

25/11/2020

①

AI 46, Linear Algebra, session 3, Mansoura.

Review Fundamental spaces of a Matrix.

ex.

$$A_{3 \times 5} = \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 1 & 2 & 5 & 6 & 7 \\ 0 & 2 & 2 & 9 & 9 \end{bmatrix}$$

((  
RREF

$$\begin{array}{l} \div 2 \\ \div 2 \end{array} \rightarrow \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 0 & 0 & 2 & 12 & 2 \\ 0 & 1 & 1 & 4.5 & 4.5 \end{bmatrix}$$

$$r_2 \times -2 + r_1 \rightarrow \begin{bmatrix} 1 & 0 & 1 & 4 & 3 \\ 0 & 1 & 1 & 4.5 & 4.5 \\ 0 & 0 & 1 & 1 & 1 \end{bmatrix}$$

$$r_3 \times -1 + r_1 \rightarrow \begin{bmatrix} 1 & 0 & 0 & -5 & -2 \\ 0 & 1 & 0 & 3.5 & 3.5 \\ 0 & 0 & 1 & 1 & 1 \end{bmatrix}$$

$r_2 \times -1 + r_3$

$$RREF(A) = \begin{bmatrix} 1 & 0 & 0 & -6 & -5 \\ 0 & 1 & 0 & 3.5 & 3.5 \\ 0 & 0 & 1 & 1 & 1 \end{bmatrix}$$

$$\text{rank } A = r = 3$$

$$\dim(C(A)) = \dim(R(A)) = r = 3$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} \in \mathbb{R}^5$$

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## Null space

Vectors  $\vec{x} \in N(A)$

if  $A\vec{x} = \vec{0}$

$$\begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \underbrace{\begin{bmatrix} \leftarrow \vec{r}_{A_1} \rightarrow \\ \leftarrow \vec{r}_{A_2} \rightarrow \\ \leftarrow \vec{r}_{A_3} \rightarrow \end{bmatrix}}_5 \bigg\}^3 \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix}$$

$$\vec{y}_{3 \times 1} = A_{3 \times 5} \vec{x}_{5 \times 1}$$

$$\begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} \vec{r}_{A_1} \cdot \vec{x} \\ \vec{r}_{A_2} \cdot \vec{x} \\ \vec{r}_{A_3} \cdot \vec{x} \end{bmatrix}$$

row picture of matrix multiplication

Solving for Null space

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$$\vec{x}; \quad A\vec{x} = \vec{0}$$

$$\begin{bmatrix} 1 & 0 & 0 & -6 & -5 \\ 0 & 1 & 0 & 3.5 & 3.5 \\ 0 & 0 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

free variables

$$x_1 - 6x_4 - 5x_5 = 0$$

$$x_2 + 3.5x_4 + 3.5x_5 = 0$$

$$x_3 + \cancel{3.5}x_4 + x_5 = 0$$

$$\text{let } x_4 = a, \quad x_5 = b$$

$$\Rightarrow x_1 = 6a + 5b$$

$$x_2 = -3.5a - 3.5b$$

$$x_3 = -a - b$$

$$\begin{bmatrix} -6a + 5b \\ -3.5a - 3.5b \\ -a - b \\ a \\ b \end{bmatrix} = \begin{bmatrix} 6a \\ -3.5a \\ -a \\ a \\ 0 \end{bmatrix} + \begin{bmatrix} 5b \\ -3.5b \\ -b \\ 0 \\ b \end{bmatrix}$$

basis of null space

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Matrix A

$$\begin{bmatrix} \uparrow & \uparrow & \dots & \uparrow \\ c_{A_1} & c_{A_2} & \dots & c_{A_n} \\ \downarrow & \downarrow & \dots & \downarrow \end{bmatrix}$$

Matrix A

$$\begin{bmatrix} \leftarrow & r_{A_1} & \rightarrow \\ \leftarrow & r_{A_2} & \rightarrow \\ & \vdots & \\ \leftarrow & r_{A_m} & \rightarrow \end{bmatrix}$$

Grey scale picture

$$\begin{bmatrix} x & x & x & \dots \\ \cdot & & & \end{bmatrix}$$

Matrix as a transformation

$$\vec{x} \rightarrow \boxed{T_A} \rightarrow \vec{y}$$

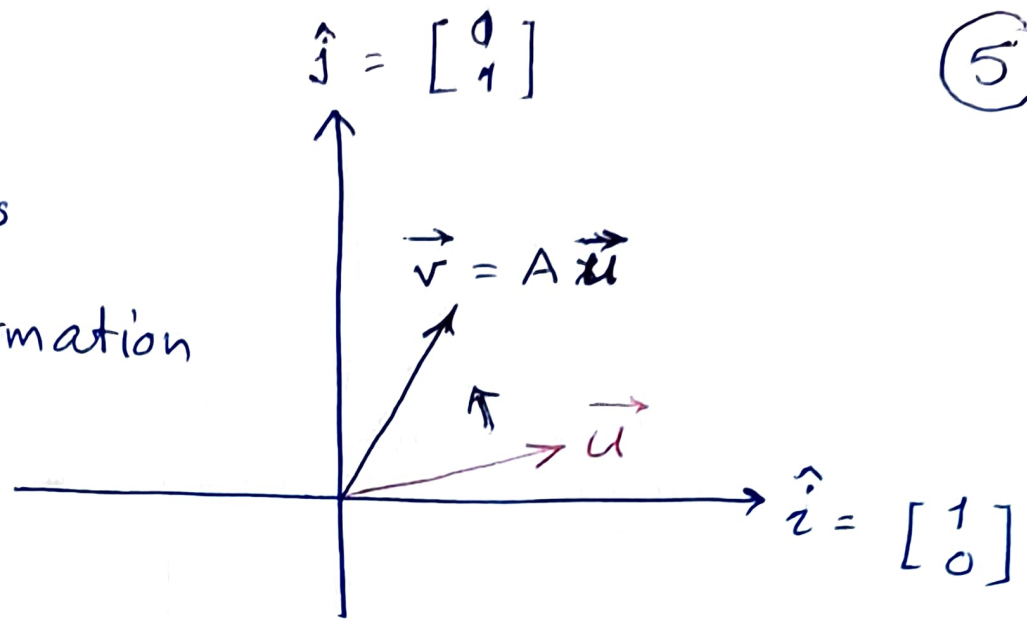
$$\Rightarrow \vec{y} = A \vec{x} \quad ; \quad \vec{y} = T_A(\vec{x})$$

$$\vec{y} = \underbrace{A B C}_{\wedge} \vec{x} \Leftrightarrow \vec{y} = T_A(T_B(T_C(\vec{x})))$$

$$AB \neq BA$$

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Matrix as  
a transformation



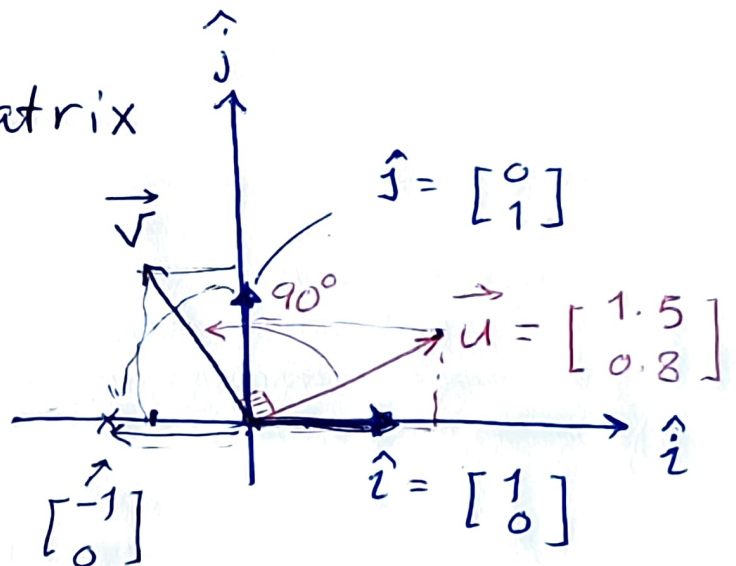
examples ;

1) rotation matrix

$$\vec{v} = A \vec{u}$$

$$\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

90° CCW Rotation matrix

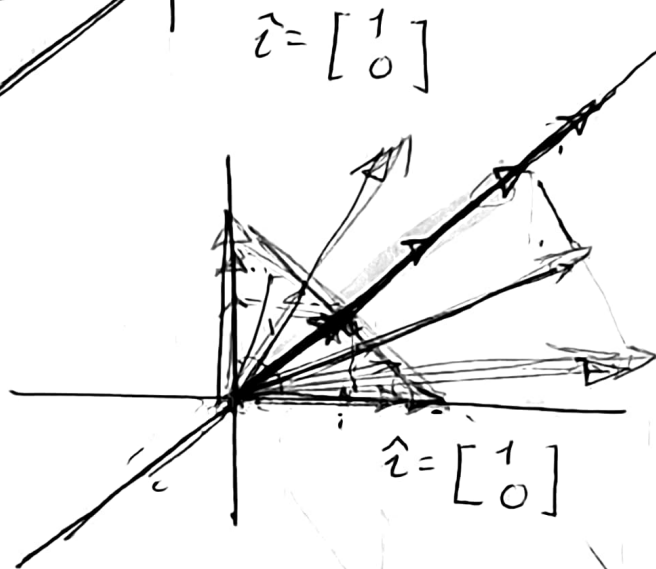
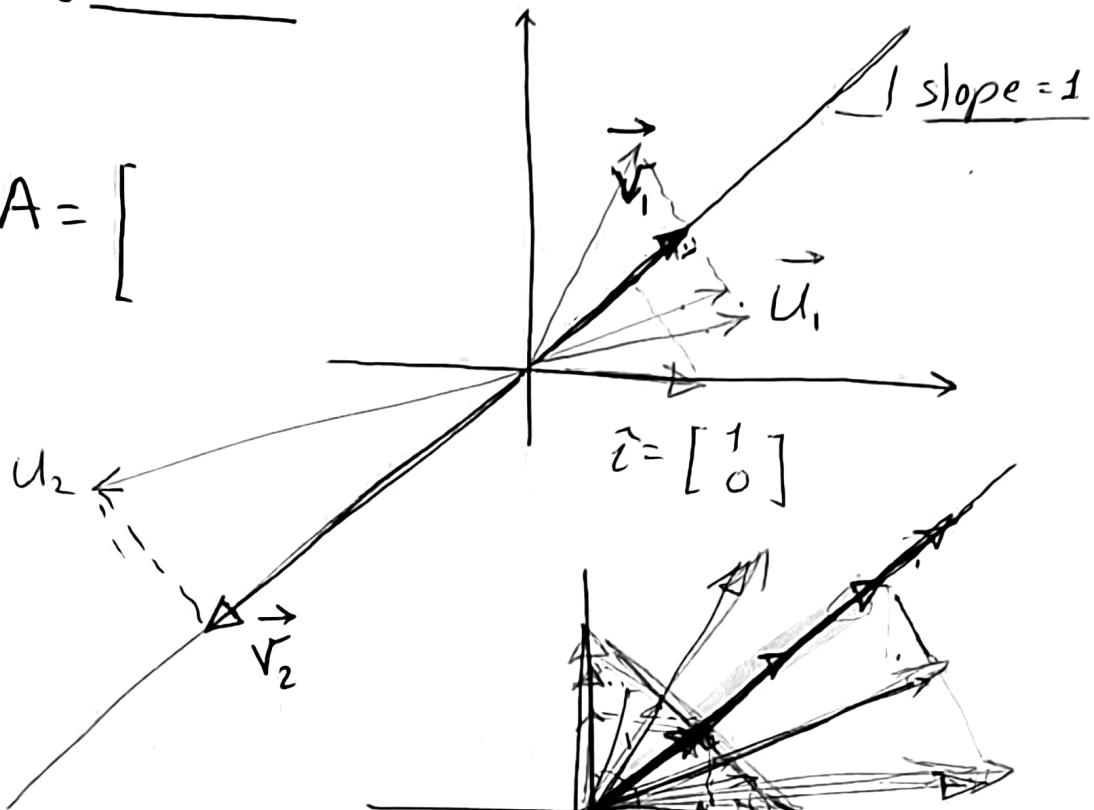


$$\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1.5 \\ 0.8 \end{bmatrix} = \begin{bmatrix} -0.8 \\ 1.5 \end{bmatrix}$$

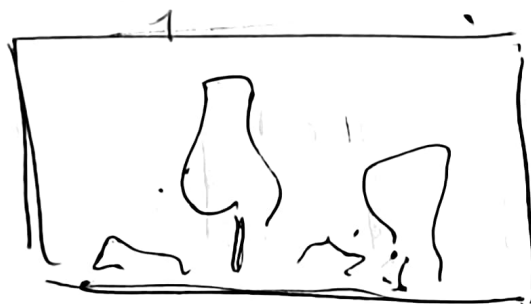
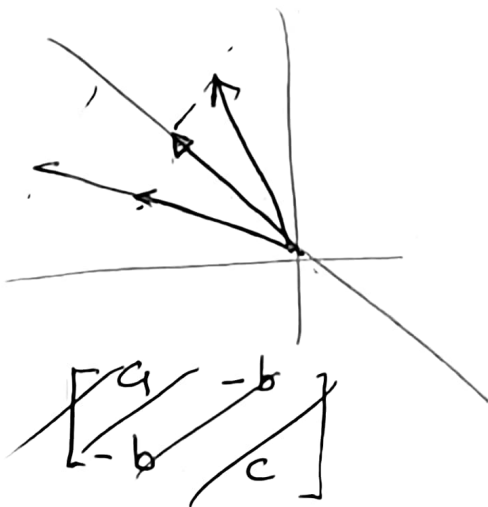
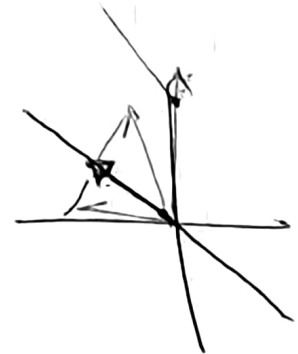
# Projection

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$$A = \begin{bmatrix}$$

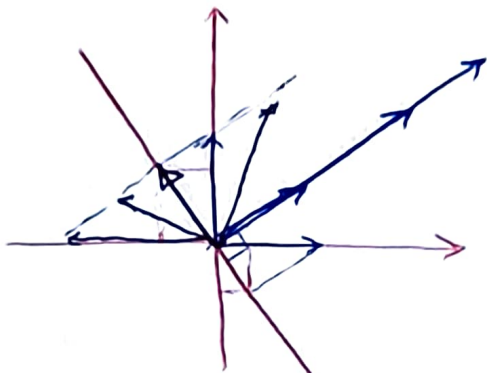


$$A = \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix}$$



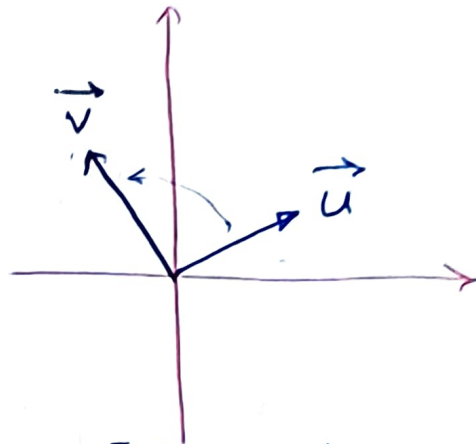
# Invertibility of a matrix

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$$A = \begin{bmatrix} 1 & -2 \\ -2 & 4 \end{bmatrix}$$

projection



$$A = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

rotation

relate to math, multiplicative inverse of a variable  $x$  is  $\frac{1}{x}$   $x^{-1}$

$$x x^{-1} = 1$$

$$x^{-1} x = 1$$

→ define inverse of a <sup>square</sup> matrix A to be  $A^{-1}$

;

$$\underset{n \times n}{A} \underset{n \times n}{A^{-1}} = \underset{n \times n}{I}$$

$$\underset{n \times n}{A^{-1}} \underset{n \times n}{A} = \underset{n \times n}{I}$$

$$I_{n \times n} \equiv I_n = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & \ddots & 1 \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

→ main diagonal has 1's

→ all other elements = 0



→ if inverse exists.

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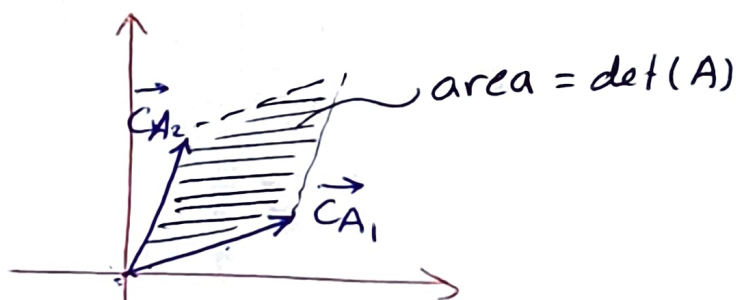
$$\Rightarrow A^{-1} = \frac{1}{\det(A)} \text{adj}(A)$$

①  $\det(A)$ ; determinant of  $A$ ;  $|A|$

$$\det(A_{2 \times 2}) = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}$$
$$= a_{11} \times a_{22} - a_{12} \times a_{21}$$

recall;

$\text{rank}(A) = \#$  of independent columns

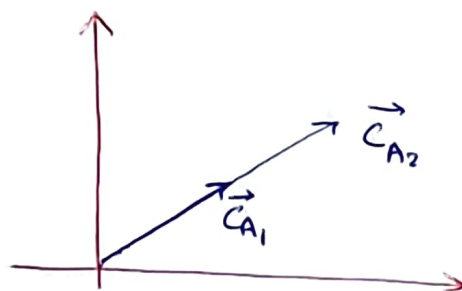


what if the two columns are dependent?

$$\Rightarrow \vec{CA_1} = \beta \vec{CA_2}$$

determinant = 0

if  $\text{rank}(A_{n \times n}) < n$



if ~~matrix~~ if square matrix ~~for~~  $A_{n \times n}$  has a rank  $r < n \Rightarrow \det(A) = 0$   
"not full rank"



$$\rightarrow \det(A_{3 \times 3}) = \begin{vmatrix} + & - & + \\ - & + & - \\ + & - & + \end{vmatrix} \begin{bmatrix} a_{11} & -a_{12} & a_{13} \\ -a_{21} & a_{22} & -a_{23} \\ a_{31} & -a_{32} & a_{33} \end{bmatrix}$$

$\cdot 3 \rightarrow (-1)^{3+2} = (-1)^5$

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

$\uparrow$  adjoint or adjugate

$$\Rightarrow \underline{\text{adj}}(A) = C^T$$

$\Rightarrow C$  : cofactor matrix

$$C = \left( (-1)^{i+j} M_{ij} \right)_{1 \leq i \leq n, 1 \leq j \leq n}$$

$i$  : row number  
 $j$  : column number

$M$  : Minors

$M_{ij}$  : determinant of small matrix  
 after crossing out row #  $i$ , column #  $j$

$$\underline{\underline{\text{adj}(A) =}}$$

# Finding Matrix Inverse using Gaussian Elimination

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$$A = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

$$\det \left( \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \right) = 0 \times 0 - (-1 \times 1) = +1$$

$$C = \begin{bmatrix} 0 & -1 \\ +1 & 0 \end{bmatrix} \Rightarrow C^T = \begin{bmatrix} 0 & +1 \\ -1 & 0 \end{bmatrix}$$

$$\frac{C^T}{\det(A)} = \frac{1}{1} \begin{bmatrix} 0 & +1 \\ -1 & 0 \end{bmatrix}$$

Gauss-Jordan elimination

RREF

$$\begin{array}{c} \text{Augment } A_{n \times n} \text{ with } I_{n \times n} \end{array} \left[ \begin{array}{cc|cc} 0 & -1 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{array} \right]$$

$$\left[ \begin{array}{cc|cc} & & 1 & 0 \\ & & 0 & 1 \end{array} \right] \Rightarrow \left[ \begin{array}{cc|cc} I & & & \end{array} \right] A^{-1}$$

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

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

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

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

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