MA283: Linear Algebra

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1 Review of Matrix Algebra

Fields

- A field F is a set where addition, subtraction, multiplication and division (by nonzero elements) satisfy the usual algebraic properties. Common fields include $\mathbb R$ and $\mathbb C$
- We write \mathbb{F}^p for the vector space of all p vectors with entries in \mathbb{F} .
- We'll cheat and treat any ordered list of p elements of \mathbb{F} as an element of \mathbb{F}^p .
- For example, in \mathbb{R}^3 , we might consider (1,2,3) as coordinates, a row vector, or a column vector with 3 real entries.

Matrices Over a Field

- An $m \times n$ matrix over a field \mathbb{F} is an array of m rows and n columns of elements from \mathbb{F} .
- When m = n, we write $M_n(\mathbb{F})$, otherwise we write $M_{m \times n}(\mathbb{F})$.

Addition and Scalar Multiplication

- Two matrices of the same size $m \times n$ can be added entrywise
- The $m \times n$ matrix has all entries equal to zero and acts as the additive identity (adding it to any matrix does not change the matrix)
- Multiplying a matrix by a scalar means multiplying each entry by that scalar
- The set of all $m \times n$ matrices over \mathbb{F} is a vector space over \mathbb{F}

Linear Combinations

• A linear combination of vectors v_1, v_2, \ldots, v_k in a vector space V with coefficients $a_1, a_2, \ldots, a_k \in \mathbb{F}$ is defined as:

$$a_1v_1 + a_2v_2 + \ldots + a_kv_k$$

• In particular, matrices themselves can be combined linearly, (e.g. 2A - 3B)

Row and Column Vectors

- A column vector is a matrix with one column
- A row vector is a matrix with one row

Matrix-Vector Multiplication

- If A is $m \times n$ matrix and v is an n-entry column vector, the product Av is defined by taking a linear combination of the columns of A with the entries of v as coefficients.
- The result Av is an m-entry column vector.
- For a row vector u with m entries, and an $m \times n$ matrix Am the product uA a row vector in \mathbb{F}^n formed by the linear combination of the rows of A with the entries of u as coefficients.

Matrix-Matrix Multiplication

- If A is a $m \times p$ and B is a $p \times n$ matrix, the product AB is defined only when the inner dimensions match (p)
- To find each column of AB, multiply A with the corresponding column vector of B.
- In entrywise form:

$$(AB)_{ij} = A_{i,1}B_{1,j} + A_{i,2}B_{2,j} + \ldots + A_{i,p}B_{p,j} = \sum_{k=1}^{p} A_{i,k}B_{k,j}$$

Dot Product and Orthogonality

• For two p-entry vectors, $u, v \in \mathbb{F}^p$, their dot product is:

$$u \cdot v = \sum_{k=1}^{p} u_k v_k$$

- Vectors are **orthogonal** if their dot product is zero.
- If $\mathbb{F} = \mathbb{R}$, this means the vector are perpendicular.
- In matrix multiplication, the entry $(AB)_{ij}$ can be viewed as the dot product of Row i with Column j of B.

Matrices and Tables

Lets consider the table that gives the numbers of Maths M, Physics P and Chemistry C students in each of the 3 years of a course:

Year	M	Р	С	
2015 2016 2017	50	100	70	
2016	60	80	80	
2017	70	90	90	

$$\mathbf{A} = \begin{bmatrix} 50 & 100 & 70 \\ 60 & 80 & 80 \\ 80 & 70 & 70 \end{bmatrix}$$

Each student of M, P, C must also take a course in X and Y. We can represent the credits they earn as a matrix:

Subject	X	Y	
M	10	0	
P	15	15	
$^{\mathrm{C}}$	20	10	

$$B = \begin{bmatrix} 10 & 0 \\ 15 & 15 \\ 20 & 10 \end{bmatrix}$$

The total number of credits earned each year can be found by the matrix product AB:

$$AB = \begin{bmatrix} 50 & 100 & 70 \\ 60 & 80 & 80 \\ 80 & 70 & 70 \end{bmatrix} \begin{bmatrix} 10 & 0 \\ 15 & 15 \\ 20 & 10 \end{bmatrix} = \begin{bmatrix} 50 \cdot 10 + 100 \cdot 15 + 70 \cdot 20 & 50 \cdot 0 + 100 \cdot 15 + 70 \cdot 10 \\ 60 \cdot 10 + 80 \cdot 15 + 80 \cdot 20 & 60 \cdot 0 + 80 \cdot 15 + 80 \cdot 10 \\ 80 \cdot 10 + 70 \cdot 15 + 70 \cdot 20 & 80 \cdot 0 + 70 \cdot 15 + 70 \cdot 10 \end{bmatrix}$$

We can represent the result as a table:

Year	X credits	Y credits
2015 2016	3400 3400	2200 2000
2017	3250	1750

$$A = \begin{bmatrix} 3400 & 2200 \\ 3400 & 2000 \\ 3250 & 1750 \end{bmatrix}$$

Linear Transformations

Let m and n be positive integers, A linear transformation T from \mathbb{R}^n to \mathbb{R}^m , denoted $T: \mathbb{R}^n \to \mathbb{R}^m$, is a function that satisfies the following properties:

- T(u+v) = T(u) + T(v)
- $T(\lambda u) = \lambda T(u)$

 $\forall u, v \in \mathbb{R}^n \text{ and scalars } \lambda \in \mathbb{R}$

When $T: \mathbb{R}^3 \to \mathbb{R}^2$, if we know T applied to the three standard basis vectors of \mathbb{R}^3 :

$$e_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad e_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \quad e_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

we can form a 2×3 matrix A whose columns are exactly these image, then T(v) = Av for any column vector $v \in \mathbb{R}^3$.

Composition of Linear Transformations

- If $T: \mathbb{R}^n \to \mathbb{R}^p$ and $S: \mathbb{R}^p \to \mathbb{R}^m$, then the composition $(S \circ T)(v) = S(T(v))$
- If T is represented by a $p \times n$ matrix A and S by an $m \times p$ matrix B then the composition $S \circ T$ is represented by the matrix product BA.
- Also (AB)C = A(BC)
- Composing transformations is only possible if the codomain of the first transformation matches the domain of the second transformation, that is:

$$A \in M_{m \times n} \quad B \in M_{p \times m} \quad \Rightarrow \quad AB \in M_{m \times n}$$

The $n \times n$ Identity Matrix

 I_n has 1s on the main diagonal:

$$I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \quad I_4 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

The identity matrix is the **neutral element** for multiplication:

$$A \cdot I_n = A$$
 and $I_n \cdot B = B$ (where A has n columns and B has n rows)

The is interpreted as the **identity transformation** on \mathbb{R}^n , so composing with it has no effect on any linear map.

Invertible (Non-Singular) Matrices

A square $n \times n$ matrix A has an inverse A^{-1} if there exists another $n \times n$ matrix such that:

$$AB = I_n$$
 and $BA = I_n$

If A has an inverse, we say it is **unique**; there cannot be two different inverses for the same matrix.

Not all matrices are invertible. A key fact (explained later) is that:

A is invertible
$$\Leftrightarrow$$
 the determinant $\neq 0$

Transpose of a Matrix

FGor a $m \times n$ matrix A, the transpose A^T is the $n \times m$ matrix obtained by turning the rows of A into the columns of A^T :

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}^T = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$$

2 Systems of linear equations

2.1 Linear equations and Solution Sets

A linear equation in the variables x and y is an equation of the form

$$2x + y = 3$$

If we replace x and y with some numbers, the statement **becomes true or false**.

Definition 2.1: Solution to a linear equation

A pair, $(x_0, y_0) \in \mathbb{R}$, is a solution to an linear equation if setting $x = x_0$ and $y = y_0$ makes the equation true.

Definition 2.2: Solution set

The **solution set** is the set of all solutions to a linear equation.

$$a_1X_1 + a_2X_2 + \ldots + a_nX_n = b$$
 where $a_i, b \in \mathbb{R}$

is an **affine hyperplane** in \mathbb{R}^n ; geometrically resembles a copy of \mathbb{R}^{n-1} inside \mathbb{R}^n .

2.2 Elementary Row Operations

To solve a system of linear equations we associate an **augmented matrix** to the system of equations. For example:

To solve, we can perform the following **Elementary Row Operations (EROs)**:

- 1. Multiply a row by a non-zero constant.
- 2. Add a multiple of one row to another row.
- 3. Swap two rows.

The goal of these operations is to transform the augmented matrix into **row echelon form** (REF) or **reduced row echelon form** (RREF).

2.2.1 REF and Strategy

We say a matrix is in row echelon form (REF) if:

- The first non zero entry in each row is a 1 (called the **leading 1**).
- If a column has a leading 1, then all entries below it are 0.
- The leading 1 in each row is to the right of the leading 1 in the previous row.
- All rows of 0s are at the bottom of the matrix.

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

Example of REF

We have produced a new system of equations. This is easily solved by back substitution.

Concept 2.1: Stategy for Obtaining REF

- \bullet Get a 1 as the top left entry
- Use this 1 to clear the entries below it
- Move to the next column and repeat
- Continue until all leading 1s are in place
- Use back substitution to solve the system

2.2.2 Row Reduced Echelon Form

A matrix is in reduced row echelon form (RREF) if:

- It is in REF
- The leading 1 in each row is the only non-zero entry in its column.

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

Example of RREF

2.3 Leading variables and free variables

We'll start by an example:

Solving this system of equations, we get:

RREF:
$$\begin{bmatrix} 1 & 0 & 0 & 2 & | & 4 \\ 0 & 1 & 0 & -1 & | & 2 \\ 0 & 0 & 0 & 1 & | & 2 \end{bmatrix} \Rightarrow \begin{array}{c} x_1 + 2x_4 = 4 \\ x_2 - x_4 = 2 \\ x_3 + x_4 = 2 \end{array} \Rightarrow \begin{array}{c} x_1 = 4 - 2x_4 \\ x_2 = 2 + x_4 \\ x_3 = 2 - x_4 \end{array}$$

This RREF tells us how the **leading variables** (x_1, x_2, x_3) depend on the **free variable** (x_4) . The free variable can take any value in \mathbb{R} . We write the solution set as:

$$x_1 = 4 - 2t$$
, $x_2 = 2 + t$, $x_3 = 2 - t$, $x_4 = t$ where $t \in \mathbb{R}$
 $(x_1, x_2, x_3, x_4) = (4 - 2t, 2 + t, 2 - t, t); t \in \mathbb{R}$

Definition 2.3: Leading and Free Variables

- Leading variable : A variable whose columns in the RREF contain a leading 1
- Free variable: A variable whose columns in the RREF do not contain a leading 1

2.4 Consistent and Inconsistent Systems

Consider the following system of equations:

We can see the last row of the REF is:

$$0x + 0y + 0z = 1$$

This equation clearly has no solution, and hence the system has no solutions. We say the system is **inconsistent**. Alternatively, we say the system is **consistent** if it has at least one solution.

2.5 Possible Outcomes when solving a system of equations

• The system may be **inconsistent** (no solutions) - i.e:

$$[0\ 0\ \dots\ 0\ |\ a] \quad a \neq 0$$

- The system may be **consistent** which occurs if:
 - Unique Solutions each column (aside from the rightmost) contains a single leading 1. i.e:

$$\begin{bmatrix} 1 & 0 & 0 & | & 4 \\ 0 & 1 & 0 & | & 3 \\ 0 & 0 & 1 & | & -2 \end{bmatrix}$$

Infinitely many solutions at least one variable does not appear as a leading 1 in any row, making it a
free variable - i.e:

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

2.6 Elementary Row Operations as Matrix Transformations

Elementary row operations may be interpreted as **matrix multiplication**. To see this, first we introduce the **Identity matrix:** $\begin{bmatrix} 1 & 0 & 0 \end{bmatrix}$

$$I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

The I_m Identity matrix is an $m \times m$ matrix with 1s on the diagonal and 0s elsewhere. We also introduce the $E_{i,j}$ matrix which has 1 in the (i,j) position and 0s elsewhere. For example:

$$E_{1,2} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Then:

$$I_3 + 4E_{1,2} = \begin{bmatrix} 1 & 4 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Performing a row operation on A is the same as multiplying A by an appropriate matrix E on the left. These matrices are called **elementary matrices**. They are **always invertible**, and **their inverses are also elementary matrices**. The statement:

"every matrix can be reduced to RREF through EROs"

is equivalent to saying that

"for every matrix A with m rows, there exists a $m \times m$ matrix B

which is a product of elementary matrices such that BA is in RREF."

2.6.1 Multiplying a Row by a Non-Zero Scalar

When multiplying row i of matrix A by a scalar $\alpha \neq 0$, we can use the matrix:

$$I_m + (\alpha - 1)E_{i,i}$$

This works because it modifies only the (i,i) entry of the identity matrix to be α while keeping all other entries unchanged. When multiplied with A, it scales row i by α and leaves all other rows intact.

Example: If $\alpha = 5$ and i = 2, then:

$$I_3 + 4E_{2,2} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \qquad (I_3 + 4E_{2,2})A = \begin{bmatrix} 1 & 2 & 3 \\ 20 & 25 & 30 \\ 7 & 8 & 9 \end{bmatrix}$$

2.6.2 Switching Two Rows

To swap rows i and k, we use:

$$S = I_m + E_{i,k} + E_{k,i} - E_{i,i} - E_{k,k}$$

This works by:

- Removing the 1's at positions (i, i) and (k, k) from the identity matrix
- Adding 1's at positions (i, k) and (k, i)

Example: Swapping rows 1 and 3:

$$S = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \quad A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \qquad SA = \begin{bmatrix} 7 & 8 & 9 \\ 4 & 5 & 6 \\ 1 & 2 & 3 \end{bmatrix}$$

2.6.3 Adding a Multiple of One Row to Another

To replace row k with row $k + \alpha \times$ row i, use:

$$I_m + \alpha E_{k,i}$$

This adds α times row i to row k while leaving all other rows unchanged because:

- For any row $j \neq k$, the corresponding row in this matrix is just the standard basis row
- Row k becomes the sum of the standard basis row k plus α times the standard basis row i

Example: Adding 3 times row 1 to row 2:

$$I_3 + 3E_{2,1} = \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \qquad (I_3 + 3E_{2,1})A = \begin{bmatrix} 1 & 2 & 3 \\ 7 & 11 & 15 \\ 7 & 8 & 9 \end{bmatrix}$$

Example 2.1

Write the inverse of an elementary matrix and show it is an elementary matrix.

Multiplying a row by a nonzero scalar:

- Operation: Multiply row i by $\alpha \neq 0$.
- Elementary Matrix: $E = I_m + (\alpha 1)E_{i,i}$
- Inverse: To reverse the operation, multiply row i by $1 \setminus \alpha$. Hence, the inverse is

$$E^{-1} = I_m + \left(\frac{1}{\alpha} - 1\right) E_{i,i} = I_m + \frac{1 - \alpha}{\alpha} E_{i,i}.$$

Swapping two rows:

- Operation: Swap rows i and k.
- Elementary Matrix: $S = I_m E_{i,i} E_{k,k} + E_{i,k} + E_{k,i}$
- Inverse: Since swapping the same two rows twice returns them to their original positions,

$$S^{-1} = S.$$

Adding a multiple of one row to another:

- Operation: Add α times row i to row k.
- Elementary Matrix: $E = I_m + \alpha E_{k,i}$
- Inverse: To undo the operation, subtract α times row i from row k. Therefore,

$$E^{-1} = I_m - \alpha E_{k,i}.$$

Example 2.2

Prove that every invertible matrix in $M_n(\mathbb{R})$ is a product of elementary matrices.

Let A be an invertible matrix in $M_n(\mathbb{R})$. Since A is invertible, we can use Gaussian elimination to transform A into the identity matrix I_n .

Let E_1, E_2, \dots, E_k be the elementary matrices corresponding to the row operations used in the elimination process. Then, we have:

Multiplying a row by a scalar: $I_n + (\alpha - 1)E_{i,i}$

Swapping two rows: $I_n + E_{i,k} + E_{k,i} - E_{i,i} - E_{k,k}$

Adding a multiple of one row to another: $I_n + \alpha E_{k,i}$

Applying these in sequence to A gives:

$$E_k \cdots E_2 E_1 A = I_n$$

Since $E_k \cdots E_2 E_1 = I_n$, we can multiply both sides by $(E_k \cdots E_2 E_1)^{-1}$ on the left to obtain:

$$A = (E_k \cdots E_2 E_1)^{-1} I_n = (E_k \cdots E_2 E_1)^{-1}$$

Using the property:

$$(E_k \cdots E_2 E_1)^{-1} = E_1^{-1} E_2^{-1} \cdots E_k^{-1},$$

we can express A as a product of elementary matrices:

$$A = E_1^{-1} E_2^{-1} \cdots E_k^{-1}$$

Since each E_i is an elementary matrix, its inverse is also an elementary matrix. Therefore, A can be expressed as a product of elementary matrices.

2.7 EROs and Inverses

Elementary Row Operations can be used to find the inverse of a square matrix. Consider a square matrix $A \in M_n(\mathbb{F})$ (that is, an $n \times n$ matrix over a field \mathbb{F}). If A is invertible, let

$$A^{-1} = \begin{bmatrix} | & | & | \\ \mathbf{v}_1 & \mathbf{v}_2 & \cdots & \mathbf{v}_n \\ | & | & | \end{bmatrix}$$

be its inverse, where each \mathbf{v}_i is the ith column of A^{-1} . By definition of the matrix inverse, we have

$$AA^{-1} = A\begin{bmatrix} \mathbf{v}_1 & \mathbf{v}_2 & \cdots & \mathbf{v}_n \end{bmatrix} = \begin{bmatrix} A\mathbf{v}_1 & A\mathbf{v}_2 & \cdots & A\mathbf{v}_n \end{bmatrix} = I_n,$$

the $n \times n$ identity matrix. This implies that

$$A\mathbf{v}_i = \mathbf{e}_i$$
, for each $i = 1, 2, \dots, n$,

where \mathbf{e}_i is the *i*th column of I_n (which has a 1 in the *i*th row and 0 everywhere else). In other words, each column \mathbf{v}_i of A^{-1} is the unique solution to the linear system

$$A\mathbf{v}_i = \mathbf{e}_i$$
.

To find A^{-1} effectively, we form the augmented matrix $[A \mid I_n]$ and apply EROs to transform A into I_n . When this is achieved, the augmented portion becomes A^{-1} . Thus, we have

$$RREF([A \mid I_n]) = [I_n \mid A^{-1}].$$

Example 2.3

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

We form a 3×6 matrix $A' = [A \mid I_3]$:

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

We apply the following EROs to A':

- $R_1 \leftrightarrow R_2$
- $R_2 \to R_2 3R_1$
- $R_3 \to R_3 2R_1$
- $R_3 \to R_3 + R 2$
- $R_3 \leftrightarrow R_2$
- $R_3 \to R_3 4R_2$
- $R_3 \times (-\frac{1}{10})$
- $R_1 \to R_1 3R_3$

To obtain:

$$\begin{bmatrix} 1 & 0 & 0 & | & \frac{3}{2} & -\frac{11}{10} & -\frac{6}{5} \\ 0 & 1 & 0 & | & -1 & 1 & 1 \\ 0 & 0 & 1 & | & -\frac{1}{2} & \frac{7}{10} & \frac{2}{5} \end{bmatrix}$$

That is:

$$A^{-1} = \begin{bmatrix} \frac{3}{2} & -\frac{11}{10} & -\frac{6}{5} \\ -1 & 1 & 1 \\ -\frac{1}{2} & \frac{7}{10} & \frac{2}{5} \end{bmatrix}$$

It is easily checked that $AA^{-1} = I_3$.

3 Spanning sets, bases and dimensions

We think of the real number line \mathbb{R} as being "1-dimensional", and the plane \mathbb{R}^2 as being "2-dimensional". The space \mathbb{R}^3 is "3-dimensional", and so on. The dimension of a vector space is the number of vectors in a basis for that space. A basis is a set of vectors that are linearly independent and span the space.