

$m \neq n \rightarrow$ Rectangular Mat ; $m=1 \rightarrow$ Row matrix

$[A]_{m \times n}$ $m=n \rightarrow$ Square matrix

$n=1 \rightarrow$ column matrix

Diagonal Matrix : $A = \begin{bmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{bmatrix}$

Scalar matrix : A diagonal matrix whose all diagonals ~~are~~ elements are equal.

Singular Matrix : $|A|=0$

Transpose of a matrix : $A' = [a_{ji}]$

Involuntary matrix : $A^2 = I$

Nilpotent Matrix : $A^2 = 0$

Transpose

$$(A')' = A$$

$$(A+B)' = A'+B'$$

$$(kA)' = kA'$$

$$(AB)' = B'A'$$

$$(A^n)' = (A')^n$$

Conjugate

$$\bar{A} = [a_{ij}] \rightarrow \text{complex conjugate}$$

$$(\bar{A}) = A$$

$$\overline{(A+B)} = \bar{A} + \bar{B}$$

$$\overline{(kA)} = \bar{k}\bar{A}$$

$$\overline{(AB)} = \bar{B}\bar{A}$$

$$\overline{(A^n)} = (\bar{A})^n$$

Transposed Conjugate

$$A^\theta = (\bar{A})'$$

$$(A^\theta)^\theta = A$$

$$(kA)^\theta = \bar{k}A^\theta$$

$$(A^n)^\theta = (A^\theta)^n$$

$$(A+B)^\theta = A^\theta + B^\theta$$

$$(A \cdot B)^\theta = B^\theta \cdot A^\theta$$

$\text{adj } A = [A_{ij}]'$... A_{ij} is cofactor of a_{ij}

- $\text{Trace}(AB) = \text{trace}(BA)$

$$A^{-1} = \frac{\text{adj } A}{|A|}$$

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

- A is said to be invertible if inverse exists.

- $(AB)^{-1} = B^{-1}A^{-1}$
- $(A^n)^{-1} = (A^{-1})^n$

- $\det(A^{-1}) = [\det(A)]^{-1}$

- Any System of L.E can be written (in any no. of unknowns) in the form of $\underline{AX = B}$

$X = A^{-1}B \rightarrow$ is unique solution where $|A| \neq 0$

- Symmetric Matrix : $A = [a_{ij}] = [a_{ji}]$; $A = A'$

- Skew Symmetric mat: $A = [a_{ij}] = [-a_{ji}]$; $A = -A'$

- Diagonal elements of Skew Symmetric matrix are 0.

- Hermitian mat $[a_{ij}] = [\bar{a}_{ij}]$; $A^\circ = A$

- All diagonal matrix are real.

- Skew Hermitian : $[a_{ij}] = [-\bar{a}_{ij}]$; $A = -A^\circ$

- Diagonal elements are purely imaginary or 0.

• Row Echelon form :

- Rank of a matrix in echelon form is equal to no. of non-zero rows/columns of matrix.

• Normal form :

$$\begin{bmatrix} I_x & 0 \\ 0 & 0 \end{bmatrix} \quad \begin{bmatrix} I_x \\ 0 \end{bmatrix} \quad \begin{bmatrix} I_x & 0 \end{bmatrix} \quad [I_x]$$

Thm: If A be the matrix $m \times n$ of rank x , there exists non-singular matrix $P \& Q$ such that

$$PAQ = \begin{bmatrix} I_x & 0 \\ 0 & 0 \end{bmatrix}$$

Linear Dependence and Independence

- Linear Dependence : $\alpha_1, \alpha_2, \alpha_3, \dots, \alpha_n$ are said to be linearly dependent if there exists 'n' no. c_1, c_2, \dots, c_n (not all zeros such that

$$c_1\alpha_1 + c_2\alpha_2 + \dots + c_n\alpha_n = 0$$

- Linear Independence : $\alpha_1, \alpha_2, \dots, \alpha_n$ are L.I if

$$c_1\alpha_1 + c_2\alpha_2 + \dots + c_n\alpha_n = 0 \text{ given } c_1 = c_2 = \dots = c_n = 0.$$

- A set containing only zero vector is L.D.

- A set containing only non-zero vectors is L.I

- Every sub-set of L.I set is L.I.

Working Rules:

take n scalars -

$c_1, c_2, c_3, \dots, c_n$ &

→ solve the
system and

put $c_1\alpha_1 + c_2\alpha_2 + \dots + c_n\alpha_n = 0$ find values of

c_1, c_2, \dots, c_n .

if $c_1 = c_2 = \dots = 0$

then only sol'n is
L.I

if ~~$c_1 = c_2 = \dots = 0$~~
if at least $c_i \neq 0$,
then $\alpha_1, \alpha_2, \dots, \alpha_n$ are L.D.

Alternate

1. Construct matrix A whose n columns are given vectors $\rightarrow \alpha_1, \alpha_2, \alpha_3, \dots, \alpha_n$.
 2. Reduce A to R.E form by using elementary Row-opⁿ.
 3. find $\rho(A)$
 4. if $\rho(A) = n$... no of vector then L.I
if $\rho(A) < n$ ——— L.D
- if $|A| = 0$ then $\rho(A) < n$ ——— L.D

$A_{m \times n}$ matrix $\rho(A) = r \leq \min(m, n)$

dimension of solution space = $(n-r)$; i.e $n-r$ L.I solutions.

System of Linear Equations.

$AX = B \Rightarrow$ Non-Homogeneous L.E

$[A:B] \Rightarrow$ augmented matrix

consistent

unique
solution

$\rho(A) = \rho(A:B)$

Inconsistent

(No-Solution)

$\rho(A) \neq \rho(A:B)$

Infinite Sol^m

$\rho(A) < \rho(A:B)$

Characteristic Equations.

$$|A - \lambda I| = 0$$

- Roots of C.E are characteristic Roots/Eigen Values/Latent roots.
- set of C.R of a matrix = spectrum of matrix.
- Any eqⁿ $Ax = \lambda x$ is c. vector/eigen vector.
- Cayley Hamilton theorem:
 - Every square matrix satisfies its C.E
 - Also can be used to find inverse.
 - transpose of a square mat. has same C.E.

- Orthogonal Matrix

A : square matrix $\Rightarrow AA' = A'A = I$; $A' = A^{-1}$

- Rows & columns form orthonormal sets of vectors.

- Determinant of orthogonal matrix is ± 1

- Unitary Matrix

$A \rightarrow$ Sq. mat \rightarrow unitary $A \cdot A^\theta = A^\theta \cdot A = I$

$$A^\theta = A^{-1}$$

- Determinant of unitary mat. has absolute value 1.
- C.R of Unitary mat are of unit modulus.

- Similar Matrix

let A & B sq. matrix of order n then B is said to be similar to A if there exists a non-singular matrix P s.t

$$B = P'AP$$

Vector Spaces & Subspaces

- $V \& F \rightarrow$ two non-empty sets.
- if in V $\begin{cases} u * v \in V ; u, v \in V \\ u * v \text{ is unique} \end{cases}$ then $*$ is internal binary opⁿ on V .
- for each $v \in V$ and $a \in F$, $a * v \in V$ & unique, then $*$ is external binary opⁿ on V over F .
- A vector space over F is a non-empty set V (together with 2 operations: $+$, \times) such that $u+v$ is unique and for each $a \in F$ & $v \in V$, there is a unique $av \in V$ and it satisfies:

① Associativity	③ Existence of Identity.
② Commutativity	④ Existence of Inverse

Def 2:

- Let $\langle V, + \rangle$ be an abelian group & $\langle F, +, \cdot \rangle$ be a field.
Define scalar multiplication such that for all $a \in F$, $v \in V$, $av \in V$.
Then we say that V is a vector space over F if ①, ②, ③, ④ are satisfied.

Vectors in \mathbb{R}^n

- An ordered n -tuple of real numbers is called a real n -vector.
- A Plane Vector is an ordered pair (a_1, a_2) of real nos.
- the set of plane vectors (all ordered pairs of real nos.) is denoted by V_2 which is cartesian product $\mathbb{R} \times \mathbb{R} : \mathbb{R}^2$.
- Space vector : $(a_1, a_2, a_3) : \mathbb{R}^3$.

Subspaces

- A non-empty subset W of a vector space $V(F)$ is said to form a subspace of V if W is also a vector space over F with same addition and scalar multiplication as for V .
- Zero space (null space) consisting of single element zero vector and vector space V itself are subspaces of every vector space $V(F) : \text{Improper subspaces.}$
- All other subspaces, if any are called proper subspaces.

Theorems

① A necessary & sufficient condition for a non-empty subset W of a vector space $V(F)$ to be a subspace of V is that W is closed under addition and scalar multiplication.

→ 1. Cond" is necessary:

If W is a subspace of V , then by definition, W is a vector space over $F \Rightarrow$

$$u, v \in W \Rightarrow u + v \in W \quad \text{and}$$

$$u \in W, a \in F \Rightarrow au \in W \Rightarrow W \text{ is closed under } + \text{ & } \times.$$

Condition is sufficient: Let W be closed under addⁿ & scalar mult.
 $\Rightarrow u, v \in W \Rightarrow u+v \in W$ and $\forall w, a \in F \Rightarrow aw \in W$

Since 1 is multip Identity of $F \Rightarrow -1 \in F \therefore (-1)u \in W \Rightarrow -u \in W$

$\therefore 0$ is Additive inverse of $F \Rightarrow u+(-u) = 0 \in W$

thus zero element of V is also zero element of W .

Also $u, v \in W \Rightarrow u, v \in V$ and so: $u+v = v+u$

Similarly condⁿ of Asso. and other conditions of a vector space
also hold in W since they hold in V .

$\therefore (W, +)$ is an abelian group. Also W is subset of V .

Hence W is subspace of V .

② ~~these~~ necessary & sufficient conditions for a non-empty
subset W of a vector space $V(F)$ to be a subspace are:

1) $u-v \in W$ for $u, v \in W$ 2) $aw \in W$ for $a \in F, w \in W$

Condition Necessary: \rightarrow Let W be a subspace of $V(F)$
 $\therefore W$ is also a vector space over F
 \Rightarrow 2) holds.

Now $v \in W \Rightarrow -v \in W$; $u, -v \in W \Rightarrow u+(-v) \in W$
 $\Rightarrow u-v \in W \dots 1)$ holds.

Conditions Sufficient: Let W be a non-empty subset of V s.t
condⁿ ① & ② hold let $u \in W$

then, by condition ① $u-u \in W \Rightarrow 0 \in W \Rightarrow$ Identity ele.

by condition ② $-1 \in F$ and $u \in W \Rightarrow -1u \in W \Rightarrow -u \in W$.

Again: $u \in W, v \in W \Rightarrow u \in W, -v \in W \Rightarrow u+(-v) \in W$ (from ①)
 $\Rightarrow u+v \in W \Rightarrow W$ is closed under vector Addⁿ.
 \downarrow
Additive Inverse.

Also $u, v \in W \Rightarrow u, v \in V$ and $u+v = v+u$ [$\langle V \rangle$ is abelian]

Similarly conditions of a vector space also holds in W since they hold in V and also W is subset of V .

Hence W is subspace of V .

~~(3) The necessary & sufficient conditions for a non-empty subset W of a vector space $V(F)$ to be subspace:~~

~~(1) $u-v \in W$ for $u, v \in W$~~

~~(2) au~~

~~(3)~~

(3) A non-empty subset W of Vector Space $V(F)$ is a subspace of V iff $au+bv \in W$ for $a, b \in F$ and $u, v \in W$.

Condition Necessary: Let W be a subspace of $V(F)$. Then by defn: W is closed under vector addition and scalar multiplication.

Since for any $a \in F, u \in W \Rightarrow au \in W$ & for any $b \in F, v \in W \Rightarrow bv \in W$

\therefore for any $a, b \in F$ & $u, v \in W \quad au+bv \in W$.

Since $1 \in F \rightarrow$ take $a=b=1 \Rightarrow 1u+1v \in W \Rightarrow u+v \in W$ for $u, v \in W$

$\Rightarrow W$ is closed under vector addition.

Again $a \in F, u \in W \Rightarrow au = a(u+v) + av$ for any $v \in W, a \in F$.

$$\Rightarrow au = a(u+v) + av \in W$$

thus $a \in F, u \in W \Rightarrow au \in W$

$\Rightarrow W$ is closed under scalar multiplication

Hence W is subspace of $V(F)$

Linear Sum of Subspaces.

If W_1 & W_2 are two subspaces of a vector space $V(F)$, then we define Linear sum of W_1 and W_2 as :

$$W_1 + W_2 = \{w_1 + w_2 : w_1 \in W_1 \text{ & } w_2 \in W_2\}$$

Let $w_1 \in W_1$; ~~Since~~

Since $0 \in W_2 \Rightarrow w_1 + 0 \in W_1 + W_2$. thus $\Rightarrow w_1 \in W_1 + W_2$

similarly $W_2 \subseteq W_1 + W_2$

Hence $W_1 \cup W_2 \subseteq W_1 + W_2$

Theorems

① The Linear sum of two subspaces W_1 & W_2 is also a subspace of the vector space $V(F)$.

→ Let W_1 & W_2 → 2 subspaces of $V(F)$; u, v be any two elements of $W_1 + W_2$.

then $u = w_1 + w_2$ } for some :

$v = w'_1 + w'_2$ } $w_1, w'_1 \in W_1$ & $w_2, w'_2 \in W_2$

$$\begin{aligned} \text{Now } a, b \in F \Rightarrow au + bv &= a(w_1 + w_2) + b(w'_1 + w'_2) \\ &= (aw_1 + bw_1) + (aw_2 + bw'_2) \end{aligned}$$

Since W_1 & W_2 are subspaces of $V \rightarrow \therefore aw_1 + bw_1 \in W_1$ & $aw_2 + bw'_2 \in W_2$

thus: $au + bv = (aw_1 + bw_1) + (aw_2 + bw'_2) \in W_1 + W_2$

Hence $W_1 + W_2$ is subspace of $V(F)$

Subspace Generated by a Set:

Let V be a vector space over F and $S \subseteq V$. Then W is said to be subspace generated by S if W is the smallest subspace of V containing S and is denoted by $W = \langle S \rangle$

Thm: The Linear sum of two subspaces W_1 & W_2 of a vector space $V(F)$ is a subspace generated by union of W_1 & W_2 i.e. $W_1 + W_2 = \langle W_1 + W_2 \rangle$

Direct Sum of Subspaces.

A vector space V is said to be direct sum of its two subspaces W_1 & W_2 if every $v \in V$ can be uniquely expressed as:

$$v = w_1 + w_2, \text{ where } w_1 \in W_1, w_2 \in W_2$$

$$V = W_1 \oplus W_2$$

Ex: If $W_1 = \{(a, b, 0) : a, b \in \mathbb{R}\}$, $W_2 = \{(0, 0, c) : c \in \mathbb{R}\}$ are two subspaces of $V_3(\mathbb{R})$ then any vector $(a, b, c) \in V_3(\mathbb{R})$ can be uniquely written as: $(a, b, c) = (a, b, 0) + (0, 0, c) \Rightarrow V_3 = W_1 \oplus W_2$

Thm: the necessary and sufficient condition for a vector space $V(F)$ to be a direct sum of its subspaces W_1 & W_2 are:

- ① $V = W_1 + W_2$
- ② $W_1 \cap W_2 = \{0\} \Rightarrow$ (Disjoint subspaces)

Dimensions of a Vector Space

Def: The no. of elements in any basis of a finite dimensional vector space $V(F)$ is called the dimension of vector space $V(F)$ & is denoted as $\dim V(F)$.

- ① Dimension of V is always less than or equal to no. of elements in any generating set.
- ② If $\dim V = m$, then any linearly independent set can have at most m elements.
- ③ Dimensions of R, R^*, R^{\sim} are $1, 2, m -$ respectively.

Thm: Every Linearly Independent subset of a finitely generated vector space $V(F)$ can be extended to form a basis of V .

Thm: If W is subspace of a finitely dimensional vector space $V(R)$, then W is finite dimensional & $\dim W \leq \dim V$.

Thm: If W_1, W_2 are two sub-spaces of a finite dimension vector space $V(F)$, then $\dim(W_1 + W_2) = \dim W_1 + \dim W_2 - \dim(W_1 \cap W_2)$

Rank and Nullity.

Let $T: U \rightarrow V$ be a Linear transformation. The null space (or kernel) of T is subset of U consisting of all vectors u whose image under T is 0 and is denoted by $\text{Ker } T$ or $N(T)$ i.e $\text{Ker } T = N(T) = \{u \in U : T(u) = 0\}$

Thm:

Let $T: U \rightarrow V$ be a L.T. Then T is one to one iff $N(T) = \{0\}$

Proof: Let $T: U \rightarrow V$ be a L.T such that T is one to one.

Let $u \in N(T)$ be arbitrary

$$\Rightarrow T(u) = 0 \quad \text{or} \quad T(u) = T(0) \Rightarrow u = 0 \quad [\because T \text{ is one-one}]$$

~~Let $u \in N(T)$ be arbitrary~~

Thus $N(T) = \{0\}$ | conversely let $T: U \rightarrow V$ be L.T such that $N(T) = \{0\}$

Let $u_1, u_2 \in U$ be arbitrary such that

$$T(u_1) = T(u_2) \Rightarrow T(u_1) - T(u_2) = 0 \Rightarrow T(u_1 - u_2) = 0$$

$$\Rightarrow u_1 - u_2 = 0 \\ u_1 = u_2$$

which proves that T is one-one.

Theorem: If $U(F) \rightarrow V(F)$ is L.T, then show that $N(T)$, the null space of T , is a subspace of $U(F)$
(OR)

Let $T: U \rightarrow V$ be a homomorphism, then $\text{Ker } T$ is a subspace of U .

Proof: let $T: U \rightarrow V$ be a L.T., let $N(T) = \{u \in U : T(u) = 0\}$
 obviously: $N(T) \neq \emptyset$, since $0 \in N(T)$ such that $T(0) = 0$.
 Also, let $u_1, u_2 \in N(T)$ and $a, b \in F$ then,

$$T(av_1 + bv_2) = aT(v_1) + bT(v_2) = a \cdot 0 + b \cdot 0 = 0$$

$$\Rightarrow av_1 + bv_2 \in N(T)$$

Hence $N(T)$ or Ker T is a subspace of U .

Range or Image of L.T

Def: let $T: U \rightarrow V$ be a L.T. Then range of T i.e $R(T)$
 is ~~a subspace of V .~~
 is the set of all vectors in V that are images under T of
 vectors in U . i.e $\text{Range } T = R(T) = \{T(u) : u \in U\}$

Thm: let $T: U \rightarrow V$ be a L.T. Then range of T i.e $R(T)$ is a
 subspace of V .

Proof: Since $T(0) = 0$ so 0 is in $R(T)$ and thus $R(T) \neq \emptyset$
 let $v_1, v_2 \in R(T)$. Then $v_1 = T(u_1)$ & $v_2 = T(u_2)$ for some u_1, u_2
 in U .

$$\begin{aligned} \text{Now, for } \text{ Above } a, b \in F, av_1 + bv_2 &= aT(u_1) + bT(u_2) \\ &= T(av_1 + bv_2) \in R(T) \end{aligned}$$

Since $av_1 + bv_2 \in U \therefore R(T)$ is subspace of V .

Linear transformations

- functions defined on vector spaces
- Assumption: all vector spaces are over common field F .

Defⁿ let U & V be two vector spaces over the same

Field E . Then a map (function) $T: U \rightarrow V$ is called

a linear transformation (or vector space homomorphism)

if ① $T(u+v) = T(u) + T(v)$, for all $u, v \in U$

② $T(au) = aT(u)$ for all $a \in E$, $u \in U$.

① L.T is also called Linear Mapping, Linear function or
vector space homomorphism.

② If $U=V$, then Linear transformation $T: U \rightarrow U$ is called
Linear operator on U .

II If function $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ defined by $T(x, y, z) = (u, v)$ is a
Linear transformation and called projection.

The vector $(x_1, y_1) \in \mathbb{R}^2$ is image of $(x_1, y_1, z_1) \in \mathbb{R}^3$ under T

