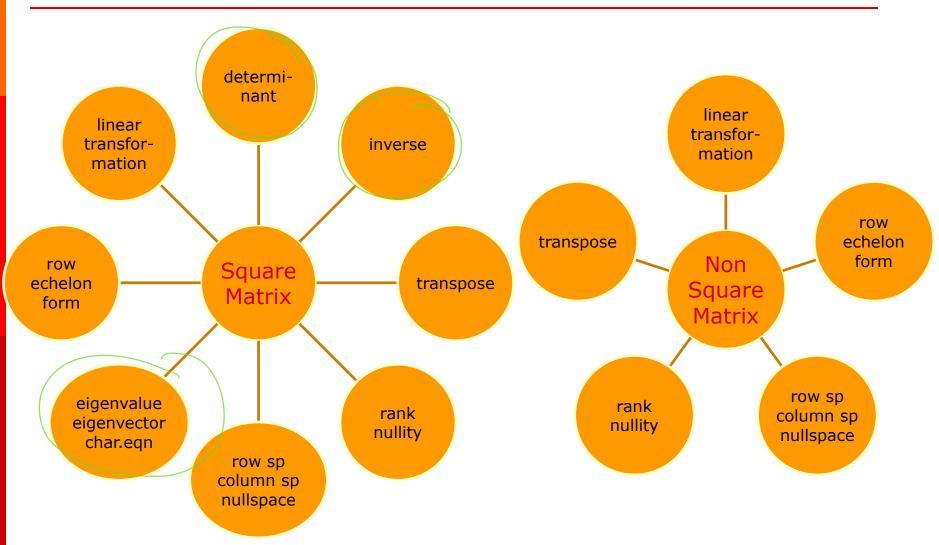
Revision Lecture

Summary

Concepts from Chapters 1 - 7

Matrix & Associated Terminologies



Many faces of linear system

Standard form

$$\begin{cases} a_{11}x_1 & + & a_{12}x_2 & + & \dots & + & a_{1n}x_n & = & b_1 \\ a_{21}x_1 & + & a_{22}x_2 & + & \dots & + & a_{2n}x_n & = & b_2 \\ \vdots & & & & & \vdots & & \vdots & & \vdots \\ a_{m1}x_1 & + & a_{m2}x_2 & + & \dots & + & a_{mn}x_n & = & b_m \end{cases} \qquad \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \vdots & \vdots & & \vdots & & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{pmatrix}$$

Augmented matrix form

$$\begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}$$

 $(A \mid b)$

Vector equation form

$$x_{1} \begin{pmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{pmatrix} + x_{2} \begin{pmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{pmatrix} + \dots + x_{n} \begin{pmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{pmatrix} = \begin{pmatrix} b_{1} \\ b_{2} \\ \vdots \\ b_{m} \end{pmatrix} \quad \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \\ \vdots \\ x_{n} \end{pmatrix} = \begin{pmatrix} b_{1} \\ b_{2} \\ \vdots \\ b_{m} \end{pmatrix}$$

$$x_1 a_1 + x_2 a_2 + \cdots + x_n a_n = \mathbf{b}$$

Matrix equation form

$$\begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}$$

$$Ax = b$$

same as linear combinations of columns of A

$$X_1 \mathbf{a_1} + X_2 \mathbf{a_2} + \cdots + X_n \mathbf{a_n} = \mathbf{A} \mathbf{x}$$

column space of $AB \subseteq$ column space of A

Matrix multiplication by columns

$$A: m \times n$$

$$\mathbf{A} = (\mathbf{a}_1 \ \mathbf{a}_2 \ ... \ \mathbf{a}_n)$$

$$\mathbf{x} = \begin{pmatrix} x_1 \\ X_2 \\ \vdots \\ X_n \end{pmatrix}$$

$$\mathbf{A}\mathbf{x} = x_1 \mathbf{a_1} + x_2 \mathbf{a_2} + \dots + x_n \mathbf{a_n} \in \text{column space of } \mathbf{A}$$

a linear combination of the columns of A

$$\boldsymbol{B}$$
: n \times k

$$\mathbf{B} = (\mathbf{b}_1 \ \mathbf{b}_2 \ ... \ \mathbf{b}_k)$$

$$AB = (Ab_1 | Ab_2 | ... | Ab_k)$$

columns of **AB** in terms of columns of **B**

each column of AB is a linear combination of columns of A

Matrix multiplication by columns

$$B = (b_1 \ b_2 \ ... \ b_k)$$
 $AB = (Ab_1 \ Ab_2 \ ... \ Ab_k)$

Suppose AB = 0.

can use when the product of 2 matrix is 0

$$\Rightarrow (Ab_1 \ Ab_2 \ \dots \ Ab_k) = 0$$

$$\Rightarrow Ab_1 = 0, Ab_2 = 0, ..., Ab_k = 0$$

- $\Rightarrow b_1, b_2, ..., b_k \in \text{nullspace of } A$
- \Rightarrow column space of $B \subseteq$ nullspace of A

There could be alternative methods to solve these problems.

What's the use of G.E. (G.J.E.)?

- 1. Solve linear system
- 2. Find inverse of a matrix
- 3. Find determinant of a matrix
- 4. Find linear combination of a vector
- 5. Check linear independence of a set of vectors
- 6. Check whether a set of vectors spans a subspace
- 7. Find coordinate vectors (w.r.t. a basis)
- 8. Find basis for row/column space of a matrix
- 9. Find rank of a matrix
- 10. Find eigenvector of a matrix
- 11. Find formula for a linear transformation

What do row operations preserve?

Row equivalent matrices $A \rightarrow \rightarrow B$

Preserve

- Solutions

 (of augmented matrix)
- Invertibility
- Row space
- Linear relations among columns
- Nullspace
- Rank/ Nullity

Do not preserve

- Transpose
- Column space
- Eigenvalues/ eigenvectors/ characteristic polynomials
- Determinant

but there are ways to make them related

A and B are row equiv.does not meanA and B are equal

Some subspaces of Rⁿ

- Span $\{v_1, v_2, ..., v_k\}$
- Euclidean space Rⁿ
- Solution space of Ax = 0 (homogenous system)
- Row space/ column space/ nullspace of a matrix A
- Eigenspace associated with eigenvalue λ of a matrix **A**
- A line in **R**² and **R**³ that passes through the origin
- A plane in R³ that contains the origin
- Kernel ker(T) of a linear transformation T
- Range R(T) of a linear transformation T

Different representation of same subspace

Subspace of dimension 1

```
Let \mathbf{v} = (v_1, v_2, ..., v_n) \in \mathbb{R}^n \mathbf{v} \neq \mathbf{0} can add in linearly dependent vectors

• Span\{\mathbf{v}\} = \operatorname{Span}\{\mathbf{v}, 2\mathbf{v}\} = \operatorname{Span}\{\mathbf{v}, 2\mathbf{v}, 5\mathbf{v}\}

• \{c\mathbf{v} \mid c \in \mathbb{R}\}

• \{(kv_1, kv_2, ..., kv_n) \mid k \in \mathbb{R}\}

Explicit form
```

In \mathbb{R}^2 and \mathbb{R}^3

• A line that passes through the origin and parallel to \mathbf{v} In \mathbf{R}^2

•
$$\{(x, y) \mid ax + by = 0\}$$
 a, b depend on \mathbf{v}
Implicit form

Different representation of same subspace

Subspace of dimension 2

Let $u, v \in \mathbb{R}^n$ $u, v \neq 0$, not parallel to each other

```
• Span{u, v} = Span{3u, 2v} = Span{u-v, u+v}

This is spanning 2 vectors

\neq Span{u+v}?
```

• $\{ cu + dv \mid c, d \in R \}$ This is only spanning 1 vector

In R³

- A plane that contains the origin and the vectors u, v
- { (x, y, z) | ax + by + cz = 0 } a, b, c depend on u, v

Ways to check linear independence

$$\{\mathbf{v}_1, \, \mathbf{v}_2, \, ..., \, \mathbf{v}_n\}$$

Standard Method:

Trying to find if only the trivial solution exists

- Form the equation $c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots c_n\mathbf{v}_n = \mathbf{0}$. Check whether $c_1 = 0$, $c_2 = 0$, ... $c_n = 0$ is the unique solution.
- Use the column vectors \mathbf{v}_1 , \mathbf{v}_2 , ..., \mathbf{v}_n to form matrix \mathbf{A} Check whether every column in the r.e.f. of \mathbf{A} is a pivot column.
- Use the row vectors \mathbf{v}_1 , \mathbf{v}_2 , ..., \mathbf{v}_n to form matrix \mathbf{A} Check whether every row in the r.e.f. of \mathbf{A} is non-zero.

Ways to check linear independence

$$\{\mathbf{v}_1, \, \mathbf{v}_2, \, ..., \, \mathbf{v}_n\}$$

Special Methods: (only work under certain circumstances)

- Use the column vectors v₁, v₂, ..., v_n to form a matrix A.
 - If **A** is a square matrix, check whether $det(\mathbf{A}) = 0$.
- If there are only two vectors \mathbf{v}_1 , \mathbf{v}_2 in the set, check that v_1 , v_2 are scalar multiple of each other.
- If \mathbf{v}_1 , \mathbf{v}_2 , ..., $\mathbf{v}_n \in \mathbf{R}^m$ and n > m, Converse is not true!
- If $\{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ is orthogonal and non-zero, then the set is linearly independent.

Ways to check a set spans a vector space

Given
$$S = \{ \mathbf{s}_1, \, \mathbf{s}_2, \, ..., \, \mathbf{s}_n \}$$

Show

- a. Span(S) = Span(T)
- b. $Span(S) = \mathbb{R}^n$
- c. Span(S) = W, a subspace of \mathbb{R}^n

Ways to check a set spans a vector space

Show that Span(S) = W, a subspace of \mathbb{R}^n

```
Span(S) \subseteq W
 W \subseteq Span(S)
```

- Check each s_i ∈ W
 - This will imply span(S) ⊆ W
- Write W = span{ \mathbf{u}_1 , \mathbf{u}_2 , ..., \mathbf{u}_k }
- Check ($\mathbf{s}_1 \mathbf{s}_2 \dots \mathbf{s}_m |\mathbf{u}_1|\mathbf{u}_2|\dots|\mathbf{u}_k$) is consistent
 - This will imply W ⊆ span(S)

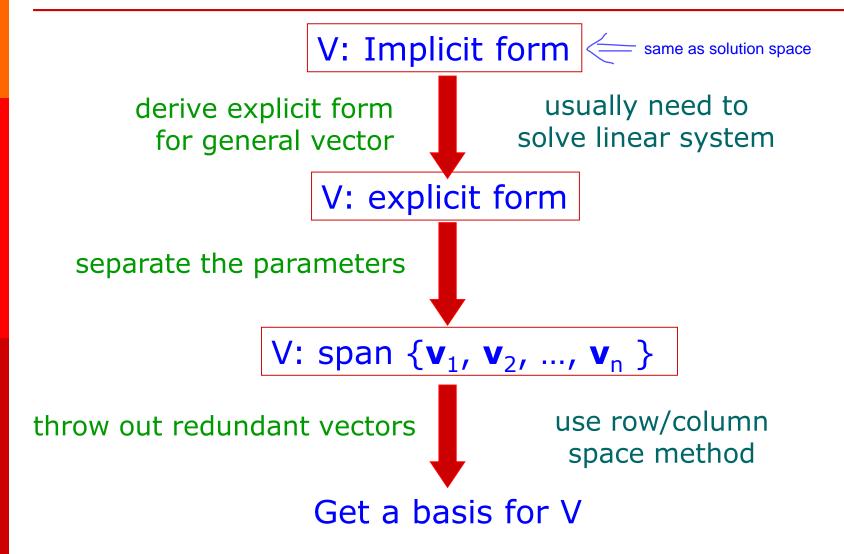
If dim(W) = m and S has m vectors,

- Check S is linearly independent
- Check each s_i ∈ W
 - This will imply S is a basis for W
 - This will imply span(S) = W

Some facts about basis for a vector space

- Basis is not unique.
- Any non-zero vector in the subspace can be a member of a basis.
 extending a basis
- Different bases for same subspace have same number of vectors.
- A basis is the largest set of linearly independent vectors in the subspace.
- A basis is the smallest set of vectors that can span the subspace. directly related to the dimension
- Every vector can be written as a linear combination of the basis in a unique way.

Ways to find basis for a subspace V



Finding bases for Well known subspaces of Rⁿ

- Span $\{v_1, v_2, ..., v_n\}$ use row or column space method
- Euclidean space \mathbb{R}^n just use the standard basis $\{\mathbf{e}_1, \mathbf{e}_2, ..., \mathbf{e}_n\}$
- Solution space of Ax = 0 use GE and separate parameters
- Row space/ column space of a matrix A use GE to get REF
- nullspace of a matrix \mathbf{A} same as solution space of $\mathbf{A}\mathbf{x} = \mathbf{0}$
- Eigenspace associated with eigenvalue λ of a matrix **A**

use GE to solve $(\lambda \mathbf{I} - \mathbf{A})\mathbf{x} = \mathbf{0}$

A line in R² and R³ that passes through the origin

just find a nonzero vector on the line

A plane in R³ that contains the origin

just find two non-parallel vectors on the plane

Kernel ker(T) of a linear transformation T

same as nullspace of the standard matrix

Range R(T) of a linear transformation T

same as column space of the standard matrix

Ways to check a set S is a basis for a vector space V

Check:

- S is linearly indep
- span(S) = V

Check:

- dim V = |S|
- S is linearly indep
- S ⊆ V

Check:

- dim V = |S|
- span(S) = V

Check:

• dim V = |S|

S is orthogonal

• S ⊆ V

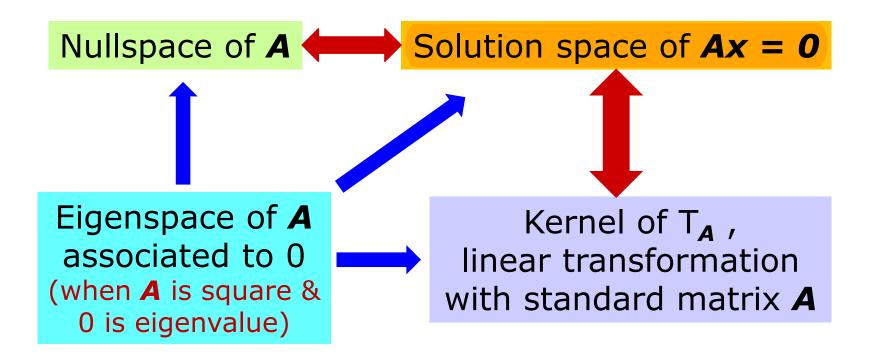
The rest require the DIM to make life easier

orthogonal basis for V

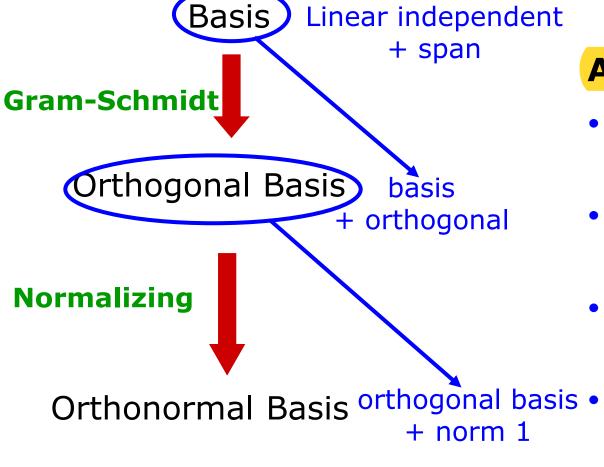
Rank of a matrix A

- Dimension of row/ column space of A.
- No. of non-zero rows in r.e.f. of A
- No. of pivot columns in r.e.f. of A
- No. of columns nullity of A
- Max. number of linearly independent columns in A.
- Max. number of linearly independent rows in A.

Nullspace of a matrix



Orthogonal basis



Applications

- Find coordinate vectors
- Find projection onto a subspace
- Find transition matrix
 - Give orthogonal matrix

Ways to find coordinate vectors

$$S = \{ \mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n \}$$
 basis $\mathbf{v} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + ... + c_n \mathbf{v}_n$ $(\mathbf{v})_S = (c_1 c_2 ... c_n)$

- Use Gaussian elimination
 - Convert vector equation into linear system
- Use orthogonal basis
 - If S is orthogonal, c_i can be found using dot product
- Use transition matrix
 - Transform from one coordinate to another

Finding Least Squares solutions

If a linear system Ax = b is consistent

• A least squares solution \mathbf{x}_0 of the system is an actual solution of $\mathbf{A}\mathbf{x} = \mathbf{b}$ itself

If a linear system $\mathbf{A}\mathbf{x} = \mathbf{b}$ is inconsistent

• A least squares solution \mathbf{x}_0 of the system is given by the actual solution of $\mathbf{A}^T \mathbf{A} \mathbf{x} = \mathbf{A}^T \mathbf{b}$

A least squares solution \mathbf{x}_0 of $\mathbf{A}\mathbf{x} = \mathbf{b}$:

- is the best approximation to a solution of the system $\mathbf{Ax}_0 \approx \mathbf{b} \quad |\mathbf{Ax}_0 \mathbf{b}||$
- Ax₀ = projection of b onto column space of A
 x₀ ≠ projection of b

Ways to find projection onto subspaces

Project v onto subspace W

- If you have an orthonormal basis $\{u_1,..., u_r\}$ for W
 - Use the formula

Projection =
$$(\mathbf{v} \cdot \mathbf{u}_1)\mathbf{u}_1 + (\mathbf{v} \cdot \mathbf{u}_2)\mathbf{u}_2 + \dots + (\mathbf{v} \cdot \mathbf{u}_r)\mathbf{u}_r$$

- If you do not have an orthonormal basis for W
 - Find any basis $\{u_1, ..., u_r\}$ for W
 - Form matrix A using u₁, ..., u_r as column vectors
 - Solve the system $\mathbf{A}^{\mathsf{T}}\mathbf{A}\mathbf{x} = \mathbf{A}^{\mathsf{T}}\mathbf{v}_{\prime}$ say \mathbf{x}_{0}

projection =
$$\mathbf{A}\mathbf{x}_0$$

Properties of an orthogonal matrix A

• $\mathbf{A}\mathbf{A}^{\mathsf{T}} = \mathbf{I}$

no such thing as orthonormal matrix

- A is invertible and $A^{-1} = A^{T}$
- The rows of A form an orthonormal basis
- The columns of A form an orthonormal basis
- The transition matrix between two orthonormal bases is an orthogonal matrix

 $D = PAP^T$

Ways to find eigenvalues

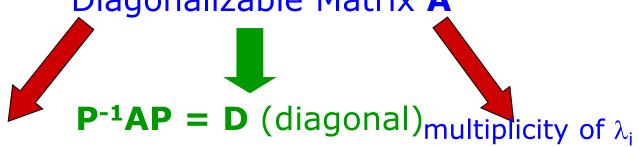
- Solve characteristic equation $det(\lambda \mathbf{I} \mathbf{A}) = 0$
- If an eigenvector \mathbf{u} is given, multiply it by the matrix: $\mathbf{A}\mathbf{u} = \lambda \mathbf{u}$
- If the matrix is triangular, take the diagonal entries
- If you are given the diagonalization of A = PDP⁻¹,
 then eigenvalues are given by the diagonals of D.
- If λ is an eigenvalue of **A**, then
 - λ is an eigenvalue of \mathbf{A}^{T}
 - λⁿ is an eigenvalue of Aⁿ
 - λ^{-1} is an eigenvalue of A^{-1} (when A is invertible)

Ways to find eigenvectors

- Solve the homogeneous system $(\lambda \mathbf{I} \mathbf{A})\mathbf{x} = \mathbf{0}$
- Look for vectors u such that Au = ku
- If you are given the diagonalization of **A** = **PDP**⁻¹, then eigenvectors are given by the columns of **P**.
- If you are given the eigenspace E_{λ} , any nonzero vector in it is an eigenvector.
- If **u** is an eigenvector w.r.t. λ , then **ku** is also an eigenvector w.r.t. λ , for any $k \neq 0$.
- If \mathbf{u} , \mathbf{v} are eigenvectors w.r.t. λ , then $\mathbf{s}\mathbf{u} + \mathbf{t}\mathbf{v}$ is also an eigenvector w.r.t. λ , for any \mathbf{s} , \mathbf{t} not both 0.

Diagonalization of a matrix





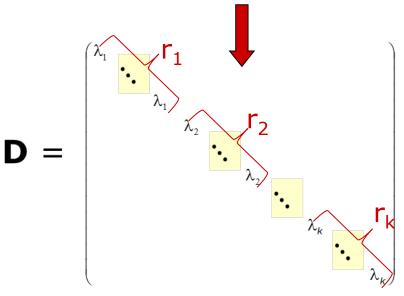
n linear independence eigenvectors

$$\boldsymbol{v}_1$$
, \boldsymbol{v}_2 ..., \boldsymbol{v}_n

$$P = (v_1 \ v_2 \ ... \ v_n)$$

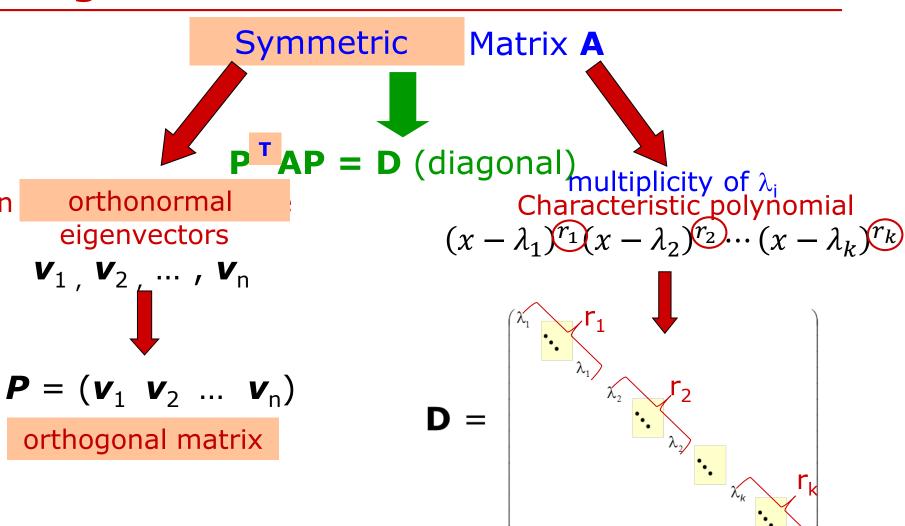
Invertible matrix

Characteristic polynomial
$$(x - \lambda_1)^{r_1}(x - \lambda_2)^{r_2}\cdots(x - \lambda_k)^{r_k}$$



Orthogonal symmetric Diagonalization of a matrix

n



When is an nxn matrix A diagonalizable?

- When A is a diagonal matrix
- When A is a symmetric matrix

Sufficient conditions

- When A has n distinct eigenvalues
- When A has n linearly independent eigenvectors
- When dim E_{λ} = multiplicity of λ for every eigenvalue λ of \mathbf{A}

Equivalent conditions

To show that a matrix is not diagonalizable:

Find one eigenvalue such that dim $E_{\lambda i}$ < multiplicity of λ_i

Char. Poly =
$$(x - \lambda_1)^r (x - \lambda_2)^{r_2} \cdots (x - \lambda_k)^{r_k}$$

Powers of square matrices

Diagonal matrix: **D**^k is easy to compute

Diagonalisable matrix: Ak

- Find **P** such that $P^{-1}AP = D$ is diagonal.
- Compute \mathbf{D}^k .
- $\mathbf{D}^{k} = (\mathbf{P}^{-1}\mathbf{A}\mathbf{P})^{k} = \mathbf{P}^{-1}\mathbf{A}^{k}\mathbf{P}$.
- $\mathbf{A}^k = \mathbf{P} \mathbf{D}^k \mathbf{P}^{-1}$. tends to infinity

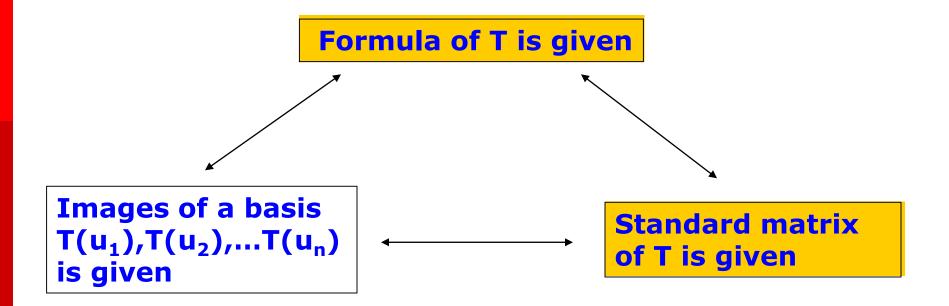
(in the long run)

Find eigenvalues: D
Find eigenspace: P
Find P⁻¹
Multiply PD^k P⁻¹

Completely determine a Linear transformation

 $T: \mathbb{R}^n \to \mathbb{R}^m$ linear transformation

There are three ways to completely determine T



Linear transformation vs Subspaces

T: Rⁿ → R^m
Inear transformation
Linearity conditions

- (i) Tpreserves addition Let $\mathbf{u}, \mathbf{v} \in \mathbf{R}^n$. Then $T(\mathbf{u}+\mathbf{v}) = T(\mathbf{u})+T(\mathbf{v})$.
- (ii) T preserves scalar mult Let $\mathbf{u} \in \mathbf{R}^n$, $c \in \mathbf{R}$. Then $T(c\mathbf{u}) = cT(\mathbf{u})$.
- (iii) T preserves zero vector $T(\mathbf{0}) = \mathbf{0}$

If one of (i), (ii), (iii) is violated, T is not a linear transformation U is a subspace of Rⁿ

Closure Properties

- (a) U is closed under addition Let $\mathbf{u}, \mathbf{v} \in U$. Then $\mathbf{u}+\mathbf{v} \in U$.
- (b) U is closed under scalar mult Let $\mathbf{u} \in \mathsf{U}$, $c \in \mathbf{R}$. Then $c\mathbf{u} \in \mathsf{U}$.
- (c) U contains the zero vector $\mathbf{0} \in U$

If one of (a), (b), (c) is violated, U is not a subspace of \mathbf{R}^n

Linear transformation vs standard matrix

Linear Transformation

$T: \mathbb{R}^n \rightarrow \mathbb{R}^m$

 $S: \mathbb{R}^m \rightarrow \mathbb{R}^k$

$$T(\mathbf{u})$$

$$T(e_1), T(e_2), ..., T(e_n)$$

R(T)

Ker(T)

S o T

Standard matrix

A is an m×n matrix

B is an k×m matrix

Au

columns of A

column space of A

nullspace of A

BA

Finding range and kernel

To find R(T):

- R(T) = {T(u) formula | u ∈ V }
 OR
- span{T(u₁), T(u₂), ..., T(u_n)}
 where {u₁, u₂, ..., u_n} is a basis for V

OR

use column space of A
 where A is the standard matrix of T

To find ker(T):

 set formula = 0 and solve this homogeneous system the general solution gives ker(T)

OR

use nullspace of A