orthogonal matrix* is a square invertible matrix $\mathbf{U}$ such that $\mathbf{U}^{-1} = \mathbf{U}^T$.

7.2 Orthogonal Projections

Theorem 7.2.1. *Let W be a subspace of $\mathbb{R}^n$. Then each $\mathbf{y} \in \mathbb{R}^n$ can be written uniquely in the form*

$$\mathbf{y} = \hat{\mathbf{y}} + \mathbf{z}$$

where $\hat{\mathbf{y}}$ is in W and $\mathbf{z}$ is in $W^{\perp}$. In fact, if $\{\mathbf{u}_1, \cdots, \mathbf{u}_p\}$ is any orthogonal basis of W, then

$$\hat{\mathbf{y}} = \text{proj}_{\mathbf{u}_1}\mathbf{y} + \cdots + \text{proj}_{\mathbf{u}_p}\mathbf{y}$$

and $\mathbf{z} = \mathbf{y} - \hat{\mathbf{y}}$.

The vector $\hat{\mathbf{y}}$ is called the *orthogonal projection of* $\mathbf{y}$ *onto* W and written as $\text{proj}_W\,\mathbf{y}$.

Theorem 7.2.2. *Let W be a subspace of $\mathbb{R}^n$, $\mathbf{y} \in \mathbb{R}^n$, and $\hat{\mathbf{y}}$ the orthogonal projection of $\mathbf{y}$ onto W. Then $\hat{\mathbf{y}}$ is the closest point in W to $\mathbf{y}$, in the sense that*

$$\|\mathbf{y} - \hat{\mathbf{y}}\| < \|\mathbf{y} - \mathbf{v}\|$$

for all $\mathbf{v} \in W$ distinct from $\hat{\mathbf{y}}$.

Theorem 7.2.3. *If* $\{\mathbf{u}_1, \cdots, \mathbf{u}_p\}$ *is an orthonormal basis for a subspace* $W \in \mathbb{R}^n$*, then*

$$\operatorname{proj}_W \mathbf{y} = (\mathbf{y} \cdot \mathbf{u}_1)\mathbf{u}_1 + \cdots + (\mathbf{y} \cdot \mathbf{u}_p)\mathbf{u}_p$$

If $\mathbf{U} = \begin{bmatrix} \mathbf{u}_1 & \cdots & \mathbf{u}_p \end{bmatrix}$*, then*

$$\operatorname{proj}_W \mathbf{y} = \mathbf{U}\mathbf{U}^T \mathbf{y}$$

8

Symmetric Matrices and Quadratic Forms

Definition. A *symmetric matrix* is a matrix such that it equals to the transpose of itself.

Definition. A *quadratic form* on $\mathbb{R}^n$ is a function Q defined on $\mathbb{R}^n$ whose value at a vector $\mathbf{x} \in \mathbb{R}^n$ can be computed by an expression of the form $Q(\mathbf{x}) = \mathbf{x}\mathbf{A}^T\mathbf{x}$, where $\mathbf{A}$ is an $n \times n$ symmetric matrix. The matrix $\mathbf{A}$ is called the *matrix of the quadratic form.* The simplest example of a nonzero quadratic form is where the matrix of the quadratic form is the $n \times n$ identity matrix.

Definition. A quadratic form Q is:

1. *positive definite* if $Q(\mathbf{x}) > 0$ for all $\mathbf{x} \neq \mathbf{0}$,
2. *negative definite* if $Q(\mathbf{x}) < 0$ for all $\mathbf{x} \neq \mathbf{0}$,
3. *indefinite* if $Q(\mathbf{x})$ assumes both positive and negative values.

Theorem 8.0.1. *Let $\mathbf{A}$ be an $n \times n$ symmetric matrix. Then a quadratic form $\mathbf{x}\mathbf{A}^T\mathbf{x}$ is:*

1. *positive definite iff the eigenvalues of $\mathbf{A}$ are all positive,*
2. *negative definite iff the eigenvalues of $\mathbf{A}$ are all negative,*
3. *indefinite iff the eigenvalues of $\mathbf{A}$ has both positive and negative eigenvalues.*

Definition. A *positive definite matrix* $\mathbf{A}$ is a symmetric matrix for which the quadratic form is positive definite. The matrix is a *positive semidefinite matrix* if its quadratic form is nonnegative. Other terms are defined analogously.