

THEOREM 1.3.1 If A is an $m \times n$ matrix, and if \mathbf{x} is an $n \times 1$ column vector, then the product $A\mathbf{x}$ can be expressed as a linear combination of the column vectors of A in which the coefficients are the entries of \mathbf{x} .

THEOREM 1.4.1 Properties of Matrix Arithmetic

Assuming that the sizes of the matrices are such that the indicated operations can be performed, the following rules of matrix arithmetic are valid.

- (a) $A + B = B + A$ [Commutative law for matrix addition]
- (b) $A + (B + C) = (A + B) + C$ [Associative law for matrix addition]
- (c) $A(BC) = (AB)C$ [Associative law for matrix multiplication]
- (d) $A(B + C) = AB + AC$ [Left distributive law]
- (e) $(B + C)A = BA + CA$ [Right distributive law]
- (f) $A(B - C) = AB - AC$
- (g) $(B - C)A = BA - CA$
- (h) $a(B + C) = aB + aC$
- (i) $a(B - C) = aB - aC$
- (j) $(a + b)C = aC + bC$
- (k) $(a - b)C = aC - bC$
- (l) $a(bC) = (ab)C$
- (m) $a(BC) = (aB)C = B(aC)$

THEOREM 1.4.2 Properties of Zero Matrices

If c is a scalar, and if the sizes of the matrices are such that the operations can be performed, then:

- (a) $A + 0 = 0 + A = A$
- (b) $A - 0 = A$
- (c) $A - A = A + (-A) = 0$
- (d) $0A = 0$
- (e) If $cA = 0$, then $c = 0$ or $A = 0$.

THEOREM 1.4.3 If R is the reduced row echelon form of an $n \times n$ matrix A , then either R has a row of zeros or R is the identity matrix I_n .

THEOREM 1.4.4 If B and C are both inverses of the matrix A , then $B = C$.

THEOREM 1.4.5 The matrix

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

is invertible if and only if $ad - bc \neq 0$, in which case the inverse is given by the formula

$$A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \quad (2)$$

THEOREM 1.4.6 If A and B are invertible matrices with the same size, then AB is invertible and

$$(AB)^{-1} = B^{-1}A^{-1}$$

THEOREM 1.4.7 If A is invertible and n is a nonnegative integer, then:

- (a) A^{-1} is invertible and $(A^{-1})^{-1} = A$.
- (b) A^n is invertible and $(A^n)^{-1} = A^{-n} = (A^{-1})^n$.
- (c) kA is invertible for any nonzero scalar k , and $(kA)^{-1} = k^{-1}A^{-1}$.

THEOREM 1.4.8 If the sizes of the matrices are such that the stated operations can be performed, then:

- (a) $(A^T)^T = A$
- (b) $(A + B)^T = A^T + B^T$
- (c) $(A - B)^T = A^T - B^T$
- (d) $(kA)^T = kA^T$
- (e) $(AB)^T = B^TA^T$

THEOREM 1.4.9 If A is an invertible matrix, then A^T is also invertible and

$$(A^T)^{-1} = (A^{-1})^T$$

THEOREM 1.5.1 Row Operations by Matrix Multiplication

If the elementary matrix E results from performing a certain row operation on I_m and if A is an $m \times n$ matrix, then the product EA is the matrix that results when this same row operation is performed on A .

THEOREM 1.5.3 Equivalent Statements

If A is an $n \times n$ matrix, then the following statements are equivalent, that is, all true or all false.

- (a) A is invertible.
- (b) The reduced row echelon form of A is I_n .
- (c) A is expressible as a product of elementary matrices.

THEOREM 1.6.3 Let A be a square matrix.

- (a) If B is a square matrix satisfying $BA = I$, then $B = A^{-1}$.
- (b) If B is a square matrix satisfying $AB = I$, then $B = A^{-1}$.

THEOREM 1.6.4 Equivalent Statements

If A is an $n \times n$ matrix, then the following are equivalent.

- (a) A is invertible.
- (c) The reduced row echelon form of A is I_n .
- (d) A is expressible as a product of elementary matrices.

THEOREM 1.6.5 Let A and B be square matrices of the same size. If AB is invertible, then A and B must also be invertible.

THEOREM 1.7.1

- (a) *The transpose of a lower triangular matrix is upper triangular, and the transpose of an upper triangular matrix is lower triangular.*
- (b) *The product of lower triangular matrices is lower triangular, and the product of upper triangular matrices is upper triangular.*
- (c) *A triangular matrix is invertible if and only if its diagonal entries are all nonzero.*
- (d) *The inverse of an invertible lower triangular matrix is lower triangular, and the inverse of an invertible upper triangular matrix is upper triangular.*

THEOREM 1.7.2 *If A and B are symmetric matrices with the same size, and if k is any scalar, then:*

- (a) A^T is symmetric.
- (b) $A + B$ and $A - B$ are symmetric.
- (c) kA is symmetric.

THEOREM 1.7.3 *The product of two symmetric matrices is symmetric if and only if the matrices commute.*

THEOREM 1.7.4 *If A is an invertible symmetric matrix, then A^{-1} is symmetric.*

THEOREM 2.1.2 *If A is an $n \times n$ triangular matrix (upper triangular, lower triangular, or diagonal), then $\det(A)$ is the product of the entries on the main diagonal of the matrix; that is, $\det(A) = a_{11}a_{22} \cdots a_{nn}$.*

THEOREM 2.2.1 *Let A be a square matrix. If A has a row of zeros or a column of zeros, then $\det(A) = 0$.*

THEOREM 2.2.2 *Let A be a square matrix. Then $\det(A) = \det(A^T)$.*

THEOREM 2.2.3 Let A be an $n \times n$ matrix.

- (a) If B is the matrix that results when a single row or single column of A is multiplied by a scalar k , then $\det(B) = k \det(A)$.
- (b) If B is the matrix that results when two rows or two columns of A are interchanged, then $\det(B) = -\det(A)$.
- (c) If B is the matrix that results when a multiple of one row of A is added to another or when a multiple of one column is added to another, then $\det(B) = \det(A)$.

THEOREM 2.2.5 If A is a square matrix with two proportional rows or two proportional columns, then $\det(A) = 0$.

THEOREM 2.3.3 A square matrix A is invertible if and only if $\det(A) \neq 0$.

THEOREM 2.3.4 If A and B are square matrices of the same size, then

$$\det(AB) = \det(A) \det(B)$$

THEOREM 2.3.5 If A is invertible, then

$$\det(A^{-1}) = \frac{1}{\det(A)}$$

THEOREM 2.3.6 Inverse of a Matrix Using Its Adjoint

If A is an invertible matrix, then

$$A^{-1} = \frac{1}{\det(A)} \text{adj}(A) \quad (6)$$

THEOREM 2.3.8 Equivalent Statements

If A is an $n \times n$ matrix, then the following statements are equivalent.

- (a) A is invertible.
- (c) The reduced row echelon form of A is I_n .
- (d) A can be expressed as a product of elementary matrices.
- (g) $\det(A) \neq 0$.

THEOREM 1.2.1 Free Variable Theorem for Homogeneous Systems

If a homogeneous linear system has n unknowns, and if the reduced row echelon form of its augmented matrix has r nonzero rows, then the system has $n - r$ free variables.

THEOREM 1.2.2 A homogeneous linear system with more unknowns than equations has infinitely many solutions.

THEOREM 1.6.1 A system of linear equations has zero, one, or infinitely many solutions. There are no other possibilities.

THEOREM 1.6.2 If A is an invertible $n \times n$ matrix, then for each $n \times 1$ matrix \mathbf{b} , the system of equations $A\mathbf{x} = \mathbf{b}$ has exactly one solution, namely, $\mathbf{x} = A^{-1}\mathbf{b}$.

THEOREM 2.3.7 Cramer's Rule

If $A\mathbf{x} = \mathbf{b}$ is a system of n linear equations in n unknowns such that $\det(A) \neq 0$, then the system has a unique solution. This solution is

$$x_1 = \frac{\det(A_1)}{\det(A)}, \quad x_2 = \frac{\det(A_2)}{\det(A)}, \dots, \quad x_n = \frac{\det(A_n)}{\det(A)}$$

where A_j is the matrix obtained by replacing the entries in the j th column of A by the entries in the matrix

$$\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

THEOREM 2.3.8 Equivalent Statements

If A is an $n \times n$ matrix, then the following statements are equivalent.

- (a) A is invertible.
- (b) $Ax = \mathbf{0}$ has only the trivial solution.
- (c) The reduced row echelon form of A is I_n .
- (d) A can be expressed as a product of elementary matrices.
- (e) $Ax = \mathbf{b}$ is consistent for every $n \times 1$ matrix \mathbf{b} .
- (f) $Ax = \mathbf{b}$ has exactly one solution for every $n \times 1$ matrix \mathbf{b} .
- (g) $\det(A) \neq 0$.

THEOREM 4.1.1 Let V be a vector space, \mathbf{u} a vector in V , and k a scalar; then:

- (a) $0\mathbf{u} = \mathbf{0}$
- (b) $k\mathbf{0} = \mathbf{0}$
- (c) $(-1)\mathbf{u} = -\mathbf{u}$
- (d) If $k\mathbf{u} = \mathbf{0}$, then $k = 0$ or $\mathbf{u} = \mathbf{0}$.

THEOREM 4.2.1 If W is a set of one or more vectors in a vector space V , then W is a subspace of V if and only if the following conditions are satisfied.

- (a) If \mathbf{u} and \mathbf{v} are vectors in W , then $\mathbf{u} + \mathbf{v}$ is in W .
- (b) If k is a scalar and \mathbf{u} is a vector in W , then $k\mathbf{u}$ is in W .

THEOREM 4.2.2 If W_1, W_2, \dots, W_r are subspaces of a vector space V , then the intersection of these subspaces is also a subspace of V .**THEOREM 4.2.4** The solution set of a homogeneous linear system $Ax = \mathbf{0}$ of m equations in n unknowns is a subspace of R^n .

THEOREM 4.2.3 If $S = \{w_1, w_2, \dots, w_r\}$ is a nonempty set of vectors in a vector space V , then:

- (a) The set W of all possible linear combinations of the vectors in S is a subspace of V .
- (b) The set W in part (a) is the “smallest” subspace of V that contains all of the vectors in S in the sense that any other subspace that contains those vectors contains W .

THEOREM 4.2.6 If $S = \{v_1, v_2, \dots, v_r\}$ and $S' = \{w_1, w_2, \dots, w_k\}$ are nonempty sets of vectors in a vector space V , then

$$\text{span}\{v_1, v_2, \dots, v_r\} = \text{span}\{w_1, w_2, \dots, w_k\}$$

if and only if each vector in S is a linear combination of those in S' , and each vector in S' is a linear combination of those in S .

THEOREM 4.3.1 A nonempty set $S = \{v_1, v_2, \dots, v_r\}$ in a vector space V is linearly independent if and only if the only coefficients satisfying the vector equation

$$k_1v_1 + k_2v_2 + \cdots + k_rv_r = \mathbf{0}$$

are $k_1 = 0, k_2 = 0, \dots, k_r = 0$.

THEOREM 4.3.2

- (a) A finite set that contains $\mathbf{0}$ is linearly dependent.
- (b) A set with exactly one vector is linearly independent if and only if that vector is not $\mathbf{0}$.
- (c) A set with exactly two vectors is linearly independent if and only if neither vector is a scalar multiple of the other.

THEOREM 4.3.3 Let $S = \{v_1, v_2, \dots, v_r\}$ be a set of vectors in R^n . If $r > n$, then S is linearly dependent.

THEOREM 4.4.1 Uniqueness of Basis Representation

If $S = \{v_1, v_2, \dots, v_n\}$ is a basis for a vector space V , then every vector v in V can be expressed in the form $v = c_1v_1 + c_2v_2 + \cdots + c_nv_n$ in exactly one way.

THEOREM 4.5.1 All bases for a finite-dimensional vector space have the same number of vectors.

THEOREM 4.5.3 Plus/Minus Theorem

Let S be a nonempty set of vectors in a vector space V .

- (a) If S is a linearly independent set, and if \mathbf{v} is a vector in V that is outside of $\text{span}(S)$, then the set $S \cup \{\mathbf{v}\}$ that results by inserting \mathbf{v} into S is still linearly independent.
- (b) If \mathbf{v} is a vector in S that is expressible as a linear combination of other vectors in S , and if $S - \{\mathbf{v}\}$ denotes the set obtained by removing \mathbf{v} from S , then S and $S - \{\mathbf{v}\}$ span the same space; that is,

$$\text{span}(S) = \text{span}(S - \{\mathbf{v}\})$$

THEOREM 4.5.4 Let V be an n -dimensional vector space, and let S be a set in V with exactly n vectors. Then S is a basis for V if and only if S spans V or S is linearly independent.

THEOREM 4.5.5 Let S be a finite set of vectors in a finite-dimensional vector space V .

- (a) If S spans V but is not a basis for V , then S can be reduced to a basis for V by removing appropriate vectors from S .
- (b) If S is a linearly independent set that is not already a basis for V , then S can be enlarged to a basis for V by inserting appropriate vectors into S .

THEOREM 4.5.6 If W is a subspace of a finite-dimensional vector space V , then:

- (a) W is finite-dimensional.
- (b) $\dim(W) \leq \dim(V)$.
- (c) $W = V$ if and only if $\dim(W) = \dim(V)$.

Theorem

If $B = \{v_1, \dots, v_n\}$ and $C = \{u_1, \dots, u_n\}$ are two bases of the vector space V . The matrix ${}_C P_B \in M_n(\mathbb{R})$ with columns $[v_1]_C, \dots, [v_n]_C$ is called the change of bases matrix from the basis B to the basis C . This matrix ${}_C P_B$ is invertible, ${}_C P_B^{-1} = {}_B P_C$ and

$$[v]_C = {}_C P_B[v]_B, \quad \text{for all } v \in V.$$

(${}_B P_C$ is the change of bases matrix from the basis C to the basis B .)

THEOREM 4.7.4 *Elementary row operations do not change the row space of a matrix.*

THEOREM 4.7.5 *If a matrix R is in row echelon form, then the row vectors with the leading 1's (the nonzero row vectors) form a basis for the row space of R , and the column vectors with the leading 1's of the row vectors form a basis for the column space of R .*

THEOREM 4.7.6 *If A and B are row equivalent matrices, then:*

- A given set of column vectors of A is linearly independent if and only if the corresponding column vectors of B are linearly independent.*
- A given set of column vectors of A forms a basis for the column space of A if and only if the corresponding column vectors of B form a basis for the column space of B .*

THEOREM 4.8.1 *The row space and the column space of a matrix A have the same dimension.*

THEOREM 4.8.2 Dimension Theorem for Matrices

If A is a matrix with n columns, then

$$\text{rank}(A) + \text{nullity}(A) = n \quad (4)$$

THEOREM 4.8.5 If A is any matrix, then $\text{rank}(A) = \text{rank}(A^T)$.**THEOREM 4.8.8 Equivalent Statements**

If A is an $n \times n$ matrix, then the following statements are equivalent.

- (a) A is invertible.
- (b) $A\mathbf{x} = \mathbf{0}$ has only the trivial solution.
- (c) The reduced row echelon form of A is I_n .
- (d) A is expressible as a product of elementary matrices.
- (e) $A\mathbf{x} = \mathbf{b}$ is consistent for every $n \times 1$ matrix \mathbf{b} .
- (f) $A\mathbf{x} = \mathbf{b}$ has exactly one solution for every $n \times 1$ matrix \mathbf{b} .
- (g) $\det(A) \neq 0$.
- (h) The column vectors of A are linearly independent.
- (i) The row vectors of A are linearly independent.
- (j) The column vectors of A span R^n .
- (k) The row vectors of A span R^n .
- (l) The column vectors of A form a basis for R^n .
- (m) The row vectors of A form a basis for R^n .
- (n) A has rank n .
- (o) A has nullity 0.

THEOREM 6.1.1 If \mathbf{u} and \mathbf{v} are vectors in a real inner product space V , and if k is a scalar, then:

- (a) $\|\mathbf{v}\| \geq 0$ with equality if and only if $\mathbf{v} = \mathbf{0}$.
- (b) $\|k\mathbf{v}\| = |k|\|\mathbf{v}\|$.
- (c) $d(\mathbf{u}, \mathbf{v}) = d(\mathbf{v}, \mathbf{u})$.
- (d) $d(\mathbf{u}, \mathbf{v}) \geq 0$ with equality if and only if $\mathbf{u} = \mathbf{v}$.

THEOREM 6.1.2 If \mathbf{u} , \mathbf{v} , and \mathbf{w} are vectors in a real inner product space V , and if k is a scalar, then:

- (a) $\langle \mathbf{0}, \mathbf{v} \rangle = \langle \mathbf{v}, \mathbf{0} \rangle = 0$
- (b) $\langle \mathbf{u}, \mathbf{v} + \mathbf{w} \rangle = \langle \mathbf{u}, \mathbf{v} \rangle + \langle \mathbf{u}, \mathbf{w} \rangle$
- (c) $\langle \mathbf{u}, \mathbf{v} - \mathbf{w} \rangle = \langle \mathbf{u}, \mathbf{v} \rangle - \langle \mathbf{u}, \mathbf{w} \rangle$
- (d) $\langle \mathbf{u} - \mathbf{v}, \mathbf{w} \rangle = \langle \mathbf{u}, \mathbf{w} \rangle - \langle \mathbf{v}, \mathbf{w} \rangle$
- (e) $k\langle \mathbf{u}, \mathbf{v} \rangle = \langle \mathbf{u}, k\mathbf{v} \rangle$

THEOREM 6.2.1 Cauchy–Schwarz Inequality

If \mathbf{u} and \mathbf{v} are vectors in a real inner product space V , then

$$|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \|\mathbf{u}\| \|\mathbf{v}\| \quad (3)$$

THEOREM 6.2.2 If \mathbf{u} , \mathbf{v} , and \mathbf{w} are vectors in a real inner product space V , and if k is any scalar, then:

- (a) $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$ [Triangle inequality for vectors]
- (b) $d(\mathbf{u}, \mathbf{v}) \leq d(\mathbf{u}, \mathbf{w}) + d(\mathbf{w}, \mathbf{v})$ [Triangle inequality for distances]

THEOREM 6.2.3 Generalized Theorem of Pythagoras

If \mathbf{u} and \mathbf{v} are orthogonal vectors in a real inner product space, then

$$\|\mathbf{u} + \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2$$

THEOREM 6.3.1 If $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ is an orthogonal set of nonzero vectors in an inner product space, then S is linearly independent.

THEOREM 6.3.2

- (a) If $S = \{v_1, v_2, \dots, v_n\}$ is an orthogonal basis for an inner product space V , and if u is any vector in V , then

$$u = \frac{\langle u, v_1 \rangle}{\|v_1\|^2}v_1 + \frac{\langle u, v_2 \rangle}{\|v_2\|^2}v_2 + \cdots + \frac{\langle u, v_n \rangle}{\|v_n\|^2}v_n \quad (3)$$

- (b) If $S = \{v_1, v_2, \dots, v_n\}$ is an orthonormal basis for an inner product space V , and if u is any vector in V , then

$$u = \langle u, v_1 \rangle v_1 + \langle u, v_2 \rangle v_2 + \cdots + \langle u, v_n \rangle v_n \quad (4)$$

THEOREM 6.3.5 Every nonzero finite-dimensional inner product space has an orthonormal basis.

THEOREM 8.1.1 If $T : V \rightarrow W$ is a linear transformation, then:

- (a) $T(\mathbf{0}) = \mathbf{0}$.
- (b) $T(u - v) = T(u) - T(v)$ for all u and v in V .

THEOREM 1.8.3 Every linear transformation from R^n to R^m is a matrix transformation, and conversely, every matrix transformation from R^n to R^m is a linear transformation.

THEOREM 1.8.4 If $T_A : R^n \rightarrow R^m$ and $T_B : R^n \rightarrow R^m$ are matrix transformations, and if $T_A(x) = T_B(x)$ for every vector x in R^n , then $A = B$.

THEOREM 8.1.2 Let $T : V \rightarrow W$ be a linear transformation, where V is finite-dimensional. If $S = \{v_1, v_2, \dots, v_n\}$ is a basis for V , then the image of any vector v in V can be expressed as

$$T(v) = c_1 T(v_1) + c_2 T(v_2) + \cdots + c_n T(v_n) \quad (3)$$

where c_1, c_2, \dots, c_n are the coefficients required to express v as a linear combination of the vectors in the basis S ,

$$v = c_1 v_1 + c_2 v_2 + \cdots + c_n v_n$$

THEOREM 8.1.3 If $T: V \rightarrow W$ is a linear transformation, then:

- (a) The kernel of T is a subspace of V .
- (b) The range of T is a subspace of W .

THEOREM 8.1.4 Dimension Theorem for Linear Transformations

If $T: V \rightarrow W$ is a linear transformation from a finite-dimensional vector space V to a vector space W , then the range of T is finite-dimensional, and

$$\text{rank}(T) + \text{nullity}(T) = \dim(V) \quad (7)$$

Theorem

Let $T: V \rightarrow W$ be a linear transformation and let $B = (u_1, \dots, u_n)$ be a basis of the vector space V and $C = (v_1, \dots, v_m)$ basis of the vector space W . Then there is a unique matrix $[T]_B^C$ such that its columns $[T(u_1)]_C, \dots, [T(u_n)]_C$. The matrix $[T]_B^C$ is called the matrix of the linear transformation T with respect to the basis B and the basis C . and satisfies

$$[T(v)]_C = [T]_B^C [v]_B; \quad \forall v \in V.$$

If $V = W$ and $B = C$ we write the matrix $[T]_C$ instead of $[T]_B^C$.

Theorem

If $T: V \rightarrow V$ is a linear transformation and B and C are basis of the vector space V , then

$$[T]_B = {}_B P_C [T]_C {}_C P_B.$$

THEOREM 5.1.1 If A is an $n \times n$ matrix, then λ is an eigenvalue of A if and only if it satisfies the equation

$$\det(\lambda I - A) = 0 \quad (1)$$

This is called the *characteristic equation* of A .

THEOREM 5.1.2 If A is an $n \times n$ triangular matrix (upper triangular, lower triangular, or diagonal), then the eigenvalues of A are the entries on the main diagonal of A .

THEOREM 5.1.3 If A is an $n \times n$ matrix, the following statements are equivalent.

- (a) λ is an eigenvalue of A .
- (b) λ is a solution of the characteristic equation $\det(\lambda I - A) = 0$.
- (c) The system of equations $(\lambda I - A)\mathbf{x} = \mathbf{0}$ has nontrivial solutions.
- (d) There is a nonzero vector \mathbf{x} such that $A\mathbf{x} = \lambda\mathbf{x}$.

THEOREM 5.2.1 If A is an $n \times n$ matrix, the following statements are equivalent.

- (a) A is diagonalizable.
- (b) A has n linearly independent eigenvectors.

THEOREM 5.2.2

- (a) If $\lambda_1, \lambda_2, \dots, \lambda_k$ are distinct eigenvalues of a matrix A , and if $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ are corresponding eigenvectors, then $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ is a linearly independent set.
- (b) An $n \times n$ matrix with n distinct eigenvalues is diagonalizable.

THEOREM 5.2.3 If k is a positive integer, λ is an eigenvalue of a matrix A , and \mathbf{x} is a corresponding eigenvector, then λ^k is an eigenvalue of A^k and \mathbf{x} is a corresponding eigenvector.

THEOREM 5.2.4 Geometric and Algebraic Multiplicity

If A is a square matrix, then:

- (a) For every eigenvalue of A , the geometric multiplicity is less than or equal to the algebraic multiplicity.
- (b) A is diagonalizable if and only if the geometric multiplicity of every eigenvalue is equal to the algebraic multiplicity.