

Math 2B Notes

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Lesson 5: Inner Products and Vector Norms

Section 2.3 — Inner Products

What an Inner Product Is

- An inner product (dot product) measures how **aligned** two vectors are.
- In \mathbb{R}^n :
$$x \cdot y = x_1y_1 + x_2y_2 + \cdots + x_ny_n$$
- The answer is a **scalar** — not a vector.

Importance

Dot products allow us to compute:

- **Similarity** between vectors
- **Projections** and **angles**
- **Lengths** of vectors
- **Weighted sums** (e.g., grades, statistics)

Example — Grade Model

$$\begin{aligned} g &= [q/300, e1/100, e2/100, f/100]^T \\ c &= [0.10, 0.25, 0.25, 0.40]^T \end{aligned}$$

Final grade:

$$g \cdot c$$

Inner Products and Riemann Sums

$$\sum f(x_i^*)h = f \cdot h$$

where

$$f = [f(x_1^*), \dots, f(x_n^*)]^T, \quad h = [h, \dots, h]^T$$

Takeaways

- Dot product = multiply corresponding entries + sum.
- Measures **alignment**.
- Weighted formulas (grades, models) are dot products.
- Numerical integration can be written as a dot product.

Lesson 6: Linear Combinations, Span, and Linear (In)Dependence

Linear Combinations

A vector b is a linear combination of vectors a_1, \dots, a_n if:

$$b = x_1 a_1 + x_2 a_2 + \dots + x_n a_n.$$

Example

$$a_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad a_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \quad a_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$
$$\begin{pmatrix} 3 \\ -2 \\ 5 \end{pmatrix} = 3a_1 + (-2)a_2 + 5a_3$$

Span

$$\text{Span}\{a_1, \dots, a_n\} = \{x_1 a_1 + \dots + x_n a_n : x_i \in \mathbb{R}\}.$$

Geometry:

- One nonzero vector \rightarrow line
- Two non-collinear vectors \rightarrow plane

Example

$$v = \begin{pmatrix} 5 \\ 2 \end{pmatrix}$$

$$\text{Span}\{v\} = \left\{ t \begin{pmatrix} 5 \\ 2 \end{pmatrix} : t \in \mathbb{R} \right\}$$

Linear Dependence

Vectors are dependent if not all scalars zero satisfy:

$$x_1a_1 + \cdots + x_na_n = 0.$$

Note that,

- Zero vector present \rightarrow dependent
- More vectors than dimensions \rightarrow dependent
- One vector is a scalar multiple of another

Example

$$a_1 = \begin{pmatrix} 1 \\ -3 \end{pmatrix}, \quad a_2 = \begin{pmatrix} -3 \\ 9 \end{pmatrix}$$

$$a_2 = -3a_1$$

Linear Independence

Only the **trivial solution** solves:

$$x_1a_1 + \cdots + x_na_n = 0.$$

Example

$$e_1, e_2, e_3$$

are independent — none can be built using the others.

Checking if b Is in a Span

Solve:

$$x_1a_1 + x_2a_2 = b.$$

Example

$$b = \begin{pmatrix} 2 \\ -2 \\ -4 \end{pmatrix}$$

$$a_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \quad a_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$$

System:

$$\begin{cases} x_1 = 2 \\ x_1 + x_2 = -2 \\ x_2 = -4 \end{cases}$$

The equations are consistent $\rightarrow b$ is a linear combination.

Lesson 7: Matrices and Matrix Modeling

What is a Matrix?

A matrix is an $m \times n$ grid of numbers:

$$A = (a_{ik})$$

Key points

- Vectors are $m \times 1$ or $1 \times n$ matrices.
- Row count = m , column count = n .

Incidence Matrices (Graphs)

Undirected graph:

$$a_{ik} = \begin{cases} 1 & \text{edge } e_i \text{ touches node } u_k, \\ 0 & \text{otherwise.} \end{cases}$$

Directed graph:

$$a_{ik} = \begin{cases} 1 & \text{edge leaves node } u_k, \\ -1 & \text{edge enters } u_k, \\ 0 & \text{otherwise.} \end{cases}$$

Digital Images

A grayscale image is stored as a matrix:

- rows = vertical pixels
- columns = horizontal pixels
- entry value = brightness

Equal Matrices

Two matrices are equal if they have:

- same dimensions
- same corresponding entries

Lesson 8: Anatomy of Matrices

Matrix Shapes

A matrix

$$A \in \mathbb{R}^{m \times n}$$

has m rows and n columns.

- Tall and narrow: $m > n$
- Short and wide: $m < n$
- Square: $m = n$

Tall and narrow: $m > n$

Short and wide: $m < n$

Square: $m = n$

Rows and Columns

- A **row** of A is a $1 \times n$ vector.
- A **column** of A is an $m \times 1$ vector.

$$A = \begin{pmatrix} | & | & & | \\ a_1 & a_2 & \cdots & a_n \\ | & | & & | \end{pmatrix} \Rightarrow a_k = \text{column } k$$

Rows and columns are the “building blocks” of a matrix.

Special Matrices

- **Zero matrix:** all entries are 0.
 $0_{m \times n}$
- **Identity matrix:** square, 1's on the diagonal, 0's elsewhere.

$$I_n = \begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix}$$

- **Diagonal matrix:** only diagonal entries may be nonzero.

$$D = \text{diag}(d_1, d_2, \dots, d_n)$$

Matrix Addition

You can only add matrices of the **same dimension**.

$$A + B = \begin{pmatrix} a_{11} + b_{11} & \cdots & a_{1n} + b_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} + b_{m1} & \cdots & a_{mn} + b_{mn} \end{pmatrix}$$

Key properties:

- Commutative: $A + B = B + A$
- Associative: $(A + B) + C = A + (B + C)$
- Identity: $A + 0 = A$
- Negatives: $A + (-A) = 0$

Scalar Multiplication

Multiply every entry of a matrix by the scalar.

$$kA = \begin{pmatrix} ka_{11} & \cdots & ka_{1n} \\ \vdots & \ddots & \vdots \\ ka_{m1} & \cdots & ka_{mn} \end{pmatrix}$$

Linear Combinations of Matrices

Matrices behave just like vectors in terms of linear combinations.

$$xA + yB = \text{scale each matrix} \rightarrow \text{add}$$

This is the basis for:

- Image blending
- Graph averaging
- Systems modeling

Matrix Equality

Two matrices are equal iff:

- They have the same dimensions
- Each corresponding entry is equal: $a_{ik} = b_{ik}$

Viewing Matrices as Functions

A matrix can be viewed as a function

$$A : \{1, \dots, m\} \times \{1, \dots, n\} \rightarrow \mathbb{R}, \quad (i, k) \mapsto a_{ik}.$$

This formal view helps connect matrices to:

- Digital images (pixel function)
- Graph structures
- Data tables

Lesson 9: Matrices from Outer Products and Operations

Outer Product

Each row of xy^T equals $x_i y^T$; each column equals $y_k x$. Used to build matrices and rank-one systems.

Matrix Addition and Scalar Multiplication

$$(A + B)_{ik} = a_{ik} + b_{ik}, \quad (\alpha A)_{ik} = \alpha a_{ik}$$

Properties:

- Commutativity: $A + B = B + A$
- Associativity: $A + (B + C) = (A + B) + C$
- Additive identity: $A + 0 = A$
- Distributivity: $\alpha(A + B) = \alpha A + \alpha B$

Rank-One Updates

$$A + xy^T$$

Efficient way to modify matrices using a low-rank adjustment.

Examples:

- Shear: $S_{ik}(c) = I + ce_i e_k^T$
- Dilation: $D_j(c) = I + (c - 1)e_j e_j^T$
- Transposition: swaps two rows or columns

Special Matrix Types

- Shear $\rightarrow S_{ik}(c) = I + ce_i e_k^T$
- Dilation $\rightarrow D_j(c) = I + (c - 1)e_j e_j^T$
- Transposition $\rightarrow P_{ik} = e_i e_k^T + e_k e_i^T + \sum_{j \neq i, k} e_j e_j^T$
- Givens Rotation \rightarrow rotates in the i, k plane
- Gauss Transform $\rightarrow L_k = I - ve_k^T$

Transpose of a Matrix

$$A^T : \text{swap rows and columns}$$

Properties:

- $(A^T)^T = A$
- $(A + B)^T = A^T + B^T$
- $(cA)^T = cA^T$
- $(AB)^T = B^T A^T$

Lesson 10: Matrix-Vector Mult

Matrix Inverses

A square matrix A is called **invertible** (or non-singular) if there exists another matrix A^{-1} such that multiplying A by A^{-1} (on either side) gives the identity matrix I :

$$AA^{-1} = I \quad \text{and} \quad A^{-1}A = I$$

If no such matrix exists, A is **singular**.

Key points:

- Only square matrices $(n \times n)$ can have two-sided inverses.
- The inverse is unique for invertible matrices.
- You can think of the inverse as "undoing" the multiplication by A .

Inverses of Elementary Matrices: Elementary matrices (like shear, swap, and scale matrices) are cool because they are always invertible, and their inverses have very simple forms:

- Shear matrix $S_{ik}(c)$ inverse is $S_{ik}(-c)$.
- Transpose (swap) matrix P_{ik} is its own inverse: $P_{ik}^{-1} = P_{ik}$.
- Diagonal scaling matrix $D_j(c)$ inverse is $D_j(1/c)$.

Inverse of a 2x2 Matrix: For a 2×2 matrix $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, if the determinant $\det(A) = ad - bc \neq 0$, the inverse is:

$$A^{-1} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

This formula shows the importance of the determinant — if it's zero, no inverse exists.

The Invertible Matrix Theorem (IMT)

This theorem collects a ton of **equivalent conditions** that all describe when a square matrix A is invertible. If any one of these is true, all of them are true.

Key conditions (IMT):

- A is invertible.
- A has n pivot positions (so no zero pivots in elimination).
- The equation $A\vec{x} = \vec{0}$ only has the trivial solution $\vec{x} = \vec{0}$, meaning columns of A are linearly independent.

- Any \vec{b} has a unique solution for $A\vec{x} = \vec{b}$.
- The columns of A span \mathbb{R}^n .
- A^T is also invertible.
- The determinant of A is not zero.
- A has full rank ($\text{rank}(A) = n$).
- Zero is not an eigenvalue of A .

LU Factorization Without Pivoting

LU Factorization is a way to write a square matrix A as the product of two special matrices: $A = LU$.

- L : a lower-triangular matrix with 1's on the diagonal (called unit lower-triangular).
- U : an upper-triangular matrix.

This is super useful because solving $A\vec{x} = \vec{b}$ becomes two easier problems:

1. First solve $L\vec{y} = \vec{b}$ for \vec{y} by forward substitution.
2. Then solve $U\vec{x} = \vec{y}$ for \vec{x} by backward substitution.

How to get LU (Without Pivoting):

- Use a series of elementary row operations to turn A into an upper-triangular matrix U .
- The lower-triangular matrix L holds the multipliers used in the elimination process.
- L is the product of the inverses of the elementary matrices that reduce A to U .

Why is LU Factorization so handy?

- If you have to solve many systems with the same A but different \vec{b} vectors, you can reuse L and U — saves tons of work.
- It also provides insights into the structure of A and helps with understanding numerical stability and algorithms.

Lesson 11 Notes: Matrix–Matrix Multiplication

Matrix–matrix multiplication is really just a scaled-up version of matrix–vector multiplication. Instead of applying a matrix to one vector, we apply it to a whole *set* of vectors (the columns or rows of another matrix). There are **four main ways** to think about matrix multiplication, and even though they all give the same result, each one is useful in different situations.

Conformability

Given

$$A \in \mathbb{R}^{m \times p}, \quad X \in \mathbb{R}^{p \times n},$$

the product AX exists only if the **inner dimensions match**. In other words:

$$\text{columns of } A = \text{rows of } X.$$

If this condition holds, the resulting matrix has the **outer dimensions**:

$$AX \in \mathbb{R}^{m \times n}.$$

Key phrase: “Inner dimensions must agree. Outer dimensions become the result.”

1. Linear Combination of Columns

This viewpoint says each column of the product is built from linear combinations of columns of A :

$$B(:, k) = AX(:, k).$$

Meaning: The k th column of B uses the entries of the k th column of X as weights on the columns of A .

Example: Scaling One Column

Given

$$A = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & -1 \end{bmatrix}, \quad D_1(2) = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix},$$

the product $AD_1(2)$ **doubles column 1** and leaves the others unchanged. This happens because the first column of $D_1(2)$ is $(2, 0, 0)^T$, meaning:

$$2 \cdot \text{col}_1(A) + 0 \cdot \text{col}_2(A) + 0 \cdot \text{col}_3(A).$$

2. Linear Combination of Rows

In XA , each row of the output is a linear combination of the rows of A :

$$B(i, :) = X(i, :) A.$$

Example: Row Scaling

Let

$$D = \begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0.5 \end{bmatrix}.$$

Then $B = DA$ scales the rows of A by 4, 2, 1, and 0.5 respectively.

3. Dot Product Definition

This is the “compute each entry by hand” method:

$$b_{ik} = A(i, :) \cdot X(:, k).$$

Meaning: Each entry is the dot product of a row of A and a column of X .

Example

Let

$$X = \begin{bmatrix} 1 & 0 \\ -3 & 1 \end{bmatrix}, \quad A = \begin{bmatrix} 2 & 1 & 2 \\ 6 & 2 & 4 \end{bmatrix}.$$

Compute $B = XA$. For example:

$$b_{11} = [1 \ 0] \begin{bmatrix} 2 \\ 6 \end{bmatrix} = 2.$$

Repeating for all entries gives:

$$B = \begin{bmatrix} 2 & 1 & 2 \\ 0 & -1 & -2 \end{bmatrix}.$$

4. Outer Product Expansion

This method expresses the product as a sum of rank-one matrices:

$$AX = A(:, 1)X(1, :) + A(:, 2)X(2, :) + \cdots + A(:, p)X(p, :).$$

Each term is an **outer product**. This viewpoint is extremely useful for understanding rank and matrix factorizations.

Example (Same X and A)

$$XA = X(:, 1)A(1, :) + X(:, 2)A(2, :)$$

which again yields

$$\begin{bmatrix} 2 & 1 & 2 \\ 0 & -1 & -2 \end{bmatrix}.$$

Using Matrix Multiplication for Row/Column Operations

Column operations (multiply on the right)

- **Scale** a column: use a diagonal matrix $D_k(c)$.
- **Swap** columns i and j : use a permutation matrix P_{ij} .
- **Add** c times column i to column j : use a shear matrix.

Row operations (multiply on the left)

Same ideas as column operations, but applied to rows.

Example: Swap Columns 2 and 3

$$P_{23} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

Then AP_{23} swaps columns 2 and 3 of A .

Dot Product Identities

Useful relationships:

$$\begin{aligned} x \cdot y &= y^T x, & y \cdot x &= x^T y, \\ (Ax) \cdot y &= x \cdot (A^T y), & x \cdot (Ay) &= (A^T x) \cdot y. \end{aligned}$$

These become important when studying orthogonality, projections, and symmetric matrices.

Algebraic Properties of Matrix Multiplication

- **Associativity:** $(AB)C = A(BC)$
- **Left distributive:** $A(B \pm C) = AB \pm AC$
- **Right distributive:** $(A \pm B)C = AC \pm BC$
- **Identity:** $AI = A = IA$
- **Zero:** $A0 = 0 = 0A$
- **Transpose rule:** $(AB)^T = B^T A^T$
- **Scalar multiplication:** $(\alpha A)B = A(\alpha B) = \alpha(AB)$

Mini Practice Examples

Add 2 times column 2 to column 3

Use the shear matrix

$$S_{23}(2) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 2 & 1 \end{bmatrix}.$$

Then $AS_{23}(2)$ performs the operation.

Swap rows 1 and 4

Left multiply:

$$P_{14} = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix}.$$

Lesson 12 Notes: Nonsingular Linear Systems

Square Linear Systems

We study systems of the form

$$Ax = b,$$

where A is an $n \times n$ matrix, x is the unknown, and b is the output. This is basically the “reverse problem” of matrix-vector multiplication: instead of computing Ax , we ask what x produced b .

Range of a Matrix

The vector b is in the **range of A** if it can be expressed as a linear combination of the columns of A . Formally:

$$\text{Range}(A) = \text{Span}\{A(:, 1), A(:, 2), \dots, A(:, n)\}.$$

If b is not in this span, the system has **no solution**.

Diagonal Systems

For a diagonal matrix

$$A = \begin{bmatrix} d_{11} & 0 & \cdots & 0 \\ 0 & d_{22} & \cdots & 0 \\ \vdots & & \ddots & \vdots \\ 0 & 0 & \cdots & d_{nn} \end{bmatrix},$$

the system $Ax = b$ decouples into simple equations:

$$x_i = \frac{b_i}{d_{ii}}.$$

Solution types:

- **No solution:** $d_{ii} = 0$ but $b_i \neq 0$
- **Infinite solutions:** $d_{ii} = 0$ and $b_i = 0$
- **Unique solution:** all $d_{ii} \neq 0$

Example (Diagonal System)

Solve

$$\begin{bmatrix} 2 & 0 & 0 \\ 0 & -4 & 0 \\ 0 & 0 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 8 \\ 12 \end{bmatrix}.$$

We get:

$$x_1 = 2, \quad x_2 = -2, \quad x_3 = 2.$$

Upper-Triangular Systems (Backward Substitution)

Let

$$U = \begin{bmatrix} u_{11} & u_{12} & \dots & u_{1n} \\ 0 & u_{22} & \dots & u_{2n} \\ 0 & 0 & \ddots & \vdots \\ 0 & 0 & 0 & u_{nn} \end{bmatrix}.$$

Then

$$x_n = \frac{y_n}{u_{nn}}, \quad x_i = \frac{1}{u_{ii}} \left(y_i - \sum_{j=i+1}^n u_{ij} x_j \right).$$

Example (Backward Substitution)

Solve:

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & 4 & 5 \\ 0 & 0 & 6 \end{bmatrix} x = \begin{bmatrix} 10 \\ 20 \\ 18 \end{bmatrix}.$$

We compute:

$$x_3 = 3, \quad x_2 = 1.25, \quad x_1 = -1.5.$$

Lower-Triangular Systems (Forward Substitution)

Solve from the top down:

$$x_1 = \frac{b_1}{\ell_{11}}, \quad x_i = \frac{1}{\ell_{ii}} \left(b_i - \sum_{j=1}^{i-1} \ell_{ij} x_j \right).$$

Example (Forward Substitution)

$$\begin{bmatrix} 2 & 0 & 0 \\ 1 & 3 & 0 \\ 4 & -2 & 5 \end{bmatrix} x = \begin{bmatrix} 6 \\ 9 \\ 3 \end{bmatrix}.$$

We find:

$$x_1 = 3, \quad x_2 = 2, \quad x_3 = -1.$$

Gaussian Elimination

We use elementary matrices to convert any system $Ax = b$ into an upper-triangular system $Ux = y$.

Steps:

1. Pick pivot
2. Use shear matrices to eliminate entries below pivot
3. Move right and down
4. Continue until upper-triangular form
5. Solve $Ux = y$ with backward substitution

Regular Matrices

A matrix is **regular** if it can be reduced to an upper-triangular matrix with all nonzero pivots using only **shear matrices**. No row swaps required.

Lesson 13 Notes: Matrix Inverses

Definition of an Invertible Matrix

A square matrix A is **invertible** (or **nonsingular**) if there exists a matrix A^{-1} such that

$$AA^{-1} = A^{-1}A = I.$$

If such a matrix does not exist, A is **singular**.

Elementary Matrices and Their Inverses

All elementary matrices are invertible:

$$S_{ik}(c)^{-1} = S_{ik}(-c), \quad P_{ik}^{-1} = P_{ik}^T, \quad D_i(c)^{-1} = D_i(1/c).$$

Cramer's Rule for a 2×2 Inverse

For

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}, \quad \det(A) = ad - bc,$$

the inverse is

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

Example

Let

$$A = \begin{bmatrix} 2 & 1 \\ 3 & 4 \end{bmatrix}.$$

Then:

$$\det(A) = 5, \quad A^{-1} = \frac{1}{5} \begin{bmatrix} 4 & -1 \\ -3 & 2 \end{bmatrix}.$$

Properties of Inverses

For invertible matrices A, B :

- A^{-1} is unique
- The system $Ax = b$ has a unique solution
- $(AB)^{-1} = B^{-1}A^{-1}$
- $(A^T)^{-1} = (A^{-1})^T$
- Any invertible matrix can be expressed as a product of elementary matrices

RREF Solves the Linear System

If $U = \text{RREF}(A)$ and $Ux = y$ is equivalent to $Ax = b$, then both systems share the **exact same solution set**. This is why RREF is so important.

Lesson 14: The Invertible Matrix Theorem (IMT)

The **Invertible Matrix Theorem** is basically a huge “all-or-nothing” checklist. If *one* statement is true for an $n \times n$ matrix A , then *all* of them are true. If one fails, they all fail. Super convenient.

Core Idea

A matrix A is **invertible** (aka **nonsingular**) if there exists A^{-1} such that

$$AA^{-1} = I_n \quad \text{and} \quad A^{-1}A = I_n.$$

IMT Part 1 — Algebra + Transformations

All of the following are equivalent:

- There exists a matrix C with $CA = I$.
- There exists a matrix D with $AD = I$.
- A is **invertible**.
- A is row-equivalent to an upper triangular matrix with all diagonal entries $\neq 0$.
- A has n **pivot positions**.
- The equation $Ax = 0$ has only the **trivial solution**.
- The columns of A are **linearly independent**.
- The linear transformation $T(x) = Ax$ is **one-to-one**.
- The equation $Ax = b$ has a **unique solution** for all b .
- The columns of A **span** \mathbb{R}^n .
- The linear transformation $T(x) = Ax$ is **onto** \mathbb{R}^n .
- A^T is invertible.

Example: Checking Invertibility

Let

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

Row-reduction gives

$$\begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix}.$$

Only one pivot \Rightarrow not invertible.

By IMT, this means:

- columns are not independent
- $\det(A) = 0$
- $Ax = b$ does not have a unique solution for all b

IMT Part 2 — Rank, Null Space, Determinant

Also equivalent to invertibility:

- $\det(A) \neq 0$.
- Columns of A form a basis for \mathbb{R}^n .
- $\text{Col}(A) = \mathbb{R}^n$.
- $\dim(\text{Col}(A)) = n$.
- $\text{rank}(A) = n$.
- $\text{Null}(A) = \{0\}$.
- $\dim(\text{Null}(A)) = 0$.
- $(\text{Col}(A))^\perp = \{0\}$.
- $(\text{Null}(A))^\perp = \mathbb{R}^n$.
- $\text{Row}(A) = \mathbb{R}^n$.

Example: Determinant Check

Let

$$A = \begin{bmatrix} 3 & -1 & 2 \\ 0 & 4 & 5 \\ 1 & 1 & -1 \end{bmatrix}.$$

Compute $\det(A)$ via cofactor expansion:

$$\det(A) = 3(-9) + 1(-5) + 2(-4) = -40 \neq 0.$$

Thus A is invertible.

IMT Part 3 — Eigenvalues & SVD

Equivalent to invertibility:

- 0 is **not** an eigenvalue of A .
- A has n **nonzero singular values**.

Lesson 15: LU Factorization

What is LU Factorization?

We write a matrix as

$$A = LU,$$

where:

- L is **unit lower triangular** (1's on diagonal)
- U is **upper triangular**

Why do this? It makes solving systems $Ax = b$ way faster.

Why LU Helps

Instead of solving $Ax = b$ directly, we do:

$$A = LU \quad \Rightarrow \quad LUx = b.$$

Let $Ux = y$. Then:

$$Ly = b \quad (\text{forward substitution})$$

$$Ux = y \quad (\text{backward substitution})$$

Once A is factored, we can reuse L and U for any new right-hand-side vector b .

Conditions for LU Without Pivoting

To compute LU directly (no row swaps), A must:

- be square,
- have nonzero diagonal entries during elimination,
- have nonzero leading principal minors.

Example: LU Factorization (3x3)

Let

$$A = \begin{bmatrix} 1 & 3 & 2 \\ 2 & 7 & 7 \\ 1 & 5 & 9 \end{bmatrix}.$$

Eliminate Column 1

Multipliers:

$$m_{21} = 2, \quad m_{31} = 1.$$

After elimination:

$$U = \begin{bmatrix} 1 & 3 & 2 \\ 0 & 1 & 3 \\ 0 & 2 & 7 \end{bmatrix}.$$

Eliminate Column 2

$$m_{32} = 2.$$

Final:

$$U = \begin{bmatrix} 1 & 3 & 2 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{bmatrix}.$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 2 & 1 \end{bmatrix}.$$

Solving $Ax = b$ Using LU

Let

$$b = \begin{bmatrix} 4 \\ 9 \\ 6 \end{bmatrix}.$$

Step 1: Forward Substitution ($Ly = b$)

$$\begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 2 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 9 \\ 6 \end{bmatrix}.$$

$$y_1 = 4, \quad y_2 = 1, \quad y_3 = 0.$$

Step 2: Backward Substitution ($Ux = y$)

$$\begin{bmatrix} 1 & 3 & 2 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{bmatrix} x = \begin{bmatrix} 4 \\ 1 \\ 0 \end{bmatrix}.$$

$$x_3 = 0, \quad x_2 = 1, \quad x_1 = 1.$$

Thus

$$x = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}.$$

Gauss Transformation Matrices

A Gauss matrix has the form

$$L_k = I - \ell_k e_k^T,$$

where ℓ_k stores multipliers used to eliminate entries below the pivot.

Inverse:

$$L_k^{-1} = I + \ell_k e_k^T.$$

These combine to build the full L factor.

Lesson 16: Determinants

Why Determinants Matter

$$Ax = b,$$

where A is an $n \times n$ matrix. For square matrices, we know the possibilities for solutions:

- **No solution**
- **Exactly one solution**
- **Infinitely many solutions**

By the **Invertible Matrix Theorem**, if A is invertible, then $Ax = b$ always has exactly one solution. So if we can quickly check whether A is invertible, we immediately know the behavior of the system.

Reducing A to RREF works, but it's expensive for large matrices. Enter the **determinant**: a function that tells us instantly whether A is invertible.

$$\det(A) \neq 0 \iff A \text{ is invertible}, \quad \det(A) = 0 \iff A \text{ is singular}.$$

Defining the Determinant

A function

$$\det : \mathbb{R}^{n \times n} \rightarrow \mathbb{R}$$

is a **determinant function** if it satisfies all of the following:

1. $\det(I_n) = 1$
2. If A has an all-zero row, then $\det(A) = 0$
3. $\det(S_{ik}(c)A) = \det(A)$ (shear: adding c times row k to row i)
4. $\det(P_{ik}A) = -\det(A)$ (row swap)
5. $\det(D_i(c)A) = c \cdot \det(A)$ (scale a single row)

There is exactly *one* function satisfying these rules: the determinant.

Permutation Formula (Theoretical Definition)

Theorem (Permutation Definition). For $A \in \mathbb{R}^{n \times n}$,

$$\det(A) = \sum_{\sigma \in S_n} \text{sgn}(\sigma) a_{1,\sigma(1)} a_{2,\sigma(2)} \cdots a_{n,\sigma(n)}.$$

This is the “official” definition, although it’s extremely tedious to compute by hand for big n .

Example: 2×2 Determinant

Let

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}.$$

The two permutations of $\{1, 2\}$ give:

$$\det(A) = a_{11}a_{22} - a_{12}a_{21}.$$

Example: 3×3 Determinant

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}.$$

Using the six permutations of S_3 :

$$\det(A) = a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32} - a_{13}a_{22}a_{31} - a_{11}a_{23}a_{32} - a_{12}a_{21}a_{33}.$$

Shortcut: 3×3 Diagonal Diagram

A practical way to compute a 3×3 determinant is the diagonal method:

$$\begin{array}{ccccccc} + & + & + & - & - & - \\ a_{11} & a_{12} & a_{13} & a_{11} & a_{12} & & \\ a_{21} & a_{22} & a_{23} & a_{21} & a_{22} & & \\ a_{31} & a_{32} & a_{33} & a_{31} & a_{32} & & \end{array}$$

Multiply along the three “blue” diagonals and add; multiply along the three “red” diagonals and subtract.

Properties of Determinants

Theorem. For $A, B \in \mathbb{R}^{n \times n}$ and scalar $c \in \mathbb{R}$:

1. If A is triangular, then $\det(A) = a_{11}a_{22} \cdots a_{nn}$.
2. $\det(A) = \det(A^T)$.

3. $\det(AB) = \det(A)\det(B)$.
4. If S is invertible, then $\det(SAS^{-1}) = \det(A)$.
5. Row swap: $\det(P_{ik}A) = -\det(A)$.
6. Shear: $\det(S_{ik}(c)A) = \det(A)$.
7. Row-scale: $\det(D_i(c)A) = c \det(A)$.
8. Scalar multiple of matrix: $\det(cA) = c^n \det(A)$.
9. A is invertible $\iff \det(A) \neq 0$.

Example: Determinant of a Triangular Matrix

If

$$U = \begin{bmatrix} u_{11} & u_{12} \\ 0 & u_{22} \end{bmatrix},$$

then

$$\det(U) = u_{11}u_{22}.$$

Same idea extends to 3×3 and beyond.

Using Determinants to Check Linear Independence

Given vectors v_1, \dots, v_n , form a matrix $A = [v_1 \ \cdots \ v_n]$. Then:

$$\det(A) \neq 0 \iff \{v_1, \dots, v_n\} \text{ are linearly independent.}$$

Lesson 17: Row Echelon Form (REF) & Reduced Row Echelon Form (RREF)

REF (Row Echelon Form)

A matrix is in **REF** if:

- all the zero rows sit at the *bottom* (like they slid down there),
- each row's first nonzero entry (the **pivot**) is to the *right* of the pivot above it,
- everything under a pivot is zero.

Basically it looks like a staircase that someone drew kinda crooked.

RREF (Reduced Row Echelon Form)

Same as REF but with stricter rules:

- pivots are **1**,
- each pivot is the **only** nonzero entry in its column.

So pivot columns look super clean.

Elementary Matrices (our legal moves)

- **Shear** $S_{ki}(c)$: $\text{row}_k \leftarrow \text{row}_k + c \cdot \text{row}_i$
- **Swap** P_{ik} : switches row i and row k
- **Dilation** $D_i(c)$: multiplies row i by c (nonzero)

Gaussian elimination is literally just multiplying by a bunch of these.

Lesson 18: Solution Sets for General Linear Systems

Homogeneous system $Ax = 0$

Always has at least the zero solution. But we want the nonzero ones.

Key fact (the big one):

$$Ax = 0 \iff \text{RREF}(A)x = 0.$$

So we always solve the homogeneous system using the RREF version.

How to find solutions to $Ax = 0$

1. Compute $U = \text{RREF}(A)$.
2. Identify pivot vs nonpivot columns.
3. Each **nonpivot column** corresponds to one **free variable**.
4. Set a free variable = 1 (others = 0), solve for pivot variables.
5. This gives one vector z_i .
6. Do this for all free vars \rightarrow these z_i form the basis of the nullspace.

Number of linearly independent solutions = **number of nonpivot columns**.

Example (from notes)

Given

$$U = \begin{bmatrix} 1 & -2 & 0 & -1 & 3 \\ 0 & 0 & 1 & 2 & -2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Pivot columns: 1 and 3 Nonpivot columns: **2, 4, 5** \Rightarrow 3 independent solutions.

(Just writing the solutions directly)

$$z_1 = \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \quad z_2 = \begin{bmatrix} 1 \\ 0 \\ -2 \\ 1 \\ 0 \end{bmatrix}, \quad z_3 = \begin{bmatrix} -3 \\ 0 \\ 2 \\ 0 \\ 1 \end{bmatrix}.$$

So the whole homogeneous solution set is

$$x = c_1 z_1 + c_2 z_2 + c_3 z_3.$$

General (non-homogeneous) system $Ax = b$

A solution exists iff

$$b \in \text{Span}(A(:, 1), \dots, A(:, n)).$$

If at least one solution exists, then the full solution set is always

$$x = x_p + z,$$

where

- x_p is any particular solution,
- z is any solution of $Ax = 0$.

This is the “particular + homogeneous” formula.