

1 Vectors in \mathbb{R}^n

Definition 1.1: Equality of vectors

$\vec{u} = \vec{v}$ if $u_i = v_i$ for all $i = 1, \dots, n$.

Proposition 1.2: Properties of Vector Addition

1. $\vec{u} + \vec{v} = \vec{v} + \vec{u}$ (Symmetry)
2. $\vec{u} + \vec{v} + \vec{w} = \vec{u} + (\vec{v} + \vec{w}) = (\vec{u} + \vec{v}) + \vec{w}$ (Associativity)
3. $\vec{0} + \vec{u} = \vec{v} + \vec{0} = \vec{v}$
4. $\vec{u} - \vec{u} = \vec{u} + (-\vec{u}) = (-\vec{u}) + \vec{u} = \vec{0}$ (Additive Inverse)

Proposition 1.3: Properties of Scalar Multiplication

1. $(c + d)\vec{v} = c\vec{v} + d\vec{v}$
2. $(cd)\vec{v} = c(d\vec{v})$
3. $c(\vec{u} + \vec{v}) = c\vec{u} + c\vec{v}$
4. $0\vec{v} = \vec{0}$
5. If $c\vec{v} = \vec{0}$, then $c = 0$ or $\vec{v} = \vec{0}$ (Cancellation Law).

Definition 1.4: Dot Product in \mathbb{R}^n

$$\vec{u} \cdot \vec{v} = u_1v_1 + \dots + u_nv_n$$

Proposition 1.5: Properties of the Dot Product

1. $\vec{u} \cdot \vec{v} = \vec{v} \cdot \vec{u}$
2. $(\vec{u} + \vec{v}) \cdot \vec{w} = \vec{u} \cdot \vec{w} + \vec{v} \cdot \vec{w}$
3. $(c\vec{u}) \cdot \vec{v} = c(\vec{u} \cdot \vec{v})$
4. $\vec{v} \cdot \vec{v} \geq 0$, with $\vec{v} \cdot \vec{v} = 0 \iff \vec{v} = \vec{0}$

Definition 1.6: Standard Inner Product in \mathbb{F}^n

$$\langle \vec{u}, \vec{v} \rangle = u_1\overline{v_1} + \dots + u_n\overline{v_n}$$

Proposition 1.7: Properties of the Standard Inner Product

1. $\langle \vec{u}, \vec{v} \rangle = \overline{\langle \vec{v}, \vec{u} \rangle}$ (Conjugate Symmetry)
2. $\langle \vec{u} + \vec{v}, \vec{w} \rangle = \langle \vec{u}, \vec{w} \rangle + \langle \vec{v}, \vec{w} \rangle$ (Linearity in the First Argument)
3. $\langle c\vec{u}, \vec{v} \rangle = c\langle \vec{u}, \vec{v} \rangle$ (Linearity in the First Argument)
4. $\langle \vec{u}, \vec{v} + \vec{w} \rangle = \langle \vec{u}, \vec{v} \rangle + \langle \vec{u}, \vec{w} \rangle$ (Conjugate Linearity in the Second Argument)

5. $\langle \vec{u}, c\vec{v} \rangle = \bar{c}\langle \vec{u}, \vec{v} \rangle$ (Conjugate Linearity in the Second Argument)

6. $\langle \vec{v}, \vec{v} \rangle \geq 0$, with $\langle \vec{v}, \vec{v} \rangle = 0 \iff \vec{v} = \vec{0}$

Definition 1.8: Length (norm/magnitude)

$$\|\vec{v}\| = \sqrt{\langle \vec{v}, \vec{v} \rangle} = \sqrt{\vec{v} \cdot \vec{v}} \text{ (in } \mathbb{R}^n)$$

Definition 1.9: Unit vector

\vec{v} is a unit vector if $\|\vec{v}\| = 1$

Remark. We can produce a unit vector in the direction of \vec{v} (normalization) by taking $\hat{v} = \frac{\vec{v}}{\|\vec{v}\|}$

Proposition 1.10: Properties of the Length

1. $\|c\vec{v}\| = |c|\|\vec{v}\|$ (absolute value for $c \in \mathbb{R}$, modulus for $c \in \mathbb{C}$)

2. $\|\vec{v}\| \geq 0$, with $\|\vec{v}\| = 0 \iff \vec{v} = \vec{0}$

Definition 1.11: Angle between vectors

$$\vec{v} \cdot \vec{w} = \|\vec{v}\|\|\vec{w}\| \cos \theta$$

Theorem 1.12: Cauchy-Schwartz Inequality

$$|\vec{v} \cdot \vec{w}| \leq \|\vec{v}\|\|\vec{w}\| \text{ for all } \vec{v}, \vec{w} \in \mathbb{R}^n$$

Definition 1.13: Orthogonal

\vec{v}, \vec{w} are orthogonal if $\langle \vec{v}, \vec{v} \rangle = \vec{v} \cdot \vec{w}$ (in \mathbb{R}^n) = 0.

Remark. Every vector is orthogonal to $\vec{0}$.

Definition 1.14: Projection

Let $\vec{v}, \vec{w} \in \mathbb{F}^n$ with $\vec{w} \neq \vec{0}$. The projection of \vec{v} onto \vec{w} is defined as

$$\begin{aligned} \text{In } \mathbb{R}^n : \text{proj}_{\vec{w}}(\vec{v}) &= \frac{(\vec{v} \cdot \vec{w})}{\vec{w} \cdot \vec{w}} \vec{w} = \frac{(\vec{v} \cdot \vec{w})}{\|\vec{w}\|^2} \vec{w} = \frac{\|\vec{v}\|\|\vec{w}\| \cos \theta}{\|\vec{w}\|^2} \vec{w} = (\|\vec{v}\| \cos \theta) \hat{w} \\ \text{In } \mathbb{C}^n : \text{proj}_{\vec{w}}(\vec{v}) &= \frac{\langle \vec{v}, \vec{w} \rangle}{\langle \vec{w}, \vec{w} \rangle} \vec{w} = \frac{\langle \vec{v}, \vec{w} \rangle}{\|\vec{w}\|^2} \vec{w} = \langle \vec{v}, \hat{w} \rangle \hat{w} \end{aligned}$$

Definition 1.15: Component

Let $\vec{v}, \vec{w} \in \mathbb{R}^n$ with $\vec{w} \neq \vec{0}$. Then $\|\vec{v}\| \cos \theta = \vec{v} \cdot \hat{w}$ is the scalar component of \vec{v} along \vec{w} .

Definition 1.16: Perpendicular

Let $\vec{v}, \vec{w} \in \mathbb{R}^n$ with $\vec{w} \neq \vec{0}$. The quantity

$$\text{perp}_{\vec{w}}(\vec{v}) = \vec{v} - \text{proj}_{\vec{w}}(\vec{v})$$

is the perpendicular of \vec{v} onto \vec{w} .

Remark. 1. $\text{perp}_{\vec{w}}(\vec{v})$ is the height of the right triangle whose hypotenuse is \vec{v} and other leg is $\text{proj}_{\vec{w}}(\vec{v})$.

2. The projection and perpendicular are orthogonal: $\text{perp}_{\vec{w}}(\vec{v}) \cdot \text{proj}_{\vec{w}}(\vec{v}) = 0$

Definition 1.17: Cross Product in \mathbb{R}^3

$$\vec{u} \times \vec{v} = \begin{bmatrix} u_2v_3 - u_3v_2 \\ -(u_1v_3 - u_3v_1) \\ u_1v_2 - u_2v_1 \end{bmatrix}$$

Proposition 1.18: Properties of the Cross Product

Let $\vec{z} = \vec{u} \times \vec{v}$

1. $\vec{z} \cdot \vec{u} = \vec{z} \cdot \vec{v} = 0$ (Cross Product is Orthogonal)
2. $\vec{v} \times \vec{u} = -\vec{u} \times \vec{v} = -\vec{z}$ (Skew-symmetry)
3. $\|\vec{u} \times \vec{v}\| = \|\vec{u}\| \|\vec{v}\| \sin \theta$ (Parallelogram Area)
4. $(\vec{u} + \vec{v}) \times \vec{w} = (\vec{u} \times \vec{w}) + (\vec{v} \times \vec{w})$ (Linearity in First)
5. $(c\vec{u}) \times \vec{v} = c(\vec{u} \times \vec{v})$ (Linearity in First)
6. $\vec{u} \times (\vec{v} + \vec{w}) = (\vec{u} \times \vec{v}) + (\vec{u} \times \vec{w})$ (Linearity in Second)
7. $\vec{u} \times (c\vec{v}) = c(\vec{u} \times \vec{v})$ (Linearity in Second)

2 Span, Lines, and Planes

Definition 2.1: Linear combination

Let $c_1, \dots, c_k \in \mathbb{F}$ and $\vec{v}_1, \dots, \vec{v}_k \in \mathbb{F}^n$. We refer to any vector of the form $c_1\vec{v}_1 + \dots + c_k\vec{v}_k$ as a linear combination of $\vec{v}_1, \dots, \vec{v}_k$.

Definition 2.2: Span

$\text{Span}\{\vec{v}_1, \dots, \vec{v}_k\} = \{c_1\vec{v}_1 + \dots + c_k\vec{v}_k : c_1, \dots, c_k \in \mathbb{F}\}$ (i.e. the set of all linear combinations of $\vec{v}_1, \dots, \vec{v}_k$). We call $\{\vec{v}_1, \dots, \vec{v}_k\}$ a **spanning set** of its span. We also say $\text{Span}\{\vec{v}_1, \dots, \vec{v}_k\}$ is **spanned by** $\{\vec{v}_1, \dots, \vec{v}_k\}$.

Definition 2.3: Vector Equations in \mathbb{R}^n

Let $\vec{u}, \vec{v} \in \mathbb{R}^n$ with $\vec{v} \neq \vec{0}$. The **vector equation of a line through \vec{u} with direction \vec{v}** is given by

$$\vec{\ell} = \vec{u} + t\vec{v}, \quad t \in \mathbb{R}$$

Remark. If $\vec{\ell}_1$ and $\vec{\ell}_2$ are two lines with direction vectors such that $\vec{v}_1 = c\vec{v}_2$ for some $c \neq 0 \in \mathbb{R}$, then they have the **same direction**.

Definition 2.4: Parametric Equations in \mathbb{R}^n

The parametric equations of the line $\vec{\ell} = \vec{u} + t\vec{v}$ are

$$\begin{aligned} \vec{\ell}_1 &= u_1 + tv_1 \\ &\vdots \\ \vec{\ell}_n &= u_n + tv_n, \quad t \in \mathbb{R} \end{aligned}$$

Definition 2.5: Line in \mathbb{R}^n

Let $\vec{u}, \vec{v} \in \mathbb{R}^n$ with $\vec{v} \neq \vec{0}$. The set of vectors

$$\mathcal{L} = \{\vec{u} + t\vec{v}, \quad t \in \mathbb{R}\}$$

is the line \mathcal{L} through \vec{u} with direction \vec{v} .

Remark.

1. Letting $t = 0$ gives us that the vector \vec{u} is on the line.
2. The line passes through the terminal point U associated with \vec{u} . The other points on the line move from U in the \vec{v} direction by scalar multiples of \vec{v}
3. We say that \vec{v} is **parallel** to the line and that \vec{v} is a **direction vector** to the line.
4. The vector \vec{v} is parallel to the line. However, the terminal point V associated with \vec{v} is not usually a point on the line; in fact, V is a point on the line if and only if the vector \vec{v} is a scalar multiple of the vector \vec{u}

Definition 2.6: Plane in \mathbb{R}^n

Let $\vec{u}, \vec{v}, \vec{w} \in \mathbb{R}^n$ with $\vec{v}, \vec{w} \neq \vec{0}$ and $\vec{v} \neq c\vec{w}$ for all $c \in \mathbb{R}$. Then

$$\mathcal{P} = \{\vec{u} + s\vec{v} + t\vec{w} : s, t \in \mathbb{R}\}$$

is the plane \mathcal{P} through \vec{u} with direction vectors \vec{v} and \vec{w} . We say that \vec{v} and \vec{w} are **parallel** to \mathcal{P}

Remark.

1. $s = t = 0$ gives us that \vec{u} lies on the plane.
2. The plane passes through U . The other points on the plane move from U as linear combinations of \vec{v} and \vec{w} .
3. V and W are usually not on the plane. V is on the plane iff \vec{u} is parallel to \vec{v} and likewise for W .

Definition 2.7: Vector Equation of a Plane in \mathbb{R}^n

Let $\vec{u}, \vec{v}, \vec{w} \in \mathbb{R}^n$ with $\vec{v}, \vec{w} \neq \vec{0}$ and $\vec{u} \neq c\vec{v}$ for all $c \in \mathbb{R}$. Then

$$\vec{p} = \vec{u} + s\vec{v} + t\vec{w}$$

is a **vector equation** of the plane \mathcal{P} through \vec{u} with direction vectors \vec{v} and \vec{w} .

Definition 2.8: Normal Form of a Plane

Let \mathcal{P} be a plane in \mathbb{R}^3 with direction vectors \vec{v} and \vec{w} and a normal vector $\vec{n} \neq \vec{0}$. Let $\vec{u}, \vec{p} \in \mathcal{P}$ with $\vec{u} \neq \vec{p}$. A normal form of \mathcal{P} is given by

$$\vec{n} \cdot (\vec{p} - \vec{u}) = 0$$

Definition 2.9: Scalar Equation of a Plane

Expanding above, we get

$$ax + by + cz = d$$

where $d = \vec{n} \cdot \vec{u}$.

Remark. \mathcal{P} goes through the origin if and only if

1. $\vec{0}$ satisfies the scalar equation
2. $(\vec{v} \times \vec{w}) \cdot (\vec{u}) = 0$
3. $\vec{u} = a\vec{v} + b\vec{w}$ for some $a, b \in \mathbb{R}$
4. Both V and W lie on the plane

3 Systems of Linear Equations

Definition 3.1: Solve, Solution

The scalars $y_1, \dots, y_n \in \mathbb{F}$ **solve** the system if when we set $x_i = y_i$ for all $i = 1, \dots, n$ each equation is satisfied. We also say that the vector $\vec{y} = [y_1 \ \dots \ y_n]^T$ is a **solution** to the system. The **solution set** is all solutions to a system.

Lemma 3.2

A system either has no solutions, a unique solution, or infinite solutions.

Definition 3.3: Inconsistent, Consistent

A system is inconsistent if its solution set is empty, and consistent otherwise.

Definition 3.4: Equivalent systems

Two linear systems are equivalent if they have the same solution set.

Definition 3.5: Elementary Operations

1. Swap: interchange two equations
2. Scale: multiply one equation by a non-zero scalar
3. Add: add a multiple of one equation to another

Lemma 3.6

Performing a finite number of elementary operations on a system yields an equivalent system.

Definition 3.7: Coefficient, augmented matrix

Let a system be

$$\begin{aligned} a_{11}x_1 + \dots + a_{1n}x_n &= b_1 \\ &\vdots \\ a_{m1}x_1 + \dots + a_{mn}x_n &= b_m. \end{aligned}$$

The **coefficient matrix**, A , of the system is given by

$$A = \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix}$$

The **augmented matrix**, $[A | \vec{b}]$, of the system is given by

$$\left[\begin{array}{ccc|c} a_{11} & \dots & a_{1n} & b_1 \\ \vdots & \ddots & \vdots & \vdots \\ a_{m1} & \dots & a_{mn} & b_m \end{array} \right]$$

The entry in the i^{th} row and j^{th} column of a matrix is the $(i, j)^{\text{th}}$ entry, denoted a_{ij} or $(A)_{ij}$

Definition 3.8: Trivial equation

$0 = 0$. Any other equation is **non-trivial**.

Definition 3.9: Elementary Row Operations

These are analogous to the Elementary Operations, and a matrix B obtained from A by a finite number of EROs is **row equivalent** to A .

Definition 3.10: Zero Row

In a matrix, a row whose entries are all zero.

Definition 3.11: Row Echelon Form

1. All zero rows occur as the final rows in the matrix
2. The leading entry in a non-zero row appears in a column to the right of any leading entries of a row above it

Definition 3.12: Pivots

The leading entries of a matrix in REF are called **pivots** and their positions are called **pivot positions**. Any row/column containing a pivot position is called a **pivot row/column**.

Definition 3.13: Reduced Row Echelon Form

1. The matrix is in REF
2. All pivots are 1
3. The only entry in a pivot column is the pivot itself

Lemma 3.14

The RREF of a matrix is unique.

Definition 3.15: Basic, free variables

If the i^{th} column is a pivot column, x_i is a basic variable. Otherwise, it is a free variable.

Definition 3.16: Rank

If $\text{RREF}(A)$ has r pivots, then $\text{rank}(A) = r$.

Theorem 3.17: Rank bounds

Let $A \in M_{m \times n}(\mathbb{F})$. $\text{rank}(A) \leq \min\{m, n\}$.

Theorem 3.18: Consistent System Test

A system with augmented matrix $[A|\vec{b}]$ is consistent if and only if $\text{rank}(A) = \text{rank}([A|\vec{b}])$.

Theorem 3.19: System Rank Theorem

Let $A \in M_{m \times n}(\mathbb{F})$ with $\text{rank}(A) = r$.

1. Let $\vec{b} \in \mathbb{F}^m$. If the system with augmented matrix $[A|\vec{b}]$ is consistent, then its solution set contains $n - r$ parameters.
2. The system with augmented matrix $[A|\vec{b}]$ is consistent for all $\vec{b} \in \mathbb{F}^m$ if and only if $r = m$.

Definition 3.20: Nullity

The nullity of an $m \times n$ matrix A , denoted $\text{nullity } A$, is $n - \text{rank}(A)$.

Definition 3.21: Homogeneous system

A system is **homogeneous** if all the constant terms on the right-hand side are zero (i.e. a system of the form $A\vec{x} = \vec{0}$), and **non-homogeneous** otherwise.

Remark. A homogeneous system always has the **trivial solution** $\vec{x} = \vec{0}$.

Definition 3.22: Nullspace

The solution set of a *homogeneous* system with coefficient matrix A is the **nullspace** of A , denoted $\text{Null } A$.

Definition 3.23: Matrix-Vector Multiplication

Let $A \in M_{m \times n}(\mathbb{F})$. M-V M is only defined for $\vec{x} \in \mathbb{F}^n$ as

$$A\vec{x} = x_1\vec{a}_1 + \cdots + x_n\vec{a}_n.$$

Proposition 3.24: Linearity of Matrix-Vector Multiplication

Let $A \in M_{m \times n}(\mathbb{F})$, let $\vec{x}, \vec{y} \in \mathbb{F}^n$, and let $c \in \mathbb{F}$.

1. $A(\vec{x} + \vec{y}) = A\vec{x} + A\vec{y}$
2. $A(c\vec{x}) = cA\vec{x}$

Definition 3.25: Matrix-Vector Representation of a System

We can represent the system with augmented matrix $[A|\vec{b}]$ as $A\vec{x} = \vec{b}$.

Lemma 3.26

If $A\vec{x} = \vec{e}_i$ is consistent for all $i = 1, \dots, m$, then $\text{rank}(A) = m$.

Lemma 3.27

Let $A\vec{x} = \vec{0}$ be a homogeneous system with solution set S . If $\vec{v}, \vec{w} \in S$, then $\vec{v} + \vec{w}, c\vec{v} \in S$ for all $c \in \mathbb{F}$. We combine these results to state that $a\vec{v} + b\vec{w} \in S$ for all $a, b \in \mathbb{F}$.

Definition 3.28: Associated Homogeneous System

Let $A\vec{x} = \vec{b}, \vec{b} \neq \vec{0}$ be a non-homogeneous system. The **associated homogeneous system** is the system $A\vec{x} = \vec{0}$.

Definition 3.29: Particular Solution

Let $A\vec{x} = \vec{b}$ be a consistent system. We refer to any vector \vec{x}_p that satisfies this system as a particular solution to the system.

Theorem 3.30: Solutions to $A\vec{x} = \vec{0}$ and $A\vec{x} = \vec{b}$

Let S_b be the solution set to $A\vec{x} = \vec{b}$. If S is the solution set to the associated homogeneous system $A\vec{x} = \vec{0}$ and \vec{x}_p is any element of S_b , then

$$S_b = \{\vec{x}_p + \vec{x} : \vec{x} \in S\}$$

Theorem 3.31: Solutions to $A\vec{x} = \vec{b}$ and $A\vec{x} = \vec{c}$

Let S_b, S_c be the solution sets to $A\vec{x} = \vec{b}$ and $A\vec{x} = \vec{c}$ with particular solutions \vec{x}_b and \vec{x}_c , respectively. Then,

$$S_c = \{(\vec{x}_c - \vec{x}_b) + \vec{z} : \vec{z} \in S_b\}$$

4 Matrices

Definition 4.1: Column Space

We define the column space of A , denoted $\text{Col } A$ to be the span of the columns of A .

$$\text{Col } A = \text{Span} \{\vec{a}_1, \dots, \vec{a}_n\}$$

Theorem 4.2: Consistent System and Column Space

The system $A\vec{x} = \vec{b}$ is consistent if and only if $b \in \text{Col } A$.

Definition 4.3: Transpose

The transpose of A , denoted A^T , is defined as $(A^T)_{ij} = (A)_{ji}$.

Definition 4.4: Row Space

The span of the transposed rows of A , i.e. $\text{Row } A = \text{Col } A^T$.

Theorem 4.5: Row Spaces of Row Equivalent Matrices

If A and B are row equivalent, then $\text{Row } A = \text{Row } B$.

Remark. This property is not true for the column space.

Definition 4.6: Matrix Equality

$A = B$ if they are the same size and each entry is equal.

Theorem 4.7: Column Extraction

$A\vec{e}_i = \vec{a}_i$ for all $i = 1, \dots, n$. That is to say, the matrix-vector product of A with the i^{th} standard basis vector yields the i^{th} column of A .

Theorem 4.8: Equality of Matrices

$A = B \iff A\vec{x} = B\vec{x}$ for all $\vec{x} \in \mathbb{F}^n$.

Definition 4.9: Matrix Addition

Let $A, B \in M_{m \times n}(\mathbb{F})$. We define the matrix sum $A + B = C$ to be the matrix whose entries are $c_{ij} = a_{ij} + b_{ij}$ for all $i = 1, \dots, m$ and $j = 1, \dots, n$.

Definition 4.10: Additive Inverse

The additive inverse of A , denoted $-A$, is the matrix whose entries are all $-a_{ij}$.

Definition 4.11: Zero Matrix

The zero matrix \mathcal{O} is the matrix whose entries are all 0.

Proposition 4.12: Properties of Matrix Addition

1. $A + B = B + A$
2. $A + B + C = (A + B) + C = A + (B + C)$
3. $A + (-A) = (-A) + A = \mathcal{O}$
4. $A + \mathcal{O} = \mathcal{O} + A = A$

Definition 4.13: Matrix Multiplication

The matrix product of $A \in M_{m \times n}(\mathbb{F})$ and $B \in M_{n \times p}(\mathbb{F})$, is defined as the matrix $AB = C, C \in M_{m \times p}(\mathbb{F})$

$$C = AB = A \begin{bmatrix} \vec{b}_1 & \vec{b}_2 & \dots & \vec{b}_n \end{bmatrix} = \begin{bmatrix} A\vec{b}_1 & A\vec{b}_2 & \dots & A\vec{b}_n \end{bmatrix}.$$

That is, $\vec{c}_j = A\vec{b}_j$ for all $j = 1, \dots, p$.

Remark. 1. The number of columns of A must equal the number of rows of B for the product AB to be defined.

2. Matrix multiplication is non-commutative: $AB = BA$ does not hold for all A, B .

3. The j^{th} column of C is by definition in $\text{Col } A$.

Lemma 4.14

We may also construct the product entry-by-entry:

$$(C)_{ij} = (\vec{c}_j)_i = (A\vec{b}_j)_i = \sum_{k=1}^n a_{ik}b_{kj}$$

Note that the sum is the dot product between the (transposed) i^{th} row of A and the j^{th} column of B .

Proposition 4.15: Properties of Matrix Multiplication

1. $(A + B)C = AC + BC$
2. $A(C + D) = AC + AD$
3. $ACE = A(CE) = (AC)E$

Definition 4.16: Matrix-Scalar Multiplication

The product of $c \in \mathbb{F}$ and A is the matrix whose entries are all ca_{ij} .

Proposition 4.17: Properties of Matrix-Scalar Multiplication

1. $s(A + B) = sA + sB$
2. $(r + s)A = rA + sA$
3. $r(sA) = (rs)A$
4. $s(AC) = (sA)C = A(sC)$

Proposition 4.18: Properties of Transpose

1. $(A + B)^T = A^T + B^T$
2. $(sA)^T = sA^T$
3. $(AC)^T = C^T A^T$
4. $(A^T)^T = A$

Definition 4.19: Square Matrix

A matrix is square if it is $n \times n$.

Definition 4.20: Upper Triangular

A square matrix is upper triangular if $a_{ij} = 0$ for all $i > j$ with $i = 1, \dots, m, j = 1, \dots, n$.

Definition 4.21: Lower Triangular

A square matrix is lower triangular if $a_{ij} = 0$ for all $i < j$ with $i = 1, \dots, m, j = 1, \dots, n$.

- Remark.**
1. The transpose of an upper (lower) triangular matrix is a lower (upper) triangular matrix, respectively.
 2. The product of upper (lower) triangular matrices is upper (lower) triangular, respectively.

Definition 4.22: Diagonal

A matrix is diagonal if it is both upper and lower triangular. That is, $a_{ij} = 0$ for all $i \neq j$ with $i = 1, \dots, m, j = 1, \dots, n$. We denote A in shorthand by $A = \text{diag}(a_{11}, \dots, a_{nn})$.

Definition 4.23: Identity Matrix

$I = \text{diag}(1, \dots, 1)$. We specify size by I_n .

Remark. I behaves as a multiplicative identity: $I_m A = A I_n = A$, and $I_n \vec{x} = \vec{x}$ for all $\vec{x} \in \mathbb{F}^n$.

Definition 4.24: Elementary Matrix

A matrix that can be obtained by performing a single ERO on the identity matrix is called an elementary matrix.

Theorem 4.25: EROs by Elementary Matrices

Suppose a single ERO is performed on A to yield B . Suppose we perform the same ERO on I_m to produce the elementary matrix E . Then,

$$EA = B.$$

We can also carry out a sequence of k EROs on A , which gives $C = E_k \dots E_2 E_1 A$.

Definition 4.26: Invertible

An $n \times n$ matrix is **invertible** if there exist $n \times n$ matrices B and C such that $AB = CA = I_n$. We denote the unique inverse of A by A^{-1} such that $AA^{-1} = A^{-1}A = I_n$.

Lemma 4.27

The inverse of an invertible matrix is unique.

Theorem 4.28: Invertibility Criteria

For a square matrix A ,

$$A \text{ is invertible} \iff \text{rank}(A) = n \iff \text{RREF}(A) = I_n$$

Theorem 4.29: Algorithm for Checking Invertibility and Finding the Inverse

1. Construct the super-augmented matrix $[A \mid I_n]$.
2. Find the RREF, $[R \mid B]$ of $[A \mid I_n]$.
3. If $R = I_n$, A is invertible and $A^{-1} = B$. Otherwise, A is not invertible.

Theorem 4.30: Inverse of a 2×2 Matrix

Let $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. A is invertible iff $ad - bc \neq 0$, and its inverse is given by

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

5 Linear Transformations

Definition 5.1: Function Determined by a Matrix

Let $A \in M_{m \times n}(\mathbb{F})$. The function determined by the matrix A is the function

$$T_A : \mathbb{F}^n \rightarrow \mathbb{F}^m$$

defined by

$$T_A(\vec{x}) = A\vec{x}$$

Definition 5.2: Linear Transformation

We say that the function $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ is a linear transformation (or linear mapping) if T satisfies the following for all $\vec{x}, \vec{y} \in \mathbb{F}^n$ and $c \in \mathbb{F}$:

1. $T(\vec{x} + \vec{y}) = T(\vec{x}) + T(\vec{y})$ (linearity over addition)
2. $T(c\vec{x}) = cT(\vec{x})$ (linearity over scalar multiplication)

Lemma 5.3

The function determined by any matrix is linear.

Lemma 5.4

More succinctly, T is a linear transformation if and only if for all $\vec{x}, \vec{y} \in \mathbb{F}^n$ and $c \in \mathbb{F}$,

$$T(c\vec{x} + \vec{y}) = cT(\vec{x}) + T(\vec{y})$$

Lemma 5.5: Zero Maps to Zero

If T is linear, $T(\vec{0}_{\mathbb{F}^n}) = \vec{0}_{\mathbb{F}^m}$.

Definition 5.6: Range

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ be a transformation. The range of T , denoted $\text{Range } T$ is defined as

$$\text{Range } T = \{T(\vec{x}) : \vec{x} \in \mathbb{F}^n\}$$

That is, the set of all outputs of T . Note that $\text{Range } T \subseteq \mathbb{F}^m$.

Lemma 5.7

The range of a linear transformation, T_A , determined by a matrix A is given by

$$\text{Range } T_A = \text{Col } A$$

Remark. The system $A\vec{x} = \vec{b}$ is consistent if and only if $\vec{b} \in \text{Range } T_A$.

Definition 5.8: Onto/Surjective

We say the transformation $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ is surjective if $\text{Range } T = \mathbb{F}^m$.

Theorem 5.9: Onto Criteria

Let T_A be the linear transformation determined by $A \in M_{m \times n}(\mathbb{F})$. The following are equivalent:

1. T_A is surjective.
2. $\text{Col } A = \mathbb{F}^m$.
3. $\text{rank}(A) = m$.

Definition 5.10: Kernel

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ be a transformation. The kernel of T , denoted $\text{Ker } T$ is defined as

$$\text{Ker } T = \{ \vec{x} \in \mathbb{F}^n : T(\vec{x}) = \vec{0}_{\mathbb{F}^m} \}$$

That is, the set of all inputs that get mapped to zero. Note $\text{Ker } T \subseteq \mathbb{F}^n$.

Lemma 5.11

The kernel of a linear transformation, T_A , determined by a matrix A is given by

$$\text{Ker } T_A = \text{Null } A$$

Remark. The kernel of T_A is equal to the solution set of the homogeneous system $A\vec{x} = \vec{0}$.

Definition 5.12: One-to-One/Injective

We say the transformation $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ is injective if whenever $T(\vec{x}) = T(\vec{y})$ then $\vec{x} = \vec{y}$.

Remark. Taking the contrapositive, we have that

$$\forall \vec{x}, \vec{y} \in \mathbb{F}^n, \vec{x} \neq \vec{y} \implies T(\vec{x}) \neq T(\vec{y})$$

That is, T maps distinct elements from the domain to distinct elements in the codomain.

Theorem 5.13: One-to-One Test

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ be a linear transformation. Then T is injective if and only if $\text{Ker } T = \{ \vec{0}_{\mathbb{F}^n} \}$.

Theorem 5.14: One-to-One Criteria

1. T_A is one-to-one.
2. $\text{Null } A = \{ \vec{0}_{\mathbb{F}^n} \}$.
3. $\text{nullity } A = 0$.
4. $\text{rank}(A) = n$.

Theorem 5.15: Invertibility Criteria

Let T_A be the linear transformation determined by $A \in M_{n \times n}(\mathbb{F})$. The following are equivalent:

- A is invertible.
- T_A is injective.
- T_A is surjective.
- $\text{Null } A = \{\vec{0}\}$.
- $\text{Col } A = \mathbb{F}^n$.
- $\text{nullity } A = 0$.
- $\text{rank}(A) = n$.
- $\text{RREF}(A) = I_n$.

Definition 5.16: Standard Matrix

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ be a linear transformation. We define the standard matrix of T to be

$$[T]_{\mathcal{E}} = [T(\vec{e}_1) \quad T(\vec{e}_2) \quad \cdots \quad T(\vec{e}_n)]$$

Theorem 5.17: Every Linear Transformation is Determined by a Matrix

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ be a linear transform with standard matrix $[T]_{\mathcal{E}}$. Then for all $\vec{x} \in \mathbb{F}^n$,

$$T(\vec{x}) = [T]_{\mathcal{E}} \vec{x}$$

That is, $T = T_{[T]_{\mathcal{E}}}$ is the linear transformation determined by $[T]_{\mathcal{E}}$.

Lemma 5.18

If $T : \mathbb{R} \rightarrow \mathbb{R}$ is a linear transformation, then there exists an $m \in \mathbb{R}$ such that $T(x) = mx$ for all $x \in \mathbb{R}$.

Proposition 5.19: Properties of a Standard Matrix

Let $A \in M_{m \times n}(\mathbb{F})$, let T_A be the linear transformation determined by A , and let $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ be a linear transformation. Then

1. $T_{[T]_{\mathcal{E}}} = T$.
2. $[T_A]_{\mathcal{E}} = A$.
3. T is onto if and only if $\text{rank}([T]_{\mathcal{E}}) = m$.
4. T is one-to-one if and only if $\text{rank}([T]_{\mathcal{E}}) = n$.

Definition 5.20: Identity Transformation

The linear transformation $\text{id}_n : \mathbb{F}^n \rightarrow \mathbb{F}^n$ such that $\text{id}_n(\vec{x}) = \vec{x}$ for all $\vec{x} \in \mathbb{F}^n$. Note that $[\text{id}_n]_{\mathcal{E}} = I_n$.

Definition 5.21: Special Linear Transformations

The standard matrix for a counter-clockwise rotation by θ in \mathbb{R}^2 is given by

$$[R_\theta]_{\mathcal{E}} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

Let $\vec{w} = [w_1 \ w_2]^T$ be non-zero in \mathbb{R}^2 . The standard matrix for projection onto \vec{w} is given by

$$[\text{proj}_{\vec{w}}]_{\mathcal{E}} = \frac{1}{w_1^2 + w_2^2} \begin{bmatrix} w_1^2 & w_1 w_2 \\ w_1 w_2 & w_2^2 \end{bmatrix}$$

The standard matrix for reflection along the line $\text{Span}\{\vec{w}\}$ is given by

$$[\text{refl}_{\vec{w}}]_{\mathcal{E}} = \frac{1}{w_1^2 + w_2^2} \begin{bmatrix} w_1^2 - w_2^2 & 2w_1 w_2 \\ 2w_1 w_2 & w_2^2 - w_1^2 \end{bmatrix}$$

The projection of \vec{v} onto a plane through the origin, \mathcal{P} , can be defined using the normal vector, \vec{n} , and some nice geometric intuition as

$$\text{proj}_{\mathcal{P}}(\vec{v}) = \text{perp}_{\vec{n}}(\vec{v})$$

Definition 5.22: Composition of Linear Transformations

Let $T_1 : \mathbb{R}^n \rightarrow \mathbb{R}^m$ and $T_2 : \mathbb{R}^m \rightarrow \mathbb{R}^p$ be linear transformations. We define the function $T_2 \circ T_1 : \mathbb{R}^n \rightarrow \mathbb{R}^p$ for all $\vec{x} \in \mathbb{R}^n$ by

$$(T_2 \circ T_1)(\vec{x}) = T_2(T_1(\vec{x}))$$

The function $T_2 \circ T_1$ is the **composite function** of T_2 and T_1 .

Lemma 5.23

The composite function of two linear transformations is a linear transformation. The standard matrix of a composite function is given by

$$[T_2 \circ T_1]_{\mathcal{E}} = [T_2]_{\mathcal{E}} [T_1]_{\mathcal{E}}$$

Definition 5.24: T^p

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ and let $p > 1$ be an integer. We define the p^{th} power of T inductively by

$$T^p = T \circ T^{p-1}.$$

We also define $T^0 = \text{id}_n$.

Lemma 5.25

If T is linear, the standard matrix of T^p is given by

$$[T^p]_{\mathcal{E}} = ([T]_{\mathcal{E}})^p.$$

6 The Determinant

Definition 6.1: Determinant of 1×1 and 2×2 Matrices

The determinant of a 1×1 matrix is

$$\det(A) = a_{11}.$$

The determinant of a 2×2 matrix is

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

Definition 6.2: Submatrix, Minor

Let $A \in M_{n \times n}(\mathbb{F})$. The $(i, j)^{\text{th}}$ **submatrix** of A , denoted $M_{ij}(A)$, is obtained by removing the i^{th} row and j^{th} column of A :

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{12} & a_{33} \end{bmatrix} \implies M_{21}(A) = \begin{bmatrix} a_{12} & a_{13} \\ a_{12} & a_{33} \end{bmatrix}$$

The determinant of $M_{ij}(A)$ is called the $(i, j)^{\text{th}}$ **minor** of A .

Definition 6.3: Determinant Function

Let $A \in M_{n \times n}(\mathbb{F})$ for $n \geq 2$. We define $\det : M_{n \times n}(\mathbb{F}) \rightarrow \mathbb{F}$ as

$$\det(A) = \sum_{j=1}^n a_{1j}(-1)^{1+j} \det(M_{1j}(A)).$$

Lemma 6.4

We can also expand along any row. Let $i \in \{1, \dots, n\}$. Then

$$\det(A) = \sum_{j=1}^n a_{ij}(-1)^{i+j} \det(M_{ij}(A)).$$

Furthermore, we can expand along any column. Let $j \in \{1, \dots, n\}$. Then

$$\det(A) = \sum_{i=1}^n a_{ij}(-1)^{i+j} \det(M_{ij}(A)).$$

Theorem 6.5: Easy Determinants

Let $A \in M_{n \times n}(\mathbb{F})$. Then

1. If A has a zero row, then $\det(A) = 0$.
2. If A has a zero column, then $\det(A) = 0$.
3. If A is upper or lower triangular, then $\det(A) = a_{11} \dots a_{nn}$.

Remark.

$$\det(I_n) = 1$$

Proposition 6.6: Properties of the Determinant

Let $A, B \in M_{n \times n}(\mathbb{F})$. Then

1. $\det(A) = \det(A^T)$.
2. $\det(AB) = \det(A)\det(B) = \det(BA)$.
3. If A is invertible, $\det(A^{-1}) = \frac{1}{\det(A)}$.

Remark. It is not true in general that $\det(A + B) = \det(A) + \det(B)$.

Theorem 6.7: Effect of EROs on the Determinant

Let $A \in M_{n \times n}(\mathbb{F})$.

1. If B is obtained from A by row swap, then $\det(B) = -\det(A)$.
2. If B is obtained from A by multiplying a row by $m \neq 0$, then $\det(B) = m\det(A)$.
3. If B is obtained from A by a non-zero row addition, then $\det(B) = \det(A)$.

Remark. Since $\det(A) = \det(A^T)$, the above holds for column operations as well.

Lemma 6.8

If A has two rows or columns that are scalar multiples of each other, then $\det(A) = 0$.

Lemma 6.9

If E is an elementary matrix, then

1. (Row swap) $\det(E) = -1$.
2. (Row scale) $\det(E) = m$.
3. (Row addition) $\det(E) = 1$.

Lemma 6.10

Suppose we perform k EROs on A , each with elementary matrix E_i such that $B = E_k \dots E_1 A$. Then

$$\det(B) = \det(E_k \dots E_1 A) = \det(E_k) \dots \det(E_1) \det(A),$$

Theorem 6.11: Invertible Iff Non-Zero Determinant

Let $A \in M_{n \times n}(\mathbb{F})$. Then A is invertible if and only if $\det(A) \neq 0$.

Definition 6.12: Cofactor

Let $A \in M_{n \times n}(\mathbb{F})$. The $(i, j)^{\text{th}}$ **cofactor** of A , denoted $C_{ij}(A)$, is defined as

$$C_{ij}(A) = (-1)^{i+j} \det(M_{ij}(A)).$$

Definition 6.13: Adjugate

Let $A \in M_{n \times n}(\mathbb{F})$. The **adjugate** of A , denoted $\text{adj } A$, is the $n \times n$ matrix whose $(i, j)^{\text{th}}$ entry is

$$(\text{adj } A)_{ij} = C_{ji}(A).$$

That is, the adjugate of A is the *transpose* of the matrix of cofactors of A .

Lemma 6.14

$$A \text{adj } A = \text{adj } AA = \det(A)I_n$$

Theorem 6.15: Inverse by Adjugate

Let $A \in M_{n \times n}(\mathbb{F})$. If $\det(A) \neq 0$, then

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

Theorem 6.16: Cramer's Rule

Let $A \in M_{n \times n}(\mathbb{F})$ and suppose the system $A\vec{x} = \vec{b}$ has a unique solution \vec{x} . If we construct B_j by replacing the j^{th} column of A with \vec{b} , then for all $j = 1, \dots, n$:

$$x_j = \frac{\det(B_j)}{\det(A)}.$$

Theorem 6.17: Area of Parallelogram

Let $\vec{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$ and $\vec{w} = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$ be vectors in \mathbb{F}^2 . The area of the parallelogram with sides \vec{v} and \vec{w} is

$$\left| \det \left(\begin{bmatrix} v_1 & v_2 \\ w_1 & w_2 \end{bmatrix} \right) \right|$$

7 Eigenvalues and Diagonalization

Definition 7.1: Eigenvector, Eigenvalue, Eigenpair

Let $A \in M_{n \times n}(\mathbb{F})$. A *non-zero* vector \vec{x} is called an **eigenvector** of A over \mathbb{F} if there exists some $\lambda \in \mathbb{F}$ such that

$$A\vec{x} = \lambda\vec{x}.$$

The scalar λ is called an **eigenvalue** of A over \mathbb{F} , and (λ, \vec{x}) is called an **eigenpair** of A over \mathbb{F} .

Definition 7.2: Characteristic Polynomial

Let $A \in M_{n \times n}(\mathbb{F})$ and $\lambda \in \mathbb{F}$. The **characteristic polynomial** of A is

$$C_A(\lambda) = \det(A - \lambda I_n).$$

The **characteristic equation** of A is

$$C_A(\lambda) = 0.$$

Proposition 7.3: Features of the Characteristic Polynomial

Let $A \in M_{n \times n}(\mathbb{F})$ have characteristic polynomial $C_A(\lambda) = \det(A - \lambda I_n)$. Then $C_A(\lambda)$ is an n degree polynomial of the form

$$C_A(\lambda) = c_n \lambda^n + c_{n-1} \lambda^{n-1} + \cdots + c_0$$

where:

1. $c_n = (-1)^n$.
2. $c_{n-1} = (-1)^{n-1} \text{tr}(A)$.
3. $c_0 = \det(A)$.

Lemma 7.4

A is invertible if and only if $\lambda = 0$ is not an eigenvalue of A .

Lemma 7.5

Let A have n (possibly repeated) eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_n$ over \mathbb{F}^n . Then

1. $c_{n-1} = (-1)^{n-1} \sum_{i=1}^n \lambda_i = (-1)^{n-1} \text{tr}(A)$, and
2. $c_0 = \prod_{i=1}^n \lambda_i = \det(A)$

Definition 7.6: Eigenspace

Let $A \in M_{n \times n}(\mathbb{F})$ and let $\lambda \in \mathbb{F}$. The eigenspace of A associated with λ , denoted $E_\lambda(A)$, is the solution set to the system

$$E_\lambda(A) = \text{Null } A - \lambda I.$$

Remark. Note that $\vec{0}$ is always in E_λ . However, $\vec{0}$ is not an eigenvector. Thus E_λ consists of all the eigenvectors that have eigenvalue λ *together with the zero vector*.

λ is an eigenvalue for A if and only if $E_\lambda \neq \{\vec{0}\}$.

$$E_0(A) = \text{Null } A - 0I = \text{Null } A.$$

Definition 7.7: Similar Matrices

Let $A, B \in M_{n \times n}(\mathbb{F})$. We say that A is similar to B over \mathbb{F} if there exists an invertible matrix $P \in M_{n \times n}(\mathbb{F})$ such that $A = P^{-1}BP$.

Lemma 7.8

If A and B are similar over \mathbb{F} , then they have the same characteristic polynomial and the same eigenvalues over \mathbb{F} . Furthermore,

1. $\det(A) = \det(B)$.
2. $\text{tr}(A) = \text{tr}(B)$.

Definition 7.9: Diagonalizable

Let $A \in M_{n \times n}(\mathbb{F})$. We say that A is **diagonalizable** over \mathbb{F} if it is similar over \mathbb{F} to a diagonal matrix $D \in M_{n \times n}(\mathbb{F})$; that is, there exists an invertible matrix $P \in M_{n \times n}(\mathbb{F})$ such that $P^{-1}AP = D$. We say that P diagonalizes A .

Remark. It is possible for a real matrix to be diagonalizable over $\mathbb{F}^n\mathbb{C}$ and not over \mathbb{R} (it will have at least one complex eigenvalue).

Theorem 7.10: Diagonalizable $\implies n$ Eigenvalues

Let $A \in M_{n \times n}(\mathbb{F})$. If A is diagonalizable over \mathbb{F} , then $C_A(\lambda)$ has n roots (possibly repeated) over \mathbb{F} . Moreover, if P diagonalizes A , then the entries of $D = P^{-1}AP$ are the eigenvalues of A .

Theorem 7.11: n Distinct Eigenvalues \implies Diagonalizable

Let $A \in M_{n \times n}(\mathbb{F})$ have n *distinct* eigenvalues over $\lambda_1, \lambda_2, \dots, \lambda_n$ over \mathbb{F} , let $(\lambda_1, \vec{v}_1), \dots, (\lambda_n, \vec{v}_n)$ be corresponding eigenpairs over \mathbb{F} , and let $P = [\vec{v}_1 \dots \vec{v}_n]$. Then,

1. P is invertible, diagonalizes A , and
2. $P^{-1}AP = D = \text{diag}(\lambda_1, \dots, \lambda_n)$.

8 Subspaces and Bases

Definition 8.1: Subspace

A subset V of \mathbb{F}^n is called a **subspace** of \mathbb{F}^n if the following properties are satisfied:

1. $\vec{0} \in V$.
2. For all $\vec{x}, \vec{y} \in V$, $\vec{x} + \vec{y} \in V$ (**closure under addition**).
3. For all $\vec{x} \in V$ and $c \in \mathbb{F}$, $c\vec{x} \in V$ (**closure under scalar multiplication**).

Remark. It is important to note that $c \in \mathbb{F}$, and so is not necessarily an element of V .

Lemma 8.2

Examples of Subspaces

1. $\{\vec{0}\}$ and \mathbb{F}^n are subspaces of \mathbb{F}^n .
2. If $\{\vec{v}_1, \dots, \vec{v}_k\}$ is a subset of \mathbb{F}^n , then $\text{Span}\{\vec{v}_1, \dots, \vec{v}_k\}$ is a subspace of \mathbb{F}^n .
3. If $A \in M_{m \times n}(\mathbb{F})$, then
 - (a) $\text{Null } A$ is a subspace of \mathbb{F}^n .
 - (b) $\text{Col } A$ is a subspace of \mathbb{F}^m .
4. If $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$ is a linear transformation, then
 - (a) $\text{Ker } T$ is a subspace of \mathbb{F}^n .
 - (b) $\text{Range } T$ is a subspace of \mathbb{F}^m .
5. If $A \in M_{n \times n}(\mathbb{F})$ and if $\lambda \in \mathbb{F}$, then the eigenspace E_λ is a subspace of \mathbb{F}^n .

Theorem 8.3: Subspace Test

Let V be a subset of \mathbb{F}^n . Then V is a subspace of \mathbb{F}^n if and only if:

1. V is non-empty, and
2. for all $\vec{x}, \vec{y} \in V$ and $c \in \mathbb{F}$, $c\vec{x} + \vec{y} \in V$.

Definition 8.4: Linear Dependence and Independence

We say that the vectors $\vec{v}_1, \dots, \vec{v}_k \in \mathbb{F}^n$ are **linearly dependent** if there exist scalars $c_1, \dots, c_k \in \mathbb{F}$, not all zero, such that

$$c_1\vec{v}_1 + \dots + c_k\vec{v}_k = \vec{0}.$$

If $U = \{\vec{v}_1, \dots, \vec{v}_k\}$, then we say that U is **linearly independent** to mean the vectors $\vec{v}_1, \dots, \vec{v}_k$ are linearly independent.

If the only solution to $c_1\vec{v}_1 + \dots + c_k\vec{v}_k = \vec{0}$ is the **trivial solution** $c_1 = \dots = c_k = 0$, then we say that $\vec{v}_1, \dots, \vec{v}_k$ are **linearly independent**, and the set $U = \{\vec{v}_1, \dots, \vec{v}_k\}$ is linearly independent.

Remark. \emptyset is by convention linearly **independent** as it vacuously satisfies the definition.

Theorem 8.5: Linear Dependence Check

1. The vectors $\vec{v}_1, \dots, \vec{v}_k$ are linearly dependent if and only if one of the vectors can be written as a linear combination of some of the other vectors.
2. The vectors $\vec{v}_1, \dots, \vec{v}_k$ are linearly independent if and only if

$$c_1\vec{v}_1 + \dots + c_k\vec{v}_k = \vec{0} \quad (c_i \in \mathbb{F}) \implies c_1 = \dots = c_k = 0.$$

Lemma 8.6

Let $S \subseteq \mathbb{F}^n$.

1. If $\vec{0} \in S$, then S is linearly dependent.
2. If $S = \{\vec{x}\}$ contains only one vector, then S is linearly dependent if and only if $\vec{x} = \vec{0}$.
3. If $S = \{\vec{x}, \vec{y}\}$ contains only two vectors, then S is linearly dependent if and only if \vec{x} is parallel to \vec{y} .

Theorem 8.7: Pivots and Linear Dependence

Let $S = \{\vec{v}_1, \dots, \vec{v}_k\}$ be a set of k vectors in \mathbb{F}^n . Let $A = [\vec{v}_1 \ \dots \ \vec{v}_k]^T$ be the $n \times k$ matrix whose columns are the vectors in S . Suppose that $\text{rank}(A) = r$ and that A has pivot columns q_1, \dots, q_r . Let $U = \{\vec{v}_{q_1}, \dots, \vec{v}_{q_r}\}$ be the set of pivot columns labelled above. Then

1. S is linearly independent if and only if $r = k$.
2. U is linearly independent.
3. if $\vec{v} \in S$ but $\vec{v} \notin U$, then the set $\{\vec{v}_{q_1}, \dots, \vec{v}_{q_r}, \vec{v}\}$ is linearly dependent.
4. $\text{Span}(U) = \text{Span}(S)$.

Lemma 8.8

Bound on Number of Linearly Independent Vectors

Let $S = \{\vec{v}_1, \dots, \vec{v}_k\}$ be a set of k vectors in \mathbb{F}^n . If $n < k$, then S is linearly dependent.

Theorem 8.9: Every Subspace Has a Spanning Set

Let V be a subspace of \mathbb{F}^n . Then there exist vectors $\vec{v}_1, \dots, \vec{v}_k \in V$ such that

$$V = \text{Span}\{\vec{v}_1, \dots, \vec{v}_k\}.$$

Lemma 8.10

Span of a Subset

Let V be a subspace of \mathbb{F}^n and let $S = \{\vec{v}_1, \dots, \vec{v}_k\} \subseteq V$. Then $\text{Span}(S) \subseteq V$.

Theorem 8.11: Spans \mathbb{F}^n iff rank is n

Let $S = \{\vec{v}_1, \dots, \vec{v}_k\}$ be a set of k vectors in \mathbb{F}^n and let $A = [\vec{v}_1 \ \dots \ \vec{v}_k]$ be the matrix whose columns are the vectors in S . Then

$$\text{Span}(S) = \mathbb{F}^n \iff \text{rank}(A) = n.$$

Definition 8.12: Basis

Let V be a subspace of \mathbb{F}^n and let $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_k\}$ be a finite set of vectors contained in V . We say that \mathcal{B} is a **basis** for V if

1. \mathcal{B} is linearly independent, and
2. $V = \text{Span}(\mathcal{B})$.

Definition 8.13: Ordered Basis

Let V be a subspace of \mathbb{F}^n . An ordered basis for V is a basis $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_k\}$ for V with a fixed ordering.

Remark. By convention, \emptyset is a basis for the zero subspace $V = \{\vec{0}\}$.

Definition 8.14: Standard Basis

In \mathbb{F}^n , let \vec{e}_i be the vector whose i^{th} component is 1 with all other components 0. The set

$$\mathcal{E} = \{\vec{e}_1, \dots, \vec{e}_n\}$$

is called the standard basis for \mathbb{F}^n .

Theorem 8.15: Every Subspace Has a Basis

Let V be a subspace of \mathbb{F}^n . Then V has a basis.

Lemma 8.16: Size of Basis for \mathbb{F}^n

Let $S = \{\vec{v}_1, \dots, \vec{v}_k\}$ be a set of k vectors in \mathbb{F}^n . If S is a basis for \mathbb{F}^n , then $k = n$.

Lemma 8.17: n Vectors in \mathbb{F}^n Span iff Independent

Let $S = \{\vec{v}_1, \dots, \vec{v}_n\}$, $\vec{v}_1, \dots, \vec{v}_n \in \mathbb{F}^n$. Then S is linearly independent iff $\text{Span}(S) = \mathbb{F}^n$.

Theorem 8.18: Basis for Col A

Let $A = [\vec{a}_1 \ \dots \ \vec{a}_n] \in M_{m \times n}(\mathbb{F})$ and suppose that $\text{RREF}(A)$ has pivots in columns q_1, \dots, q_r where $r = \text{rank}(A)$. Then $\{\vec{a}_{q_1}, \dots, \vec{a}_{q_r}\}$ is a basis for $\text{Col } A$.

Remark. Note it is the columns of A , not $\text{RREF}(A)$, that form the basis.

Theorem 8.19: Basis for Null A

Let $A \in M_{m \times n}(\mathbb{F})$ and consider the homogeneous system $A\vec{x} = \vec{0}$. Suppose after applying the Gauss-Jordan algorithm that we obtain k free parameters so that the solution set is given by

$$\text{Span}\{\vec{x}_1, \dots, \vec{x}_k\}.$$

Then, $\{\vec{x}_1, \dots, \vec{x}_k\}$ is a basis for $\text{Null } A$.

Remark. Here, $k = \text{nullity } A = n - \text{rank}(A)$.

Definition 8.20: Dimension

The number of elements in a basis for a subspace V of \mathbb{F}^n is called the **dimension** of V . We denote this number by $\dim(V)$.

Theorem 8.21: Dimension is Well-Defined

Let V be a subspace of \mathbb{F}^n . If $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_k\}$ and $\mathcal{C} = \{\vec{w}_1, \dots, \vec{w}_\ell\}$ are bases for V , then $k = \ell$.

Lemma 8.22: Bound on Dimension of Subspace

Let V be a subspace of \mathbb{F}^n . Then $\dim(V) \leq n$.

Theorem 8.23: Rank-Nullity Theorem

Let $A \in M_{m \times n}(\mathbb{F})$. Then

$$n = \text{rank}(A) + \text{nullity } A = \dim(\text{Col } A) + \dim(\text{Null } A).$$

Theorem 8.24: Unique Representation Theorem

Let V be a subspace of \mathbb{F}^n and let $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_k\}$ be a basis for V . Then, for every $\vec{v} \in V$, there exist *unique* scalars $c_1, \dots, c_k \in \mathbb{F}$ such that

$$c_1\vec{v}_1 + \dots + c_k\vec{v}_k = \vec{v}.$$

Definition 8.25: Coordinates and Components

Let V be a subspace of \mathbb{F}^n and let $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_k\}$ be a basis for V . Let the vector $\vec{v} \in V$ have the representation

$$\vec{v} = c_1\vec{v}_1 + \dots + c_k\vec{v}_k = \sum_{i=1}^k c_i\vec{v}_i, \quad (c_i \in \mathbb{F}).$$

We call the scalars c_1, \dots, c_k the **coordinates** (or **components**) of \vec{v} with respect to \mathcal{B} , or the \mathcal{B} -coordinates of \vec{v} .

Definition 8.26: Coordinate Vector

Let $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_k\}$ be an ordered basis for the subspace V of \mathbb{F}^n . Let $\vec{v} \in V$ have \mathcal{B} -coordinates c_1, \dots, c_k with matching ordering to \mathcal{B} . Then, the coordinate vector of \vec{v} with respect to \mathcal{B} (or the \mathcal{B} -coordinate vector of \vec{v}) is the column vector in \mathbb{F}^n :

$$[\vec{v}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix}.$$

Theorem 8.27: Linearity of Taking Coordinates

Let $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_k\}$ be an ordered basis for V . Then the function $[\]_{\mathcal{B}} : V \rightarrow \mathbb{F}^k$ given by $\vec{x} \mapsto [\vec{x}]_{\mathcal{B}}$ is a linear transformation.

Definition 8.28: Change of Basis Matrix

Let $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_k\}$ and $\mathcal{C} = \{\vec{w}_1, \dots, \vec{w}_\ell\}$ be ordered bases for a subspace V of \mathbb{F}^n .

The change of basis matrix from \mathcal{B} -coordinates to \mathcal{C} -coordinates is the $k \times k$ matrix

$${}_C[I]_{\mathcal{B}} = \begin{bmatrix} [\vec{v}_1]_{\mathcal{C}} & \dots & [\vec{v}_k]_{\mathcal{C}} \end{bmatrix}$$

whose columns are the \mathcal{C} -coordinates of the vectors in \mathcal{B} . Similarly, the change of basis matrix from \mathcal{C} -coordinates to \mathcal{B} -coordinates is the $k \times k$ matrix

$${}_B[I]_{\mathcal{C}} = \begin{bmatrix} [\vec{w}_1]_{\mathcal{B}} & \dots & [\vec{w}_\ell]_{\mathcal{B}} \end{bmatrix}$$

Lemma 8.29: Changing a Basis

$$[\vec{x}]_{\mathcal{C}} = {}_C[I]_{\mathcal{B}} [\vec{x}]_{\mathcal{B}} \text{ and } [\vec{x}]_{\mathcal{B}} = {}_B[I]_{\mathcal{C}} [\vec{x}]_{\mathcal{C}} \text{ for all } \vec{x} \in V.$$

Lemma 8.30

Let $\vec{x} = [\vec{x}]_{\mathcal{E}} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$ be a vector in \mathbb{F}^n , where \mathcal{E} is the standard ordered basis. If \mathcal{C} is any ordered basis for \mathbb{F}^n , then $[\vec{x}]_{\mathcal{C}} = {}_C[I]_{\mathcal{E}} [\vec{x}]_{\mathcal{E}}$.

Theorem 8.31: Inverse of Change of Basis Matrix

Let \mathcal{B} and \mathcal{C} be two ordered bases of \mathbb{F}^n . Then

$${}_C[I]_{\mathcal{B}\mathcal{B}} [I]_{\mathcal{C}} = I_n \quad \text{and} \quad {}_B[I]_{\mathcal{C}\mathcal{C}} [I]_{\mathcal{B}} = I_n.$$

That is, ${}_C[I]_{\mathcal{B}} = ({}_B[I]_{\mathcal{C}})^{-1}$ and ${}_B[I]_{\mathcal{C}} = ({}_C[I]_{\mathcal{B}})^{-1}$.

9 Diagonalization

Definition 9.1: \mathcal{B} -Matrix of T

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a linear operator and let $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_n\}$ be an ordered basis for \mathbb{F}^n . We define the \mathcal{B} -matrix of T as follows:

$$[T]_{\mathcal{B}} = [[T(\vec{v}_1)]_{\mathcal{B}} \ \dots \ [T(\vec{v}_n)]_{\mathcal{B}}]$$

That is, after applying T to each vector in \mathcal{B} , we construct $[T]_{\mathcal{B}}$ from the \mathcal{B} -coordinate vectors of these images.

Lemma 9.2

If $\vec{v} \in \mathbb{F}^n$, then

$$[T(\vec{v})]_{\mathcal{B}} = [T]_{\mathcal{B}} [\vec{v}]_{\mathcal{B}}$$

Theorem 9.3: Similarity of Matrix Representations

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a linear operator. Let \mathcal{B} and \mathcal{C} be ordered bases for \mathbb{F}^n . Then

$$[T]_{\mathcal{C}} = {}_{\mathcal{C}}[I]_{\mathcal{B}} [T]_{\mathcal{B}} [I]_{\mathcal{C}} = ({}_{\mathcal{B}}[I]_{\mathcal{C}})^{-1} [T]_{\mathcal{B}} [I]_{\mathcal{C}}$$

and

$$[T]_{\mathcal{B}} = {}_{\mathcal{B}}[I]_{\mathcal{C}} [T]_{\mathcal{C}} [I]_{\mathcal{B}} = ({}_{\mathcal{C}}[I]_{\mathcal{B}})^{-1} [T]_{\mathcal{C}} [I]_{\mathcal{B}}.$$

That is, $[T]_{\mathcal{B}}$ and $[T]_{\mathcal{C}}$ are similar over \mathbb{F} .

Lemma 9.4: Finding the Standard Matrix

$$\begin{aligned} [T]_{\mathcal{E}} &= {}_{\mathcal{E}}[I]_{\mathcal{B}} [T]_{\mathcal{B}} [I]_{\mathcal{E}} \\ &= ({}_{\mathcal{B}}[I]_{\mathcal{E}})^{-1} [T]_{\mathcal{B}} [I]_{\mathcal{E}} \\ [T]_{\mathcal{B}} &= {}_{\mathcal{B}}[I]_{\mathcal{E}} [T]_{\mathcal{E}} [I]_{\mathcal{B}} \\ &= ({}_{\mathcal{E}}[I]_{\mathcal{B}})^{-1} [T]_{\mathcal{E}} [I]_{\mathcal{B}}. \end{aligned}$$

Definition 9.5: Eigenthings of a Linear Operator

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a linear operator. We say that the *non-zero* vector $\vec{x} \in \mathbb{F}^n$ is an **eigenvector** of T to mean that there exists a scalar $\lambda \in \mathbb{F}$ such that

$$T(\vec{x}) = \lambda \vec{x}.$$

The scalar λ is an **eigenvalue** of T and (λ, \vec{x}) is called an **eigenpair** of T .

Theorem 9.6: Eigenpairs of T and $[T]_{\mathcal{B}}$

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a linear operator and let \mathcal{B} be an ordered basis of \mathbb{F}^n . Then (λ, \vec{x}) is an eigenpair of T if and only if $(\lambda, [\vec{x}]_{\mathcal{B}})$ is an eigenpair of the matrix $[T]_{\mathcal{B}}$.

Definition 9.7: Diagonalizable

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a linear operator. We say that T is diagonalizable over \mathbb{F} to mean that there exists an ordered basis \mathcal{B} of \mathbb{F}^n such that $[T]_{\mathcal{B}}$ is a diagonal matrix.

Theorem 9.8: Eigenvector Basis Criterion for Diagonalizability

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a linear operator. Then T is diagonalizable over \mathbb{F} if and only if there exists an ordered basis $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_n\}$ of \mathbb{F}^n consisting of eigenvectors of T .

Lemma 9.9: Matrix Version

Let $A \in M_{n \times n}(\mathbb{F})$. Then A is diagonalizable over \mathbb{F} if and only if there exists a basis of \mathbb{F}^n consisting of eigenvectors of A .

Lemma 9.10: T Diagonalizable iff $[T]_{\mathcal{B}}$ Diagonalizable

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a linear operator and let \mathcal{B} be an ordered basis of \mathbb{F}^n . Then T is diagonalizable over \mathbb{F} if and only if $[T]_{\mathcal{B}}$ is diagonalizable over \mathbb{F} .

Theorem 9.11: Eigenvectors from Distinct Eigenvalues are Linearly Independent

Let $A \in M_{n \times n}(\mathbb{F})$ have eigenpairs $(\lambda_1, \vec{v}_1), \dots, (\lambda_k, \vec{v}_k)$ for $1 \leq k \leq n$.

If the eigenvalues $\lambda_1, \dots, \lambda_k$ are all distinct, then $\{\vec{v}_1, \dots, \vec{v}_k\}$ is linearly independent.

Lemma 9.12

Let $A \in M_{n \times n}(\mathbb{F})$ with distinct eigenvalues $\lambda_1, \dots, \lambda_k$. If their corresponding eigenspaces, $E_{\lambda_1}, \dots, E_{\lambda_k}$ have bases $\mathcal{B}_1, \dots, \mathcal{B}_k$, then

$$\mathcal{B} = \mathcal{B}_1 \cup \dots \cup \mathcal{B}_k$$

is linearly independent.

Definition 9.13: Characteristic Polynomial

Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a linear operator and let \mathcal{B} be a basis for \mathbb{F}^n . Then

$$C_T(\lambda) = C_{[T]_{\mathcal{B}}}(\lambda)$$

Remark. This definition is unambiguous because the matrices $[T]_{\mathcal{B}}$ and $[T]_{\mathcal{C}}$ are similar for any bases \mathcal{B} and \mathcal{C} , and similar matrices have identical characteristic polynomials.

Definition 9.14: Geometric and Algebraic Multiplicities

Let λ_i be an eigenvalue of $A \in M_{n \times n}(\mathbb{F})$. The **algebraic multiplicity** of λ_i , denoted a_{λ_i} , is the largest positive integer such that $(\lambda - \lambda_i)^{a_{\lambda_i}}$ divides $C_A(\lambda)$.

The **geometric multiplicity** of λ_i , denoted g_{λ_i} is the dimension of the eigenspace E_{λ_i} . That is, $g_{\lambda_i} = \dim(E_{\lambda_i})$.

Theorem 9.15: Geometric and Algebraic Multiplicities

Let λ_i be an eigenvalue of $A \in M_{n \times n}(\mathbb{F})$. Then

$$1 \leq g_{\lambda_i} \leq a_{\lambda_i}.$$

Theorem 9.16: Diagonalizability Test

Let $A \in M_{n \times n}(\mathbb{F})$ with characteristic polynomial

$$C_A(\lambda) = h(\lambda)(\lambda - \lambda_1)^{a_{\lambda_1}} \cdots (\lambda - \lambda_k)^{a_{\lambda_k}}$$

where $\lambda_1, \dots, \lambda_k$ are all distinct eigenvalues of A over \mathbb{F} with corresponding algebraic multiplicities $a_{\lambda_1}, \dots, a_{\lambda_k}$ and $h(\lambda)$ is a polynomial irreducible over \mathbb{F} . Then A is diagonalizable if and only if $\deg(h(\lambda)) = 0$ and $a_{\lambda_i} = g_{\lambda_i}$ for all $i = 1, \dots, k$.

Remark. That is, A is diagonalizable if and only if $C_A(\lambda)$ is reducible to linear terms over \mathbb{F} (enough eigenvalues) and each algebraic and geometric multiplicities match (enough linearly independent eigenvectors).

Theorem 9.17: Powers of Similar Matrices

Let $A, B \in M_{n \times n}(\mathbb{F})$ such that $B = P^{-1}AP$ for some invertible $P \in M_{n \times n}(\mathbb{F})$. Then for all $k \in \mathbb{N}$,

$$B^k = P^{-1}A^kP.$$

10 Vector Spaces

Definition 10.1: Vector Space

A non-empty set, $\mathbb{F}^n V$, is a vector space over a field, \mathbb{F} , under the operations of addition, \oplus , and scalar multiplication, \odot , provided the following ten axioms are met:

1. Closure under \oplus and \odot .
2. \oplus and \odot are associative and have identity elements.
3. \oplus is commutative and every vector in $\mathbb{F}^n V$ has an additive inverse.
4. \odot distributes over \oplus .
5. Field addition distributes over \odot .

Definition 10.2: Vector

A **vector** is an element of a vector space.

Definition 10.3: $L(\mathbb{F}^n, \mathbb{F}^m)$

We use $L(\mathbb{F}^n, \mathbb{F}^m)$ to denote the vector space over \mathbb{F} comprised of all linear transformations $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$, with the following operations for all $\vec{x} \in \mathbb{F}^n$ and $c \in \mathbb{F}$ defined as follows:

$$\begin{aligned}(T_1 + T_2)(\vec{x}) &= T_1(\vec{x}) + T_2(\vec{x}), \\ (cT_1)(\vec{x}) &= cT_1(\vec{x}).\end{aligned}$$

Definition 10.4: $P_n(\mathbb{F})$

We use $P_n(\mathbb{F})$ to denote the vector space over \mathbb{F} comprised of the set of all polynomials of degree at most n with coefficients in \mathbb{F} , with addition and scalar multiplication defined obviously.

Proposition 10.5: Properties of Vector Spaces

Let $\mathbb{F}^n V$ be a vector space over \mathbb{F} and let $\vec{x} \in \mathbb{F}^n V$.

1. The zero vector in $\mathbb{F}^n V$ is unique.
2. The additive inverse of \vec{x} is unique.
3. $0 \odot \vec{x} = \vec{0}$.
4. For all $a \in \mathbb{F}$, $a \odot \vec{0} = \vec{0}$.
5. $-\vec{x} = (-1) \odot \vec{x}$.
6. If $a \odot \vec{x} = \vec{0}$, then $a = 0$ or $\vec{x} = \vec{0}$ (Cancellation Law).

Theorem 10.6: Subspace Test

Let $\mathbb{F}^n V$ be a subspace over \mathbb{F} and let $\mathbb{F}^n U \subseteq \mathbb{F}^n V$. Then $\mathbb{F}^n U$ is a subspace of $\mathbb{F}^n V$ if and only if:

1. $\mathbb{F}^n U$ is non-empty, and

2. $\mathbb{F}^n U$ is closed under addition and scalar multiplication.

Proposition 10.7: Vector Space Ideas

The following ideas carry over verbatim from \mathbb{F}^n :

1. Linear combinations
2. Span
3. Subspaces
4. Linear Independence/Dependence
5. Bases

Remark. The dimension of the zero space $\{\vec{0}\}$ is 0.

If $\mathbb{F}^n V$ does not have a basis with a finite number of vectors in it, then $\mathbb{F}^n V$ is said to be **infinite-dimensional**.

6. Dimension
7. Unique Representation Theorem
8. \mathcal{B} -coordinates
9. Change of Basis Matrix