MA 106-2023-2 and MA110-2023-2 (1st half): Linear Algebra

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This set of slides contains the material presented in my classes (Divisions 2 & 3) of MA106, and the first half of MA110 in Spring 2024 at IIT Bombay. The primary content was developed by me and my co-instructor, Prof. Ananthnarayan Hariharan using the reference: *Linear Algebra and its Applications* by G. Strang, 4th Ed., Thomson.

The topics covered are:

1. LINEAR EQUATIONS & MATRICES
   (a) Linear Equations & Pivots
   (b) Matrices
   (c) Gaussian Elimination
   (d) Null Space & Column Space: Introduction
2. VECTOR SPACES
   (a) Vector Spaces & Subspaces

NOTE: (i) The notation in these slides is the same as that discussed in class. (ii) Work out as many examples as you can.

Chapter 1. Linear Equations & Matrices

1.1 Linear Equations & Pivots

What is Linear Algebra?

Is $(d, c) = (950, 0)$ the only solution of

$$d = -25c + 950?$$

This equation has several solutions; $(d, c) = (-300, 50)$, $(700, 10)$, $(945, 0.2)$, $(-3450, -100)$, etc.

Are all these solutions **permissible?**

Definitely not $(50, -300)$, $(945, 0.2)$ or $(3450, -100)$. Further assume delivery costs force the following linear relation on the number of deliveries

$$\text{Then, } d = 10c + 250.$$

Solve $d = 10c + 250$, $d = -25c + 950$ simultaneously to get $(450, 20)$.

Key note: In general, we want all possible solutions to the given system, i.e., without any constraints, unlike the introductory example.

Solving equations, Example

Solve the system: $(1)\;\; 2x + y = 5, \qquad (2)\;\; x + 2y = 4.$

Elimination of variables: Eliminate x by $(2) - 1/2 \times (1)$ to get $y = 1$, or

Cramer's Rule (determinant): $y = \dfrac{\begin{vmatrix} 2 & 5 \\ 1 & 4 \end{vmatrix}}{\begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix}} = \dfrac{8-5}{4-1} = 1$

In either case, back substitution gives $\quad x = 2$

We could also solve for x first and use back substitution for y. **Why ?**

Key Note: For a large system, say 100 equations in 100 variables, elimination method is preferred, since computing 101 determinants of size 100×100 is time-consuming.

Geometry of linear equations

Row method:

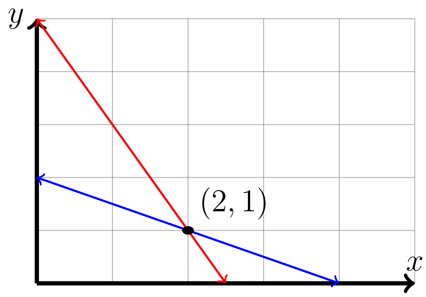
$$\boxed{2x+y=5}$$

and

$$\boxed{x+2y=4}$$

represent lines in $\mathbb{R}^2$ passing through $\boxed{(0,5)}$ and $\boxed{(5/2,0)}$ and through $\boxed{(0,2)}$ and $\boxed{(4,0)}$ respectively.

The intersection of the two lines is the unique point $(2,1)$. Hence $x=2$ and $y=1$ is the solution of above system of linear equations.

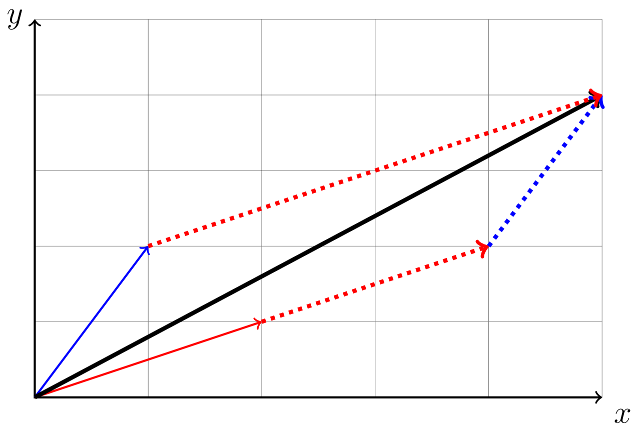


Geometry of linear equations

Column method: The system is $x\begin{pmatrix}2\\1\end{pmatrix}+y\begin{pmatrix}1\\2\end{pmatrix}=\begin{pmatrix}5\\4\end{pmatrix}$.

We need to find a *linear combination* of the column vectors on LHS to produce the column vector on RHS.

Geometrically this is same as completing the parallelogram with given directions and diagonal.



What are our choices of x and y here?

Equations in 3 variables: Geometry

Row method

A linear equation in 3 variables represents a plane in a 3 dimensional space $\mathbb{R}^3$.

Example: (1)

$$\boxed{x+2y+3z=6}$$

represents a plane passing through: $(0,0,2)$, $(0,3,0)$, $(6,0,0)$.

Example: (2)

$$\boxed{x+2y+3z=0}$$

represents a plane passing through: $(-2,1,0)$, $(-1,-1,1)$, $(2,-1,0)$.

In Example (2) we are looking for (x,y,z) such that $(x,y,z)\cdot(1,2,3)=0$, i.e., plane (2) is the set of all vectors perpendicular to the vector (1,2,3).

Equations in 3 variables: Examples

Example 1: (1) $x + 2y + 3z = 6$ (2) $x + 2y + 3z = 0$.

The two equations represent planes with normal vector (1,2,3) and are parallel to each other. **Exercise :** Prove this.

How many solutions can we find? There are *no solutions*.

Example 2: (1) $x + 2y + 3z = 0$ (2) $-x + 2y + z = 0$

The two equations represent planes passing through (0,0,0).

The intersection is non-empty, i.e., the system has at least one solution.
In fact, the *solution set* is a line passing through the origin.

Exercise: Find all the solutions in the second example.

3 equations in 3 variables

- Solving 3 by 3 system by the **row method** means finding an intersection of three planes, say P_1, P_2, P_3.

  This is same as the intersection of a line L

  (intersection of P_1 and P_2, if they are non-parallel) with the plane P_3.

- If the line L does not intersect the plane P_3, then the linear system has no solution, i.e., the system is *inconsistent*. Same is true if P_1 and P_2 were parallel.

- If the line L is contained in the plane P_3, then the system has infinitely many solutions.

  In this case, every point of L is a solution.

- **Exercise:** Workout some examples.

Linear Combinations

Column method:

Consider the 3×3 system:
x+2y+3z=2, -2x+3y=-5, -x+5y+2z=-4. Equivalently,

$$x \begin{pmatrix} 1 \\ -2 \\ -1 \end{pmatrix} + y \begin{pmatrix} 2 \\ 3 \\ 5 \end{pmatrix} + z \begin{pmatrix} 3 \\ 0 \\ 2 \end{pmatrix} = \begin{pmatrix} 2 \\ -5 \\ -4 \end{pmatrix}$$

We want a *linear combination* of the column vectors on LHS which is equal to RHS.

Observe: • $x = 1, y = -1, z = 1$ is a solution. **Q:** Is it unique?

• Since each column represents a vector in $\mathbb{R}^3$ from origin, we can find the solution geometrically, as in the 2×2 case.

Q: Can we do the same when number of variables are > 3?

Use other solving techniques to answer such questions.

Gaussian Elimination

Example: $\mathbf{2}u + v + w = 5, \quad 4u - 6v = -2, \quad -2u + 7v + 2w = 9.$

Algorithm: Eliminate u from last 2 equations by $(2) - \frac{4}{\mathbf{2}} \times (1)$, and $(3) - \frac{-2}{\mathbf{2}} \times (1)$ to get the *equivalent system:*

$$\mathbf{2}u + v + w = 5, \qquad \mathbf{\text{-}8}v - 2w = -12, \qquad \mathbf{8}v + 3w = 14$$

The coefficient used for eliminating a variable is called a *pivot*. The first pivot is 2. The second pivot is -8. The third pivot is 1. Eliminate v from the last equation to get an equivalent *triangular system*:

$\mathbf{2}u + v + w = 5, \quad \mathbf{\text{-}8}v - 2w = -12, \quad \mathbf{1} \cdot w = 2$

Solve this triangular system by *back substitution*, to get the *unique solution* $w = 2, \quad v = 1, \quad u = 1.$

Matrix notation ($A\vec{x} = \vec{b}$) for linear systems

Consider the system

$2u + v + w = 5, \quad 4u - 6v = -2, \quad -2u + 7v + 2w = 9.$

Let $\vec{x} = \begin{pmatrix} u \\ v \\ w \end{pmatrix}$ be the unknown vector, and $\vec{b} = \begin{pmatrix} 5 \\ -2 \\ 9 \end{pmatrix}$.

The coefficient matrix is $A = \begin{pmatrix} 2 & 1 & 1 \\ 4 & -6 & 0 \\ -2 & 7 & 2 \end{pmatrix}$.

If we have m equations in n variables, then A has m rows and n columns, the column vector $\vec{b}$ has size m, and the unknown vector $\vec{x}$ has size n.

Notation: From now on, we will write $\vec{x}$ as x and $\vec{b}$ as b.

Elimination: Matrix form

Example: $2u + v + w = 5, \quad 4u - 6v = -2, \quad -2u + 7v + 2w = 9.$

Forward elimination in the *augmented* matrix form $[A|b]$:

(NOTE: The last column is the constant vector b).

$$\begin{pmatrix} \mathbf{2} & 1 & 1 & | & 5 \\ 4 & -6 & 0 & | & -2 \\ -2 & 7 & 2 & | & 9 \end{pmatrix} \to \begin{pmatrix} \mathbf{2} & 1 & 1 & | & 5 \\ 0 & \mathbf{-8} & -2 & | & -12 \\ 0 & 8 & 3 & | & 14 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} \mathbf{2} & 1 & 1 & | & 5 \\ 0 & \mathbf{-8} & -2 & | & -12 \\ 0 & 0 & \mathbf{1} & | & 2 \end{pmatrix}. \text{ Solution is: } x = \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}.$$

Q: Is there a relation between 'pivots' and 'unique solution'?

Singular case: No solution

Example: $\mathbf{2}u + v + w = 5, \quad 4u - 6v = -2, \quad -2u + 7v + w = 9.$

$\boxed{\text{Step 1}}$ Eliminate u (using the 1st pivot 2) to get:

$\mathbf{2}u + v + w = 5, \quad \mathbf{-8}v - 2w = -12, \quad 8v + 2w = 14$

$\boxed{\text{Step 2}}$: Eliminate v (using the 2nd pivot -8) to get:

$\mathbf{2}u + v + w = 5, \quad -\mathbf{8}v - 2w = -12, \quad 0 = 2.$

The last equation shows that there is no solution,
i.e., the system is *inconsistent*.

Geometric reasoning: In Step 1, notice we get two distinct parallel planes $8v + 2w = 12$ and $8v + 2w = 14$.

They have no point in common.

Note: The planes in the original system were not parallel, but in an equivalent system, we get two distinct parallel planes!

Singular Case: Infinitely many solutions

Example: $\mathbf{2}u + v + w = 5, \quad 4u - 6v = -2, \quad -2u + 7v + w = 7.$

$\boxed{\text{Step 1}}$ Eliminate u (using the 1st pivot 2) to get:

$\mathbf{2}u + v + w = 5, \quad \mathbf{-8}v - 2w = -12, \quad 8v + 2w = 12$

$\boxed{\text{Step 2}}$: Eliminate y (using the 2nd pivot -8) to get:

$\mathbf{2}u + v + w = 5, \quad -\mathbf{8}v - 2w = -12, \quad 0 = 0.$

There are only two equations. For every value of w, values for u and v are obtained by back-substitution, e.g, $(1, 1, 2)$ or $\left(\frac{7}{4}, \frac{3}{2}, 0\right)$. Hence the system has infinitely many solutions.

Geometric reasoning: In Step 1, notice we get two parallel planes $-8v - 2w = 12$ and $8v + 2w = 12$.

They give the same plane. Hence we are looking at the intersection of the two planes, $2u + v + w = 5$ and $8u + 2v = 12$, which is a line.

Some things to think about

- What are all the ways two different lines can intersect? What are all possible ways three different lines can intersect?

- What are all the ways two different planes can intersect? What are all possible ways three different plane can intersect?

- What is (if any) the geometric significance of the equation $x + y + z + w = 0$?

- Does the elimination method change the system of equations?

- Why does the solution set remain same all through the elimination method?

Recap

- The solution to a system of equations can be thought as points of intersection of lines, planes, hyperplanes. This is the row method.

- The solution could also be thought of as coefficients required to write a vector as a linear combination of some vectors. This is the column method.

- We observed that the solution set could be empty, have only one point,or have infinitely many points.

- We discussed Cramer's rule and the elimination method .

- We discussed the process of Gaussian Elimination in terms of *pivots* which generalizes better to several variables. .

- We wrote this down augmented matrix form and used pivots to eliminate variables.

Singular case: No solution

Example: $\mathbf{2}u + v + w = 5, \quad 4u - 6v = -2, \quad -2u + 7v + w = 9.$

$\boxed{\text{Step 1}}$ Eliminate u (using the 1st pivot 2) to get:

$\mathbf{2}u + v + w = 5, \quad \mathbf{-8}v - 2w = -12, \quad 8v + 2w = 14$

$\boxed{\text{Step 2}}$: Eliminate v (using the 2nd pivot -8) to get:

$\mathbf{2}u + v + w = 5, \quad -\mathbf{8}v - 2w = -12, \quad 0 = 2.$

The last equation shows that there is no solution,
i.e., the system is *inconsistent*.

Geometric reasoning: In Step 1, notice we get two distinct parallel planes $8v + 2w = 12$ and $8v + 2w = 14$.

They have no point in common.

Note: The planes in the original system were not parallel, but in an equivalent system, we get two distinct parallel planes!

Singular Case: Infinitely many solutions

Example: $\mathbf{2}u+v+w=5, \quad 4u-6v=-2, \quad -2u+7v+w=7.$

$\boxed{\text{Step 1}}$ Eliminate u (using the 1st pivot 2) to get:

$\mathbf{2}u+v+w=5, \quad \mathbf{-8}v-2w=-12, \quad 8v+2w=12$

$\boxed{\text{Step 2}}$: Eliminate y (using the 2nd pivot -8) to get:

$\mathbf{2}u+v+w=5, \quad -\mathbf{8}v-2w=-12, \quad 0=0.$

There are only two equations. For every value of w, values for u and v are obtained by back-substitution, e.g, $(1,1,2)$ or $\left(\frac{7}{4},\frac{3}{2},0\right)$. Hence the system has infinitely many solutions.

Geometric reasoning: In Step 1, notice we get two parallel planes $-8v-2w=12$ and $8v+2w=12$.

They give the same plane. Hence we are looking at the intersection of the two planes, $2u+v+w=5$ and $8u+2v=12$, which is a line.

Singular Cases: Matrix Form

Eg. 1 $2u+v+w=5, \quad 4u-6v=-2, \quad -2u+7v+w=9.$

$$\begin{pmatrix} \mathbf{2} & 1 & 1 & | & 5 \\ 4 & -6 & 0 & | & -2 \\ -2 & 7 & 1 & | & 9 \end{pmatrix} \to \begin{pmatrix} \mathbf{2} & 1 & 1 & | & 5 \\ 0 & \mathbf{-8} & -2 & | & -12 \\ 0 & 0 & 0 & | & 2 \end{pmatrix}.$$

No Solution! Why?

Eg 2. $2u+v+w=5, \quad 4u-6v=-2, \quad -2u+7v+w=7.$

$$\begin{pmatrix} \mathbf{2} & 1 & 1 & | & 5 \\ 4 & -6 & 0 & | & -2 \\ -2 & 7 & 1 & | & 7 \end{pmatrix} \to \begin{pmatrix} \mathbf{2} & 1 & 1 & | & 5 \\ 0 & \mathbf{-8} & -2 & | & -12 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}.$$

Infinitely many solutions! Why?

Q: Is there a relation between pivots and number of solutions? THINK!

Choosing pivots: Two examples

Example 1:

$-6v+4w=-2, \quad u+v+2w=5, \quad 2u+7v-2w=9.$

Forward elimination in the *augmented* matrix form $[A|b]$:

$$\begin{pmatrix} \mathbf{0} & -6 & 4 & | & -2 \\ 1 & 1 & 2 & | & 5 \\ 2 & 7 & -2 & | & 9 \end{pmatrix}$$

Coefficient of u in the first equation is 0. To get a non-zero coefficient we exchange the first two equations , i.e, interchange the first two rows of the matrix and get

$$\begin{pmatrix} 1 & 1 & 2 & | & 5 \\ 0 & -6 & 4 & | & -2 \\ 2 & 7 & -2 & | & 9 \end{pmatrix}$$

Exercise: Continue using elimination method; find all solutions.

Choosing pivots: Two examples

Example 2: 3 equations in 3 unknowns (u, v, w)

$0u + v + 2w = 1, \quad 0u + 6v + 4w = -2\ , \quad 0u + 7v - 2w = -9.$

$$[A|b] = \begin{pmatrix} \mathbf{0} & \mathbf{1} & 2 & | & 1 \\ \mathbf{0} & 6 & 4 & | & -2 \\ \mathbf{0} & 7 & -2 & | & -9 \end{pmatrix} \rightarrow \begin{pmatrix} 0 & \mathbf{1} & 2 & | & 1 \\ 0 & 0 & \mathbf{-8} & | & -8 \\ 0 & 0 & -16 & | & -16 \end{pmatrix}$$

Coefficient of u is 0 in every equation.The first pivot is 1 and we eliminate v from the second and third equations. Solve for w and v to get $w = 1$, and $v = -1$.

Note: $(0, -1, 1)$ is a solution of the system. So is $(1, -1, 1)$.

In general, $(*, -1, 1)$ is a solution, for any real number $*$.

Observe: Unique solution is not an option. Why? This system has infinitely many solutions.

Q: Does such a system always have infinitely many solutions? **A:** Depends on the constant vector b.

Exercise: Find 3 vectors b for which the above system has (i) no solutions (ii) infinitely many solutions.

Summary: Pivots

- Can a pivot be zero? No (since we need to divide by it).
- If the first pivot (coefficient of 1st variable in 1st equation) is zero, then interchange it with next equation so that you get a non-zero first pivot. Do the same for other pivots.
- If the coefficient of the 1st variable is zero in every equation, consider the 2nd variable as 1st and repeat the previous step.
- Consider system of n equations in n variables.

  The non-singular case, i.e. the system has **exactly** n pivots:

  The system has a unique solution.

  The singular case, i.e., the system has **atmost** $n - 1$ pivots: The system has no solutions, i.e., it is inconsistent, or it will have infinitely many solutions, provided it is consistent.

What is a matrix?

A *matrix* is a collection of numbers arranged into a fixed number of rows and columns.

If a matrix A has m rows and n columns, the size of A is $m \times n$.

The rows of A are denoted $A_{1*}, A_{2*}, \ldots, A_{m*}$, i.e., $A = \begin{pmatrix} A_{1*} \\ A_{2*} \\ \vdots \\ A_{m*} \end{pmatrix}$,

the columns are denoted $A_{*1}, A_{*2} \ldots, A_{*n}$, i.e.,

$A = \begin{pmatrix} A_{*1} & A_{*2} & \cdots & A_{*n} \end{pmatrix}$, and the (i, j)th entry is A_{ij} (or a_{ij}).

Operations on Matrices: Matrix Addition

Example 1. We know how to add two row or column vectors.

$$\begin{pmatrix} 1 & 2 & 3 \end{pmatrix} + \begin{pmatrix} -3 & -2 & -1 \end{pmatrix} = \begin{pmatrix} -2 & 0 & 2 \end{pmatrix} \quad \text{(component-wise)}$$

$\boxed{\text{We can add matrices if and only if they have the same size}}$,

and the addition is component-wise.

Example 2.

$$\begin{pmatrix} 1 & 2 & 3 \\ 2 & 2 & 4 \end{pmatrix} + \begin{pmatrix} -1 & -4 & -2 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & -2 & 1 \\ 2 & 2 & 5 \end{pmatrix}$$

Thus

$$(A+B)_{i*} = A_{i*} + B_{i*} \text{ and } (A+B)_{*j} = A_{*j} + B_{*j}$$

Linear Systems: Multiplying a Matrix and a Vector

One row at a time (dot product): The system

$2u + v + w = 5, \quad 4u - 6v = -2, \quad -2u + 7v + 2w = 9$

can be rewritten using dot product as follows:

$$\begin{pmatrix} 2 & 1 & 1 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = 5, \quad \begin{pmatrix} 4 & -6 & 0 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = -2 \quad \text{and} \begin{pmatrix} -2 & 7 & 2 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = 9.$$

Write the system in the $Ax = b$ form: $\begin{pmatrix} 2 & 1 & 1 \\ 4 & -6 & 0 \\ -2 & 7 & 2 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = \begin{pmatrix} 2u + v + w \\ 4u - 6v \\ -2u + 7v + 2w \end{pmatrix} = \begin{pmatrix} 5 \\ -2 \\ 9 \end{pmatrix}$

Note: No. of columns of A = length of the vector x.

Multiplication of a Matrix and a Vector

Dot Product (row method): Ax is obtained by taking dot product of each row of A with x.

If $A = \begin{pmatrix} A_{1*} \\ A_{2*} \\ A_{3*} \end{pmatrix}$, then $\boxed{Ax = \begin{pmatrix} A_{1*} \cdot x \\ A_{2*} \cdot x \\ A_{3*} \cdot x \end{pmatrix}}$

Linear Combinations (column method):

The column form of the system

$2u + v + w = 5, \quad 4u - 6v = -2, \quad -2u + 7v + 2w = 9$ is:

$$u \begin{pmatrix} 2 \\ 4 \\ -2 \end{pmatrix} + v \begin{pmatrix} 1 \\ -6 \\ 7 \end{pmatrix} + w \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix} = \begin{pmatrix} 2 & 1 & 1 \\ 4 & -6 & 0 \\ -2 & 7 & 2 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix}$$

Thus Ax is a linear combination of columns of A, with the coordinates of x as weights, i.e., $\boxed{Ax = uA_{*1} + vA_{*2} + wA_{*3}}$.

An Example

Let $A = \begin{pmatrix} 1 & 3 & -3 & -1 \\ 1 & 2 & 0 & -2 \\ 1 & 0 & -2 & 0 \end{pmatrix}$, $x = \begin{pmatrix} 2 \\ 1 \\ 1 \\ 2 \end{pmatrix}$, and $e_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$.

$A_{1*} = \begin{pmatrix} 1 & 3 & -3 & -1 \end{pmatrix}$, $A_{2*} = \begin{pmatrix} 1 & 2 & 0 & -2 \end{pmatrix}$ $A_{3*} = ?$.

Then $A_{1*} \cdot x = ?$, $A_{2*} \cdot x = 0$, $A_{3*} \cdot x = 0$, hence $Ax = \begin{pmatrix} ? \\ ? \\ ? \end{pmatrix}$.

Q: What is Ae_1? **A:** The first column A_{*1} of A.

Exercise:

What should x be so that $Ax = A_{*j}$, the jth column of A?

Observe: No. of rows of Ax = No. of rows of A,
and No. of columns of Ax = No. of columns of x.

Question: What can you say about the solutions of $Ax = 0$?

Operations on Matrices: Matrix Multiplication

$\boxed{\text{Two matrices } A \text{ and } B \text{ can be multiplied if and only if}}$

$\boxed{\text{no. of columns of } A = \text{no. of rows of } B}$.

If A is $m \times \underline{n}$ and B is $\underline{n} \times r$, then AB is $m \times r$.

Key Idea: We know how to multiply a matrix and a vector.

Column wise: Write B column-wise, i.e., let $B = \begin{pmatrix} B_{*1} & B_{*2} & \cdots & B_{*r} \end{pmatrix}$. Then

$$AB = \begin{pmatrix} AB_{*1} & AB_{*2} & \cdots & AB_{*r} \end{pmatrix}$$

Note: Each B_{*j} is a column vector of length n. Hence, AB_{*j} is a column vector of length m. So, the size of AB is $m \times r$.

Operations on Matrices: Matrix Multiplication

Row wise: Write A row-wise, i.e., let $A_{1*}, \dots, A_{m*}$ be the rows of A. Then

$$AB = \begin{pmatrix} A_{1*} \\ \vdots \\ A_{m*} \end{pmatrix} B = \begin{pmatrix} A_{1*}B \\ \vdots \\ A_{m*}B \end{pmatrix}$$

Note: Each A_{i*} is a row vector of size $1 \times n$. Hence, $A_{i*}B$ is a row vector of size $1 \times r$. So, the size of AB is $m \times r$.

WORKING RULE:

The entry in the ith row and jth column of AB is the dot product of the ith row of A with the jth column of B, i.e., $(AB)_{ij} = A_{i*} \cdot B_{*j}$.

Properties of Matrix Multiplication

If A is $m \times n$ and B is $n \times r$.

a) $(AB)_{ij} = A_{i*} \cdot B_{*j} =$ (ith row of A) $\cdot$ (jth column of B)

b) jth column of AB $=A \cdot$ (jth column of B) , i.e., $(AB)_{*j} = AB_{*j}$.

c) ith row of AB =(ith row of A) $\cdot$ B , i.e., $(AB)_{i*} = A_{i*}B$.

Properties of Matrix Multiplication:

- (associativity) $(AB)C = A(BC)$. Why?
- (distributivity) $A(B+C) = AB + AC$. How to verify?

  $(B+C)D = BD + CD$. Why?
- (non-commutativity) $AB \neq BA$, in general. Why?

  Find examples.

Matrix Multiplication: Examples

Examples:

$$A = \begin{pmatrix} 2 & 1 & 1 \\ 4 & -6 & 0 \\ -2 & 7 & 2 \end{pmatrix}, B = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 2 & 4 \end{pmatrix}, I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \textbf{ (Identity)}$$

- $AB =$ **??**

- **size of BA is $\_\_ \times \_\_$**
- $BA = \begin{pmatrix} 4 & 10 & 7 \\ 4 & 18 & 10 \end{pmatrix}$,
- **and $IA = A = AI$.**

Questions to think about

- What does having a column of zeros in the augmented system signify for the solution of the corresponding system of linear equations? How are the pivots and solution set related?
- Recall Ae_j picks out the j^{th} column. What matrix multiplication will pick out the i^{th} row of A.
- The system $Ax = 0$ always has a solution. What does $Ax = 0$ having unique or infinitely many solutions signify geometrically for A?

Recap

- We discussed how number of pivots and solution set is related.
- Last class we discussed various matrix operations.
- We can add any two matrices of same size.
- We can multiply two matrices only if the number of columns in first matrix is same as the number of rows in the second matrix.
- Matrix multiplication is associative. It is distributive with matrix addition.
- Matrix multiplication is not commutative.

Matrix Multiplication: Examples

Examples:

$$A = \begin{pmatrix} 2 & 1 & 1 \\ 4 & -6 & 0 \\ -2 & 7 & 2 \end{pmatrix}, \quad E = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$(Permutation) \;\; P = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} e_2 & e_1 & e_3 \end{pmatrix}$$

Then $AP = \begin{pmatrix} Ae_2 & Ae_1 & Ae_3 \end{pmatrix} = \begin{pmatrix} A_{*2} & A_{*1} & A_{*3} \end{pmatrix}$

Exercise: Find EA and PA.

Question: Can you obtain EA and PA directly from A? How?

Transpose A^T of a Matrix A

Defn. The i-th row of A is the i-th column of A^T, the transpose of A and vice-versa.

Hence if $A_{ij} = a$, then $(A^T)_{ji} = a$.

Example: If $A = \begin{pmatrix} 1 & 2 & 3 \\ 0 & -2 & 1 \end{pmatrix}$, then $A^T = \begin{pmatrix} 1 & 0 \\ 2 & -2 \\ 3 & 1 \end{pmatrix}$.

- If A is $m \times n$, then A^T is $n \times m$.
- If A is upper triangular, then A^T is lower triangular.
- $(A^T)^T = A$, $\boxed{(A+B)^T = A^T + B^T}$.
- $\boxed{(AB)^T = B^T A^T}$. *Proof.* Exercise.

Symmetric Matrix

Defn. If $A^T = A$, then A is called a *symmetric* matrix.

Note: A symmetric matrix is always $n \times n$.

Examples: $A = \begin{pmatrix} 1 & 2 \\ 2 & 3 \end{pmatrix}$, $B = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ are symmetric.

- If A, B are symmetric, then AB may **NOT be symmetric.**

In the above case, $AB = \begin{pmatrix} 2 & 1 \\ 3 & 2 \end{pmatrix}$.

- If A and B are symmetric, then $A + B$is symmetric. Why?
- If A is a $n \times n$ matrix , $A + A^T$ is symmetric.Why?
- For any $m \times n$ matrix B, BB^T and $B^T B$ are symmetric.Why?

Exercise: If $A^T = -A$, we say that A is *skew-symmetric*.
Verify if similar observations are true for skew-symmetric matrices.

Inverse of a Matrix

Defn. Given A of size $n \times n$, we say B is an inverse of A if $AB = I = BA$. If this happens, we say A is *invertible*.

- What would be the inverse of $\begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$?
- An inverse may not exist. Find an example. *Hint:* $n = 1$.

• An inverse of A, if it exists, has size $n \times n$.

• If the inverse of A exists, it is unique, and is denoted A^{-1}.Why unique?

Proof. Let B and C be inverses of A.

$$\begin{array}{ll}
\Rightarrow BA = I & \text{by definition of inverse.} \\
\Rightarrow (BA)C = IC & \text{multiply both sides on the right by } C. \\
\Rightarrow B(AC) = IC & \text{by associativity.} \\
\Rightarrow BI = IC & \text{since } C \text{ is an inverse of } A. \\
\Rightarrow B = C & \text{by property of the identity matrix } I.
\end{array}$$

Inverse of a Matrix

• If A and B are invertible, what about AB? AB is invertible, with inverse $(AB)^{-1} = B^{-1}A^{-1}$.

Proof. Exercise.

• If A, B are invertible, what about $A + B$? $A + B$ may not be invertible.

Example: $I + (-I) = (0)$.

• If A is invertible, what about A^T? A^T is invertible with inverse $(A^T)^{-1} = (A^{-1})^T$.

Proof. Use $AA^{-1} = I$. Take transpose.

• If A is symmetric and invertible then, is A^{-1} symmetric?

Yes. *Proof.* Exercise!

• (Identity) $I^{-1} = I$.

Inverses and Linear Systems

• If A is invertible then the system $Ax = b$ has a solution, for every constant vector b, namely $x = A^{-1}b$. Is this unique?

• Since $x = 0$ is always a solution of $Ax = 0$, if $Ax = 0$ has a non-zero solution, then A is not invertible by the last remark.

• If A is invertible, then the Gaussian elimination of A produces n pivots.

EXERCISE:

1. A diagonal matrix A is invertible if and only if ____.
(Hint: When are the diagonal entries pivots?)
2. When is an upper triangular matrix invertible?

• Since $AB = \begin{pmatrix} AB_{*1} \ AB_{*2} \cdots AB_{*n} \end{pmatrix}$ and $I = \begin{pmatrix} e_1 \ e_2 \cdots e_n \end{pmatrix}$, if $B = A^{-1}$, then B_{*j} is a solution of $Ax = e_j$ for all j.

• Strategy to find A^{-1}: Let A be an $n \times n$ invertible matrix.
Solve $Ax = e_1$, $Ax = e_2$, . . . , $Ax = e_n$.

Solutions to Multiple Systems

Q: Let $A = \begin{pmatrix} 0 & 1 & -1 \\ 1 & 0 & 2 \\ 1 & 2 & 0 \end{pmatrix}$, $b_1 = \begin{pmatrix} -1 \\ 2 \\ 0 \end{pmatrix}$ $b_2 = \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}$. Solve for $Ax = b_1$ and $Ax = b_2$.

Do we apply Gaussian Elimination on two augmented matrices?

Rephrased question: Let $B = \begin{pmatrix} b_1 & b_2 \end{pmatrix}$. Is there a matrix C such that $AC = B$, i.e., such that $AC_{*1} = b_1$, $AC_{*2} = b_2$?

$$[A|B] = \left(\begin{array}{ccc|cc} 0 & 1 & -1 & -1 & 1 \\ 1 & 0 & 2 & 2 & 0 \\ 1 & 2 & 0 & 0 & 2 \end{array}\right) \xrightarrow{R_1 \leftrightarrow R_2} \left(\begin{array}{ccc|cc} \mathbf{1} & 0 & 2 & 2 & 0 \\ 0 & 1 & -1 & -1 & 1 \\ 1 & 2 & 0 & 0 & 2 \end{array}\right)$$

$$\xrightarrow{R_3 - R_1} \left(\begin{array}{ccc|cc} 1 & 0 & 2 & 2 & 0 \\ 0 & \mathbf{1} & -1 & -1 & 1 \\ 0 & 2 & -2 & -2 & 2 \end{array}\right) \xrightarrow{R_3 - 2R_2} \left(\begin{array}{ccc|cc} 1 & 0 & 2 & 2 & 0 \\ 0 & 1 & -1 & -1 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{array}\right)$$

Q: Are $Ax = b_1$ and $Ax = b_2$ both consistent?

Solutions to Multiple Systems (Contd.)

Q: Given matrices A, $B = \begin{pmatrix} b_1 & b_2 \end{pmatrix}$, is there a matrix C such that $AC = B$?

$$[A|B] = \left(\begin{array}{ccc|cc} 0 & 1 & -1 & -1 & 1 \\ 1 & 0 & 2 & 2 & 0 \\ 1 & 2 & 0 & 0 & 2 \end{array}\right) \longrightarrow \left(\begin{array}{ccc|cc} 1 & 0 & 2 & 2 & 0 \\ 0 & 1 & -1 & -1 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{array}\right)$$

A solution to $Ax = b_1$ is $e_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$, and to $Ax = b_2$ is $e_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$.

(Verify)! So $C = \begin{pmatrix} e_3 & e_2 \end{pmatrix}$ works! Is it unique?

Revisit the question about matrix inverses. Can you find inverse of a matrix this way?

Finding inverse of matrix

STRATEGY: . Let A be an $n \times n$ matrix. If $v_1, v_2, \ldots, v_n$ are solutions of $Ax = e_1$, $Ax = e_2$, ..., $Ax = e_n$ respectively, then if it exists, $\boxed{A^{-1} = \begin{pmatrix} v_1 & v_2 & \cdots & v_n \end{pmatrix}.}$

If $Ax = e_j$ is not solvable for some j, then A is not invertible.

THUS, finding A^{-1} reduces to solving multiple systems of linear equations with the same coefficient matrix.

Consider the previous example, A. Is it invertible?

$$A = \begin{pmatrix} 0 & 1 & -1 \\ 1 & 0 & 2 \\ 1 & 2 & 0 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

Observe: In the above process, we used a *row exchange*: $R_1 \leftrightarrow R_2$ and *elimination using pivots*: $R_3 = R_3 - R_1$, $R_3 = R_3 - 2R_2$. Row operations can be achieved by left multiplication by special matrices.

Row Operations: Elementary Matrices

Example: $E\mathrm{x} = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = \begin{pmatrix} u \\ v-2u \\ w \end{pmatrix}.$

If $A = \begin{pmatrix} A_{*1} & A_{*2} & A_{*3} \end{pmatrix}$, then $EA = \begin{pmatrix} EA_{*1} & EA_{*2} & EA_{*3} \end{pmatrix}$.

Thus, EA has the same effect on A as the row operation $R_2 \mapsto R_2 + (-2)R_1$ on the matrix A.

Note: E is obtained from the identity matrix I by the row operation $R_2 \mapsto R_2 + (-2)R_1$.

Such a matrix (diagonal entries 1 and atmost one off-diagonal entry non-zero) is called an *elementary* matrix.

Notation: $\boxed{E := E_{21}(-2).}$ Similarly define $E_{ij}(\lambda)$.

Row Operations: Permutation Matrices

Example: $P\ x = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = \begin{pmatrix} v \\ u \\ w \end{pmatrix}$

If $A = \begin{pmatrix} A_{*1} & A_{*2} & A_{*3} \end{pmatrix}$, then $PA = \begin{pmatrix} PA_{*1} & PA_{*2} & PA_{*3} \end{pmatrix}$.

Thus PA has the same effect on A as the row interchange $R_1 \leftrightarrow R_2$.

Note: We get P from the I by interchanging first and second rows. A matrix is called a *permutation* matrix if it is obtained from identity by row exchanges (possibly more than one).

Notation: $\boxed{P = P_{12}.}$ Similarly define P_{ij}.

Remark: Row operations correspond to multiplication by elementary matrices $E_{ij}(\lambda)$ or permutation matrices P_{ij} on the left.

Things to think about

- Complete the proofs left as exercise.

- Currently we can are unable to show that if $AB = I$ then $BA = I$ for square matrices A and B. Why so?

- Can you rephrase what we proved about transposes as a property of the transpose function from the set of $m \times n$ matrices to $n \times m$ matrices?

- Show that both Elementary matrices and Permutation matrices are invertible.

- Can you write down the precise inverse for a given elementary matrix or a permutation matrix.

Recap

- A square matrix is said to have an inverse A^{-1} if $A^{-1}A = I = AA^{-1}$. Inverse is unique .

- A diagonal matrix is invertible if and only if it has n-pivots. Why?

- If a $n \times n$ matrix is invertible it has n-pivots.

- Elementary matrix $E_{ij}(\lambda)$ is a matrix corresponding to adding λ multiple of the j^{th} row to the i^{th} row. Its inverse corresponds to adding λ multiple of the j^{th} row to the i^{th} row, $E_{ij}(-\lambda)$.

- Permutation matrices P_{ij} are matrices which correspond to row exchanges. Product of any matrices of this form is also called a permutation matrix. The inverse of the matrix P_{ij} is P_{ij}.

- Note that P_{ij} is a symmetric matrix.

Elementary Matrices: Inverses

For any $n \times n$ matrix A, observe that the row operations $R_2 \mapsto R_2 - 2R_1, R_2 \mapsto R_2 + 2R_1$ leave the matrix unchanged.

In matrix terms, $E_{21}(2)E_{21}(-2)A = IA = A$ since

$$E_{21}(-2)\ E_{21}(2) = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

- If $E_{21}(\lambda) = \begin{pmatrix} 1 & 0 & 0 \\ \lambda & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$, what is your guess for $E_{21}(\lambda)^{-1}$? Verify.
- Let $P_{12} = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} e_2^T \\ e_1^T \\ e_3^T \end{pmatrix}$. What is P_{12}^T? $P_{12}^T P_{12}$? P_{12}^{-1}?

Permutation Matrices: Inverses

Notice that the row interchange $R_1 \leftrightarrow R_2$ followed by $R_1 \leftrightarrow R_2$ leaves a matrix unchanged.

In matrix terms, $P_{12}P_{12}A = IA = A$, since

$$P_{12}P_{12} = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

• Let P_{ij} be obtained by interchanging the ith and jth rows of I.
Show that $P_{ij}^T = P_{ij} = P_{ij}^{-1}$.

• Let $P = \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} e_3^T \\ e_1^T \\ e_2^T \end{pmatrix}$. Show that $P = P_{12}P_{23}$.

Hence, $P^{-1} = (P_{12}P_{23})^{-1} = P_{23}^{-1}P_{12}^{-1} = P_{23}^T P_{12}^T = P^T$.

Elimination using Elementary Matrices

$$\text{Consider} \quad \begin{pmatrix} 2 & 1 & 1 \\ 4 & -6 & 0 \\ -2 & 7 & 2 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = \begin{pmatrix} 5 \\ -2 \\ 9 \end{pmatrix} \quad (Ax = b)$$

$\boxed{\text{Step 1}}$ Eliminate u by $R_2 \mapsto R_2 + (-2)R_1, \quad R_3 \mapsto R_3 + R_1$.

This corresponds to multiplying both sides on the left first by $E_{21}(-2)$ and then by $E_{31}(1)$. The equivalent system is:

$$E_{31}(1)E_{21}(-2)Ax = E_{31}(1)E_{21}(-2)b, \text{ i.e.,}$$
$$\begin{pmatrix} 2 & 1 & 1 \\ 0 & -8 & -2 \\ 0 & 8 & 3 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = \begin{pmatrix} 5 \\ -12 \\ 14 \end{pmatrix}.$$

Elimination using Elementary Matrices

$\boxed{\text{Step 2}}$ Eliminate v by $R_3 \mapsto R_3 + R_2$,

i.e., multiply both sides by $E_{32}(1)$ to get $Ux = c$,

where $U = E_{32}(1)E_{31}(1)E_{21}(-2)A = \begin{pmatrix} 2 & 1 & 1 \\ 0 & -8 & -2 \\ 0 & 0 & 1 \end{pmatrix}$ and $c = E_{32}(1)E_{31}(1)E_{21}(-2)b = \begin{pmatrix} 5 \\ -12 \\ 2 \end{pmatrix}$.

Elimination changed A to an upper triangular matrix and reduced the problem to solving $Ux = c$.

Observe: The pivots of the system $Ax = b$ are *the diagonal entries of* U.

Triangular Factorization

Thus $\boxed{Ax = b}$ is equivalent to $\boxed{Ux = c}$.

where

$$E_{32}(1)\ E_{31}(1)\ E_{21}(-2)\ A = U$$

Multiply both sides by $E_{32}(-1)$ on the left:

$$E_{31}(1)\ E_{21}(-2)\ A = E_{32}(-1)U$$

Multiply first by $E_{31}(-1)$ and then $E_{21}(2)$ on the left:

$$A = E_{21}(2)\ E_{31}(-1)\ E_{32}(-1)\ U = LU$$

where U is upper triangular, which is obtained by *forward elimination*, with diagonal entries as pivots and $L = E_{21}(2)\ E_{31}(-1)\ E_{32}(-1)$.

Triangular Factorization

Note that each $E_{ij}(a)$ is a *lower triangular*. Product of lower triangular matrices is lower triangular. In particular L is lower triangular, where

$L = E_{21}(2)\ E_{31}(-1)\ E_{32}(-1) =$

$$\begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ \mathbf{2} & 1 & 0 \\ -\mathbf{1} & -\mathbf{1} & 1 \end{pmatrix}$$

Observe: L is lower triangular with diagonal entries 1 and *below the diagonals are* the multipliers.

($2, -1, -1$ in the earlier example).

LU Decomposition

If A is an $n \times n$ matrix, *with no row interchanges needed* in the Gaussian elimination of A, then $\boxed{A = LU}$, where

- U is an upper triangular matrix, which is obtained by forward elimination, with non-zero diagonal entries as pivots.

- L is a lower triangular with diagonal entries 1 and with the multipliers needed in the elimination algorithm below the diagonals.

Q: What happens if row exchanges are required?

LU Decomposition: with Row Exchanges

Example: $A = \begin{pmatrix} 0 & 2 \\ 3 & 4 \end{pmatrix}$. A can not be factored as LU. (Why?) How to verify?

The 1st step in the Gaussian elimination of A is a row exchange.

$$P_{12}\, A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 2 \\ 3 & 4 \end{pmatrix} = \begin{pmatrix} 3 & 4 \\ 0 & 2 \end{pmatrix}$$

Now elimination can be carried out without row exchanges.

• If A is an $n \times n$ non-singular matrix, then there is a matrix P which is a permutation matrix (needed to take care of row exchanges in the elimination process) such that $\boxed{PA = LU}$, where L and U are as defined earlier. Why?

Q: What happens when A is an $m \times n$ matrix? **A:** Coming Soon!

Application 1: Solving systems of equations

Let $A = \begin{pmatrix} 1 & 2 & 3 \\ -2 & -12 & -5 \\ 1 & -6 & 3 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 \\ 0 & -8 & 1 \\ 0 & 0 & -1 \end{pmatrix}$

To solve $Ax = b$, we can solve two triangular systems $Lc = b$ and $Ux = c$. Then $Ax = LUx = Lc = b$.

Take $b = \begin{pmatrix} 1 \\ 2 \\ 5 \end{pmatrix}$. First solve $\begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 5 \end{pmatrix}$.

We get $c_1 = 1$, $-2c_1 + c_2 = 2 \Rightarrow c_2 = 4$, and similarly $c_3 = 0$.

Now solve $\begin{pmatrix} 1 & 2 & 3 \\ 0 & -8 & 1 \\ 0 & 0 & -1 \end{pmatrix} \begin{pmatrix} u \\ v \\ w \end{pmatrix} = \begin{pmatrix} 1 \\ 4 \\ 0 \end{pmatrix}$.

We get $w = 0$, $v = -1/2$, $u = 2$.

Applications: 2. Invertibility of a Matrix

Let A be $n \times n$, P, L and U as before be such that $PA = LU$.

• P is invertible and $P^{-1} = P^T \Rightarrow A = P^{-1}LU$.

• L is lower triangular, with diagonal entries 1 $\Rightarrow L$ is invertible.

Q: What is L^{-1}? e.g., Try $L = E_{21}(2)E_{31}(-1)E_{32}(-1)$ first.

• The non-zero diagonal entries of U are the pivots of A.

Thus, A invertible $\Rightarrow A$ has n pivots
$\Rightarrow$ all diagonal entries of U are non-zero $\Rightarrow U$ is invertible.

Why? HINT: U^T is invertible.

Conversely, suppose U is invertible. Then A is invertible and has n pivots. Why? Moreover, $A^{-1} =$ ______.

We have proved:

$\boxed{A \text{ is invertible} \Leftrightarrow U \text{ is invertible} \Leftrightarrow A \text{ has } n \text{ pivots.}}$

Computing the Inverse

Observe: $A = LU \Rightarrow A^{-1} = U^{-1}L^{-1}$.

Example: $A = \begin{pmatrix} 2 & 1 & 1 \\ 4 & -6 & 0 \\ -2 & 7 & 2 \end{pmatrix}$ is invertible. Find A^{-1}.

If $A^{-1} = \begin{pmatrix} x_1 & x_2 & x_3 \end{pmatrix}$, where x_i is the i-th column of A^{-1}, then $AA^{-1} = I$ gives three systems of linear equations

$$Ax_1 = e_1, \quad Ax_2 = e_2, \quad Ax_3 = e_3$$

where e_i is the i-th column of I. Since the coefficient matrix A is same in three systems, we can solve them simultaneously as follows:

Calculation of A^{-1} : Gauss-Jordan Method

Steps: $(A|I) \longrightarrow (U|L^{-1}) \longrightarrow (I|U^{-1}L^{-1})$.

$$(A \mid e_1 \quad e_2 \quad e_3) = \left(\begin{array}{ccc|ccc} 2 & 1 & 1 & 1 & 0 & 0 \\ 4 & -6 & 0 & 0 & 1 & 0 \\ -2 & 7 & 2 & 0 & 0 & 1 \end{array}\right)$$

$$\xrightarrow[R_3+R_1]{R_2-2R_1} \left(\begin{array}{ccc|ccc} \mathbf{2} & 1 & 1 & 1 & 0 & 0 \\ 0 & -8 & -2 & -2 & 1 & 0 \\ 0 & 8 & 3 & 1 & 0 & 1 \end{array}\right)$$

$$\xrightarrow{R_3+R_2} \left(\begin{array}{ccc|ccc} \mathbf{2} & 1 & 1 & 1 & 0 & 0 \\ 0 & \mathbf{-8} & -2 & -2 & 1 & 0 \\ 0 & 0 & \mathbf{1} & -1 & 1 & 1 \end{array}\right)$$

$$= \ (U \mid L^{-1}).$$

Calculation of A^{-1} (Contd.)

Steps: $(A|I) \longrightarrow (U|L^{-1}) \longrightarrow (I|U^{-1}L^{-1})$.

$$(U \mid L^{-1}) = \left(\begin{array}{ccc|ccc} \mathbf{2} & 1 & 1 & 1 & 0 & 0 \\ 0 & \mathbf{-8} & -2 & -2 & 1 & 0 \\ 0 & 0 & \mathbf{1} & -1 & 1 & 1 \end{array}\right)$$

$$\xrightarrow[R_1-R_3]{R_2+2R_3} \left(\begin{array}{ccc|ccc} \mathbf{2} & 1 & 0 & 2 & -1 & -1 \\ 0 & \mathbf{-8} & 0 & -4 & 3 & 2 \\ 0 & 0 & \mathbf{1} & -1 & 1 & 1 \end{array}\right)$$

$$\xrightarrow{R_1+\frac{1}{8}R_2} \left(\begin{array}{ccc|ccc} \mathbf{2} & 0 & 0 & 12/8 & -5/8 & -6/8 \\ 0 & \mathbf{-8} & 0 & -4 & 3 & 2 \\ 0 & 0 & \mathbf{1} & -1 & 1 & 1 \end{array}\right)$$

$$\text{Divide by pivots} \longrightarrow \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & \mathbf{12/16} & \mathbf{-5/16} & \mathbf{-6/16} \\ 0 & 1 & 0 & \mathbf{4/8} & \mathbf{-3/8} & \mathbf{-2/8} \\ 0 & 0 & 1 & \mathbf{-1} & \mathbf{1} & \mathbf{1} \end{array}\right)$$

$$= (I \mid U^{-1}L^{-1}) \quad = \quad (I \mid \mathbf{A^{-1}})$$

Echelon Form

Recall: If A is $n \times n$, then $PA = LU$, where P is a product of permutation matrices, L is lower triangular, U is upper triangular, and all of size $n \times n$.

Q: What happens when A is not a square matrix?

Let $A = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix}$. By elimination, we see: $A \to \begin{pmatrix} 1 & 2 & 3 & 5 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & -2 & -2 \end{pmatrix} \to \begin{pmatrix} 1 & 2 & 3 & 5 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 0 \end{pmatrix} = U$.

Thus $A = LU$, where $L = E_{21}(2)E_{31}(3)E_{32}(-1) = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & -1 & 1 \end{pmatrix}$.

Echelon Form

If A is $m \times n$, we can find P, L and U as before. In this case, L and P will be $m \times m$ and U will be $m \times n$.

U has the following properties:

1. Pivots are the 1st nonzero entries in their rows.
2. Entries below pivots are zero, by elimination.
3. Each pivot lies to the right of the pivot in the row above.
4. Zero rows are at the bottom of the matrix.

U is called an *echelon form* of A.

Possible 2×2 echelon forms: Let $\bullet$ = pivot entry.

Echelon Form: Recap

Recall: If A is $n \times n$, then $PA = LU$, where P is a product of permutation matrices, L is lower triangular, U is upper triangular, and all of size $n \times n$.

Q: What happens when A is not a square matrix?

Let $A = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix}$. By elimination, we see: $A \to \begin{pmatrix} 1 & 2 & 3 & 5 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & -2 & -2 \end{pmatrix} \to \begin{pmatrix} 1 & 2 & 3 & 5 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 0 \end{pmatrix} = U$.

Thus $A = LU$, where $L = E_{21}(2)E_{31}(3)E_{32}(-1) = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & -1 & 1 \end{pmatrix}$.

Echelon Form

If A is $m \times n$, we can find P, L and U as before. In this case, L and P will be $m \times m$ and U will be $m \times n$, $PA = LU$.

U has the following properties:
1. Pivots are the 1st nonzero entries in their rows.
2. Entries below pivots are zero, by elimination.
3. Each pivot lies to the right of the pivot in the row above.
4. Zero rows are at the bottom of the matrix.

U is called an *echelon form* of A.
What are all possible 2×2 echelon forms: Let $\bullet$ = pivot entry.
$\begin{pmatrix} \bullet & * \\ 0 & \bullet \end{pmatrix}$, $\begin{pmatrix} \bullet & * \\ 0 & 0 \end{pmatrix}$, $\begin{pmatrix} 0 & \bullet \\ 0 & 0 \end{pmatrix}$, and $\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$.

Row Reduced Form

To obtain the row reduced form R of a matrix A:
1) Get the echelon form U. 2) Make the pivots 1.
3) Make the entries above the pivots 0.

Ex: Find all possible 2×2 row reduced forms.

Eg. Let $A = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix}$. Then $U = \begin{pmatrix} \mathbf{1} & 2 & 3 & 5 \\ 0 & 0 & \mathbf{2} & 2 \\ 0 & 0 & 0 & 0 \end{pmatrix}$.

Divide by pivots: $R_2/2$ gives $\begin{pmatrix} \mathbf{1} & 2 & 3 & 5 \\ 0 & 0 & \mathbf{1} & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$.

By $R_1 = R_1 - 3R_2$, Row reduced form of A: $R = \begin{pmatrix} \mathbf{1} & 2 & 0 & 2 \\ 0 & 0 & \mathbf{1} & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$

U and R are used to solve $Ax = 0$ and $Ax = b$.

Null Space: Solution of $Ax = 0$

Let A be $m \times n$. **Q:** For which $x \in \mathbb{R}^n$, is $Ax = 0$?

The Null Space of A, denoted by $N(A)$,
is the set of all vectors x in $\mathbb{R}^n$ such that $Ax = 0$.

Example 1: $A = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix}$. Are the following in $N(A)$?

$x = \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix}$? $y = \begin{pmatrix} -5 \\ 0 \\ 0 \\ 1 \end{pmatrix}$? $z = \begin{pmatrix} -2 \\ 0 \\ -1 \\ 1 \end{pmatrix}$?

NOTE: x is in $N(A) \Leftrightarrow A_{1*} \cdot x = 0$, $A_{2*} \cdot x = 0$, and $A_{3*} \cdot x = 0$,
i.e., x is perpendicular to every row of A.

Linear Combinations in $N(A)$

EXAMPLE 1 (contd.): If $A = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix}$, then $x = \begin{pmatrix} -2 & 1 & 0 & 0 \end{pmatrix}^T$ and $y = \begin{pmatrix} -2 & 0 & -1 & 1 \end{pmatrix}^T$ are in $N(A)$.

Q: What about $x + y = \begin{pmatrix} -4 & 1 & -1 & 1 \end{pmatrix}^T$, $-3 \cdot x = \begin{pmatrix} 6 & -3 & 0 & 0 \end{pmatrix}^T$?

REMARK: Let A be an $m \times n$ matrix, u, v be real numbers.

- The null space of A, $\boxed{N(A) \text{ contains vectors from } \mathbb{R}^n}$,
- If x, y are in $N(A)$, i.e., $Ax = 0$ and $Ay = 0$, then $A(ux + vy) = u(Ax) + v(Ay) = 0$, i.e., $ux + vy$ is in $N(A)$.

i.e., a linear combination of vectors in $N(A)$ is also in $N(A)$.

$\boxed{\text{Thus } N(A) \text{ is \textit{closed under} linear combinations}}$.

Finding N(A)

Key Point: $Ax = 0$ has the same solutions as $Ux = 0$,
which has the same solutions as $Rx = 0$, i.e.,

$$\boxed{N(A) = N(U) = N(R)}.$$

Reason: If A is $m \times n$, and Q is an invertible $m \times m$ matrix, then $N(A) = N(QA)$. (Verify this)!

Example 2:

For $A = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix}$, we have $Rx = \begin{pmatrix} \mathbf{1} & 2 & 0 & 2 \\ 0 & 0 & \mathbf{1} & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} t \\ u \\ v \\ w \end{pmatrix}$.

$Rx = 0$ gives $t + 2u + 2w = 0$ and $v + w = 0$.

i.e., $t = -2u - 2w$ and $v = -w$.

Null Space: Solution of $Ax = 0$

$Rx = 0$ gives $t = -2u - 2w$ and $v = -w$,

t and v are *dependent* on the values of u and w.

u and w are *free* and *independent*, i.e., we can choose any value for these two variables.

Special solutions:

$u = 1$ and $w = 0$, gives $x = \begin{pmatrix} -2 & 1 & 0 & 0 \end{pmatrix}^T$.

$u = 0$ and $w = 1$, gives $x = \begin{pmatrix} -2 & 0 & -1 & 1 \end{pmatrix}^T$.

The null space contains:

$$x = \begin{pmatrix} t \\ u \\ v \\ w \end{pmatrix} = \begin{pmatrix} -2u - 2w \\ u \\ -w \\ w \end{pmatrix} = u \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix} + w \begin{pmatrix} -2 \\ 0 \\ -1 \\ 1 \end{pmatrix},$$

i.e., all possible linear combinations of the special solutions.

Rank of A

$Ax = 0$ always has a solution: the trivial one, i.e., $x = 0$.

Main Q1: When does $Ax = 0$ have a non-zero solution?

A: When there is at least one free variable,
i.e., not every column of R contains a pivot.

To keep track of this, we define:

$\boxed{\text{rank}(A) = \text{number of columns containing pivots in } R}$.

If A is $m \times n$ and rank(A) = r, then

- rank(A) $\leq$ min$\{m, n\}$.
- no. of dependent variables = r.
- no. of free variables = $n - r$.
- $Ax = 0$ has only the 0 solution $\Leftrightarrow r = n$.
- $m < n \Rightarrow Ax = 0$ has non-zero solutions.

True/False: If $m \geq n$, then $Ax = 0$ has only the 0 solution.

Rank of A

$\boxed{\text{rank}(A) = \text{number of columns containing pivots in } R}$.

= number of dependent variables in the system $Ax = 0$.

Example: $R = \begin{pmatrix} 1 & 2 & 0 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$ when $A = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix}$.

The no.of columns containing pivots in R is 2, $\Rightarrow$ $\text{rank}(A) = 2$. R contains a 2×2 identity matrix, namely the rows and columns corresponding to the pivots.

This is the row reduced form of the corresponding submatrix $\begin{pmatrix} 1 & 3 \\ 2 & 8 \end{pmatrix}$ of A, which is invertible, since it has 2 pivots.

Thus, $\boxed{\text{rank}(A) = r \Rightarrow A \text{ has an } r \times r \text{ invertible submatrix.}}$

State the converse. The converse is also true. Why?

Summary: Finding $N(A)$ **=** $N(U) = N(R)$

Let A be $m \times n$. To solve $Ax = 0$, find R and solve $Rx = 0$.

1. Find free (independent) and pivot (dependent) variables:
   pivot variables: columns in R with pivots ($\leftrightarrow t$ and v).
   free variables: columns in R without pivots ($\leftrightarrow u$ and w).

2. No free variables, i.e., rank(A) = $n \Rightarrow N(A) = 0$.

3. (a) If rank(A) $< n$, obtain a special solution:
   Set one free variable = 1, the other free variables = 0.
   Solve $Rx = 0$ to obtain values of pivot variables.

   (b) Find special solutions for each free variable.
   $N(A)$ = space of linear combinations of special solutions.

- This information is stored in a compact form in:
  $\boxed{\text{Null Space Matrix: Special solutions as columns.}}$

Solving $Ax = b$

Caution: If $b \neq 0$, solving $Ax = b$ may not be the same as solving $Ux = b$ or $Rx = b$.

Example: $Ax = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix} \begin{pmatrix} t \\ u \\ v \\ w \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} = b.$

Convert to $Ux = c$ and then $Rx = d$.

$$\begin{pmatrix} 1 & 2 & 3 & 5 & | & b_1 \\ 2 & 4 & 8 & 12 & | & b_2 \\ 3 & 6 & 7 & 13 & | & b_3 \end{pmatrix} \rightarrow \begin{pmatrix} \mathbf{1} & 2 & 3 & 5 & | & b_1 \\ 0 & 0 & 2 & 2 & | & b_2 - 2b_1 \\ 0 & 0 & -2 & -2 & | & b_3 - 3b_1 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} \mathbf{1} & 2 & 3 & 5 & | & b_1 \\ 0 & 0 & \mathbf{2} & 2 & | & b_2 - 2b_1 \\ 0 & 0 & 0 & 0 & | & b_3 + b_2 - 5b_1 \end{pmatrix}$$

System is consistent $\Leftrightarrow b_3 + b_2 - 5b_1 = 0$, i.e., $b_3 = 5b_1 - b_2$

Solving $Ax = b$ **or** $Ux = c$ **or** $Rx = d$

$Ax = b$ has a solution $\Leftrightarrow b_3 = 5b_1 - b_2$.

for example, there is no solution when $b = \begin{pmatrix} 1 & 0 & 4 \end{pmatrix}^T$.

Suppose $b = \begin{pmatrix} 1 & 0 & 5 \end{pmatrix}^T$. Then $[A|b] \rightarrow$

$$\begin{pmatrix} \mathbf{1} & 2 & 3 & 5 & | & b_1 \\ 0 & 0 & \mathbf{2} & 2 & | & b_2 - 2b_1 \\ 0 & 0 & 0 & 0 & | & b_3 + b_2 - 5b_1 \end{pmatrix} = \begin{pmatrix} \mathbf{1} & 2 & 3 & 5 & | & 1 \\ 0 & 0 & \mathbf{2} & 2 & | & -2 \\ 0 & 0 & 0 & 0 & | & 0 \end{pmatrix}$$

$$\to \begin{pmatrix} \mathbf{1} & 2 & 3 & 5 & | & 1 \\ 0 & 0 & \mathbf{1} & 1 & | & -1 \\ 0 & 0 & 0 & 0 & | & 0 \end{pmatrix} \to \begin{pmatrix} \mathbf{1} & 2 & 0 & 2 & | & 4 \\ 0 & 0 & \mathbf{1} & 1 & | & -1 \\ 0 & 0 & 0 & 0 & | & 0 \end{pmatrix}$$

$Ax = b$ is reduced to solving $Ux = c = \begin{pmatrix} 1 & -2 & 0 \end{pmatrix}^T$,

which is further reduced to solving $Rx = d = \begin{pmatrix} 4 & -1 & 0 \end{pmatrix}^T$.

Solving $Ax = b$ or $Ux = c$ or $Rx = d$

Solving $\boxed{Ax = b}$ is reduced to solving $\boxed{Rx = d}$,

that is., we want to solve

$$\begin{pmatrix} \mathbf{1} & 2 & 0 & 2 \\ 0 & 0 & \mathbf{1} & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} t \\ u \\ v \\ w \end{pmatrix} = \begin{pmatrix} 4 \\ -1 \\ 0 \end{pmatrix}$$

that is., $t = 4 - 2u - 2w$ and $v = -1 - w$

Set the free variables u and $w = 0$ to get $t = 4$ and $v = -1$

A particular solution: $\mathrm{x} = \begin{pmatrix} 4 & 0 & -1 & 0 \end{pmatrix}^T$.

Exercise: Check it is a solution i.e., check $Ax = b$.

Observe: In $Rx = d$, the vector d gives values for the pivot variables, when the free variables are 0.

General Solution of $Ax = b$

From $Rx = d$, we get $t = 4 - 2u - 2w$ and $v = -1 - w$, where u and w are free. Complete set of solutions to $Ax = b$:

$$\begin{pmatrix} t \\ u \\ v \\ w \end{pmatrix} = \begin{pmatrix} 4 - 2u - 2w \\ u \\ -1 - w \\ w \end{pmatrix} = \begin{pmatrix} 4 \\ 0 \\ -1 \\ 0 \end{pmatrix} + u \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix} + w \begin{pmatrix} -2 \\ 0 \\ -1 \\ 1 \end{pmatrix}.$$

To solve $Ax = b$ completely, reduce to $Rx = d$. Then:

1. Find $x_{\text{NullSpace}}$, i.e., $N(A)$, by solving $Rx = 0$.
2. Set free variables = 0, solve $Rx = d$ for pivot variables.

   This is a particular solution: $x_{\text{particular}}$.
3. Complete solutions: $\boxed{x_{\text{complete}} = x_{\text{particular}} + x_{\text{NullSpace}}}$

Exercise: Verify geometrically for a 1×2 matrix, say $A = \begin{pmatrix} 1 & 2 \end{pmatrix}$.

Exercise: Prove statement 3 for solutions of any $Ax = b$.

The Column Space of A

Q: Does $Ax = b$ have a solution? **A:** Not always.

Main Q2: When does $Ax = b$ have a solution?

If $Ax = b$ has a solution, then we can find numbers $x_1, \dots, x_n$ such that $\begin{pmatrix} A_{*1} & \cdots & A_{*n} \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = x_1 A_{*1} + \cdots + x_n A_{*n} = b$,

that is, b can be written as a linear combination of columns of A.

The *column space* of A, denoted $C(A)$;

is the set of all linear combinations of the columns of A

= $\{b$ in $\mathbb{R}^m$ such that $Ax = b$ is **consistent**$\}$.

Finding $C(A)$: Consistency of $Ax = b$

Example: Let $A = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix}$. Then $Ax = b$, where $b = \begin{pmatrix} b_1 & b_2 & b_3 \end{pmatrix}^T$, has a solution whenever $-5b_1 + b_2 + b_3 = 0$.

- $C(A)$ is a plane in $\mathbb{R}^3$ passing through the origin with normal vector $\begin{pmatrix} -5 & 1 & 1 \end{pmatrix}^T$.
- $c = \begin{pmatrix} 1 & 0 & 4 \end{pmatrix}^T$ is not in $C(A)$ as $Ax = c$ is inconsistent.
- $d = \begin{pmatrix} 1 & 0 & 5 \end{pmatrix}^T$ is in $C(A)$ as $Ax = d$ is consistent.

Exercise: Write b as a linear combination of the columns of A.
(A different way of saying: Solve $Ax = b$).
$x = \begin{pmatrix} 4 & 0 & -1 & 0 \end{pmatrix}^T$ is a solution of $Ax = b$, and

$$\boxed{\begin{pmatrix} 1 & 0 & 5 \end{pmatrix}^T = 4A_{*1} + (-1)A_{*3}.}$$

Q: Can you write b as a different combination of $A_{*1}, \dots, A_{*4}$?

Recall

The Column Space of A

Q: Does $Ax = b$ have a solution? **A:** Not always.

Main Q2: When does $Ax = b$ have a solution?

If $Ax = b$ has a solution,
then we can find numbers $x_1, \dots, x_n$ such that

$$\begin{pmatrix} A_{*1} & \cdots & A_{*n} \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = x_1 A_{*1} + \cdots + x_n A_{*n} = b,$$

that is, b can be written as a linear combination of columns of A.

The *column space* of A, denoted $C(A)$;

is the set of all linear combinations of the columns of A

= $\{b \text{ in } \mathbb{R}^m$ such that $Ax = b$ is **consistent**$\}$.

Finding $C(A)$: Consistency of $Ax = b$

Example: Let $A = \begin{pmatrix} 1 & 2 & 3 & 5 \\ 2 & 4 & 8 & 12 \\ 3 & 6 & 7 & 13 \end{pmatrix}$. Then $Ax = b$, where $b = \begin{pmatrix} b_1 & b_2 & b_3 \end{pmatrix}^T$, has a solution whenever $-5b_1 + b_2 + b_3 = 0$.

- $C(A)$ is a plane in $\mathbb{R}^3$ passing through the origin with normal vector $\begin{pmatrix} -5 & 1 & 1 \end{pmatrix}^T$.
- $c = \begin{pmatrix} 1 & 0 & 4 \end{pmatrix}^T$ is not in $C(A)$ as $Ax = c$ is inconsistent.
- $d = \begin{pmatrix} 1 & 0 & 5 \end{pmatrix}^T$ is in $C(A)$ as $Ax = d$ is consistent.

Exercise: Write b as a linear combination of the columns of A.
(A different way of saying: Solve $Ax = b$).
$x = \begin{pmatrix} 4 & 0 & -1 & 0 \end{pmatrix}^T$ is a solution of $Ax = b$, and

$$\boxed{\begin{pmatrix} 1 & 0 & 5 \end{pmatrix}^T = 4A_{*1} + (-1)A_{*3}.}$$

Q: Can you write b as a different combination of $A_{*1}, \ldots, A_{*4}$?

Linear Combinations in $C(A)$

Let A be an $m \times n$ matrix, u and v be real numbers.

- The column space of A, $\boxed{C(A) \text{ contains vectors from } \mathbb{R}^m}$.

- If a, b are in $C(A)$, i.e., $Ax = a$ and $Ay = b$ for some x, y in $\mathbb{R}^n$, then $ua + vb = u(Ax) + v(Ay) = A(ux + vy) = Aw$, where $w = ux + vy$. Hence, if $w = \begin{pmatrix} w_1 & \cdots & w_n \end{pmatrix}^T$, then
$$ua + vb = w_1 A_{*1} + \cdots w_n A_{*n},$$
i.e., a linear combination of vectors in $C(A)$ is also in $C(A)$.

  $$\boxed{\text{Thus, } C(A) \text{ is \textit{closed under} linear combinations.}}$$

- If b is in $C(A)$, then b can be written as a linear combination of the columns of A in *as many ways* as the solutions of $Ax = b$.

Summary: $N(A)$ and $C(A)$

Remark: Let A be an $m \times n$ matrix.

- The null space of A, $N(A)$ contains vectors from $\mathbb{R}^n$.

- $Ax = 0 \Leftrightarrow x$ is in $N(A)$.

- The column space of A, $C(A)$ contains vectors from $\mathbb{R}^m$.
- If B is the nullspace matrix of A, then $C(B) = N(A)$.
- $Ax = b$ is consistent $\Leftrightarrow$ b is in $C(A)$ $\Leftrightarrow$

  b can be written as a linear combination of the columns of A. This can be done in as many ways as the solutions of $Ax = b$.
- Let A be $n \times n$.

  A is *invertible* $\Leftrightarrow N(A) = \{0\} \Leftrightarrow C(A) = \mathbb{R}^n$. Why?
- $N(A)$ and $C(A)$ are closed under linear combinations.

Chapter 2. VECTOR SPACES

Vector Spaces: $\mathbb{R}^n$

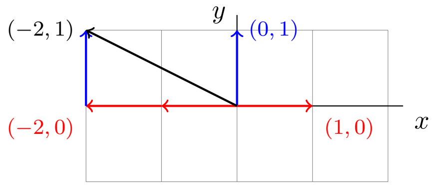
We begin with $\mathbb{R}^1$, $\mathbb{R}^2, \ldots, \mathbb{R}^n$, etc., where $\mathbb{R}^n$ consists of all column vectors of length n, i.e., $\mathbb{R}^n = \{x = \begin{pmatrix} x_1 & \cdots & x_n \end{pmatrix}^T$, where $x_1, \ldots, x_n$ are in $\mathbb{R}\}$.

We can add two vectors, and we can multiply vectors by scalars, (i.e., real numbers). Thus, we can take linear combinations in $\mathbb{R}^n$.

EXAMPLES:

$\mathbb{R}^1$ is the real line, $\mathbb{R}^3$ is the usual 3-dimensional space, and

$\mathbb{R}^2$ is represented by the x-y plane; the x and y co-ordinates are given by the two components of the vector.



Vector Spaces: Definition

Defn. A non-empty set V is a vector space if it is *closed under* vector addition (i.e., if x, y are in V, then $x + y$ must be in V) and scalar multiplication, (i.e., if x is in V, a is in $\mathbb{R}$, then $a * x$ must be in V) satisfying a few axioms.

Equivalently, $\boxed{x, y \text{ in } V,\ a, b \text{ in } \mathbb{R} \Rightarrow a * x + b * y \text{ must be in } V.}$

• A vector space is a triple $(V, +, *)$ with vector addition $+$ and scalar multiplication $*$(see next reading slide).

• The elements of V are called vectors and the scalars are chosen to be real numbers (for now).

• If the scalars are allowed to be complex numbers, then V is a *complex* vector space.

• **Primary Example:** $\mathbb{R}^n$. Under which operations.

Reading Slide: Vector Spaces definition continued

Let x, y and z be vectors, a and b be scalars The vector addition and scalar multiplication are required to satisfy the following axioms:

- $x + y = y + x$ $\boxed{\text{Commutativity of addition}}$
- $(x + y) + z = x + (y + z)$ $\boxed{\text{Associativity of addition}}$
- There is a unique vector 0, such that $x + 0 = x$ $\boxed{\text{Existence of additive identity}}$
- For each x, there is a unique $-x$ such that $x+(-x) = 0$ $\boxed{\text{Existence of additive inverse}}$
- $1 * x = x$ $\boxed{\text{Unit property}}$
- $(a+b)*x = a*x+b*x,\quad a*(x+y) = a*x+a*y\ (ab)*x = a*(b*x)$ $\boxed{\text{Compatibility}}$

Notation: For a scalar a, and a vector x, we denote $a * x$ by ax.

Subspaces: Definition and Examples

If V is a vector space, and W is a non-empty subset, then W is a *subspace* of V if:

$$\boxed{x,\ y \text{ in } W,\quad a,\ b \text{ in } \mathbb{R} \Rightarrow a * x + b * y \text{ are in } W.}$$

$$\boxed{\text{i.e., linear combinations stay in the subspace.}}$$

Examples:

1. $\{0\}$: The zero subspace and $\mathbb{R}^n$ itself.
2. $\{(x_1, x_2) : x_1 \geq 0, x_2 \geq 0\}$ is not a subspace of $\mathbb{R}^2$. Why?
3. The line $x - y = 1$ is not a subspace of $\mathbb{R}^2$. Why?

   Exercise: A line not passing through the origin is not a subspace of $\mathbb{R}^2$.
4. The line $x - y = 0$ is a subspace of $\mathbb{R}^2$. Why?

   Exercise: Any line passing through the origin is a subspace of $\mathbb{R}^2$.

Vector Spaces: Examples

1. $V = \{0\}$, the space consisting of only the zero vector.
2. $V = \mathbb{R}^n$, the n-dimensional space.
3. $V = \mathbb{R}^\infty$ = sequences of real numbers, e.g., $x = (0, 1, 0, 2, 0, 3, 0, 4, \ldots)$, with component-wise addition and scalar multiplication.
4. $V = \mathcal{M}_{m\times n}$, the set of $m \times n$ matrices, with entry-wise $+$ and $*$.

5. $V = \mathcal{P}$, the set of polynomials, e.g. $1 + 2x + 3x^2 + \cdots + 2023x^{2022}$, with term-wise $+$ and $*$.

6. $V = \mathcal{C}[0, 1]$, the set of continuous real-valued functions on the closed interval $[0, 1]$.e.g., x^2, e^x are vectors in V. How about $1/x$ and $1/(x - 5)$? Are they vectors in V?

   Vector addition and scalar multiplication are pointwise:

   $(f + g)(x) = f(x) + g(x)$ and $(a * f)(x) = af(x)$.

Subspaces: More Examples

5. Let A be an $m \times n$ matrix.

   The null space of A, $N(A)$, is a subspace of $\mathbb{R}^n$.

   The column space of A, $C(A)$, is a subspace of $\mathbb{R}^m$.

   Recall: They are both closed under linear combinations.

6. The set of 2×2 symmetric matrices is a subspace of $\mathcal{M}$. The set of 2×2 lower triangular matrices is also a subspace of $\mathcal{M}$.

   Q. Is the set of invertible 2×2 matrices a subspace of $\mathcal{M}$?

7. The set of convergent sequences is a subspace of $\mathbb{R}^\infty$. What about the set of sequences convergent to 1?

8. The set of differentiable functions is a subspace of $\mathcal{C}[0, 1]$. Is the same true for the set of functions integrable on $[0, 1]$? Create your own examples.

9. See the tutorial sheet for many more examples!

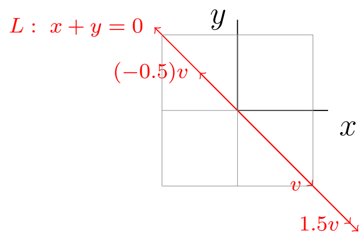
Exercise:(i) A subspace must contain the 0 vector!
(ii) Show that a subspace of a vector space is a vector space.

Examples: Subspaces of $\mathbb{R}^2$
What are the subspaces of $\mathbb{R}^2$?

- $V = \{\begin{pmatrix}0 & 0\end{pmatrix}^T\}$.
- $V = \mathbb{R}^2$.
- What if V is neither of the above?

  Example:

  Suppose V contains a non-zero vector, say $v = \begin{pmatrix}-1 & 1\end{pmatrix}^T$.



V must contain the entire line $L:\ x+y=0$, i.e., all multiples of v.

Examples: Subspaces of $\mathbb{R}^2$

Let V be a subspace of $\mathbb{R}^2$ containing $v_1 = \begin{pmatrix}-1 & 1\end{pmatrix}^T$. Then V must contain the entire line $L:\ x+y=0$.

If $V \neq L$, it contains a vector v_2, which is not a multiple of v_1, say $v_2 = \begin{pmatrix}0 & 1\end{pmatrix}^T$.

Observe: $A = \begin{pmatrix}v_1 & v_2\end{pmatrix} = \begin{pmatrix}-1 & 0\\ 1 & 1\end{pmatrix}$ has two pivots,

$\Leftrightarrow$ A is invertible.
$\Leftrightarrow$ for any v in $\mathbb{R}^2$, $Ax = v$ is solvable,
$\Leftrightarrow$ v is in $C(A)$,
$\Leftrightarrow$ v can be written as a linear combination of v_1 and v_2.
$\Rightarrow$ v is in V, i.e., $V = \mathbb{R}^2$

To summarise: A subspace of $\mathbb{R}^2$, which is non-zero, and not $\mathbb{R}^2$, is a line passing through the origin. What happens in $\mathbb{R}^3$?