Mathematics Year I, Linear Algebra Term 1, 2

Most Important theorems, definitions and propositions.

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1 Introduction to matrices and vectors

Definition 1. The standard basis vectors for $\mathbb{R}^n$ are the vectors

$$e_1 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad e_2 = \begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{pmatrix}, \quad \dots \quad e_n = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{pmatrix}, \tag{1}$$

Definition 2. Let $v_1, ...v_n$ be vectors in $\mathbb{R}^n$. Any expression of the form

$$\lambda_1 v_1 + \lambda_2 v_2 + ... + \lambda_n v_n$$

is called linear combination of the vectors $v_1, ...v_n$.

Definition 3. The set of all linear combinations of a collection of vectors $v_1, ...v_n$ is called the span of the vectors $v_1, ...v_n$. Notation:

$$span\{v_1, ...v_n\}$$

.

Note 1. R^n is equal to the span of the standard basis vectors.

Definition 4. The norm of v is the non negative real number defined by

$$||v|| = \sqrt{v \cdot v}$$

.

Definition 5. A vector $v \in \mathbb{R}^n$ is called a unit vector if $||v|| = 1$.

Definition 6. Let u and v be vectors in $\mathbb{R}^n$. The distance between u and v is defined by

$$dist(u, v) := ||u - v||$$

.

Definition 7. The (i, j) entry of a matrix is the entry in row i and column j.

$$\begin{pmatrix} a_{11} & a_{12} & ... & a_{1m} \\ \vdots & & \ddots & \vdots \\ a_{n1} & a_{n2} & ... & anm \end{pmatrix}$$

Most often we use the condensed notation $M = (a_{ij})$.

Definition 8. The transpose of an $n \times m$ matrix $A = (a_{ij})$ is the $m \times n$ matrix whose (i, j) entry is a_{ji}. We denote it as A^T.

The leading diagonal of a matrix is the $(1, 1), (2, 2)...$ entries. So the transpose is obtained by doing a reflection in the leading diagonal.

Definition 9. The identity matrix $I_n = (a_{ij})$ is the square matrix such that
$a_{ij} = 0 \, \forall \, i \neq j$, and $a_{ii} = 1$, where $0 < i, j \leq n$.

Definition 10. Let $A = (a_{ij})$ be a $n \times m$ matrix and $\mathbf{b}$ be the column vector of height n and whose ith entry is b_i. Then $(v_1, ..., v_n)$ is a solution to the system

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + ... + a_{1m}x_m & = b_1 \\ a_{21}x_1 + a_{22}x_2 + ... + a_{2m}x_m & = b_2 \\ \vdots & = \vdots \\ a_{n1}x_1 + a_{n2}x_2 + ... + a_{nm}x_m & = b_n \end{cases}$$

if and only if the vector $\mathbf{v} \in \mathbb{R}^n$ with entries v_i is a solution of the equation

$$Av = b$$

The matrix A is called the coefficient matrix of the system above. The augmented matrix associated to the system is the matrix obtained by adding b as an extra column to A. It is denoted as $(A|b)$.

2 Row operations

Definition 11. A **row operation** is one of the following procedures we can apply to a matrix:

1. $r_i(\lambda)$: Multiply each entry in the ith row by a real number $\lambda \neq 0$.
2. r_{ij} : Swap row i and row j.
3. $r_{ij}(\lambda)$: Add λ times row i to row j.

Proposition 1. Let $Ax = \mathbf{b}$ be a system of linear equations in matrix form. Let r be one of the row operations from Definition 11, and let $(A'|\mathbf{b}')$ be the result of applying r to the augmented matrix $(A|\mathbf{b})$. Then the vector $\mathbf{v}$ is a solution of $Ax = \mathbf{b}$ if and only if it is a solution of $A'x = \mathbf{b}'$.

3 A systematical way of solving linear systems.

Definition 12. The left-most non-zero entry in a non-zero row is called the **leading entry** of that row.

Definition 13. A matrix is in **echelon form** if

1. the leading entry in each non-zero row is 1,
2. the leading 1 in each non-zero row is to the right of the leading 1 in any row above it,
3. the zero rows are below any non-zero rows.

Definition 14. A matrix is in **row reduced echelon form (RRE)** if

1. it is in echelon form,
2. the leading entry in each non zero row is the only non-zero entry in its column.

Solution algorithm

If we have a system of equations

$$Ax = b$$

and A is in RRE form, then we can easily read off the solutions (if any exist). There are four cases to consider.

- **Case 1.** Every column of A contains a leading 1, and there are no zero rows. In this cas the only possibility is that $A = I_n$. Then the equations are simply

$$\begin{aligned} x_1 &= b_1 \\ x_2 &= b_2 \\ &\vdots \\ x_n &= b_n \end{aligned} \tag{2}$$

  and they have a unique solution, i.e. the entries of b.

- **Case 2.** Every column of A contains a leading 1, and there are some zero rows. Then A must have more rows than column, and it must be a matrix of the from

$$A = \begin{pmatrix} I_n \\ \mathbf{0}_{k\times n} \end{pmatrix} \tag{3}$$

  Which looks like an identity matrix with a block of zero rows underneath. In this case the respective equations are

$$\begin{aligned} x_1 &= b_1 \\ &\vdots \\ x_n &= b_n \end{aligned} \tag{4}$$

And the last k of them are

$$\begin{aligned} 0 &= b_{n+1} \\ &\vdots \\ x_n &= b_{n+k}. \end{aligned} \tag{5}$$

Now there are two possibilities:

1. If any of the last k entries of $\mathbf{b}$ are non-zero then this system has no solutions, i.e. it is inconsistent.
2. If the last k entries of $\mathbf{b}$ are all zero then the system has a unique solution, given by setting $x_i = b_i \; \forall \; i \in [1, n]$.

- **Case 3.** Some columns of A do not contain a leading 1, but there are no zero rows. For example

$$A = \begin{pmatrix} 1 & a_{12} & 0 \\ 0 & 0 & 1 \end{pmatrix}. \tag{6}$$

  If the ith column of A does not contain a leading 1, then the corresponding x_i is called a **free variable**. The remaining variables are called basic variables. This kind of system has infinitely many solutions, we call such system underdetermined.

See the full version of the notes for a step by step proof-algorithm how to turn any matrix into RRE form.

Now we have a systematic procedure for solving a system of simultaneous linear equations $Ax = \mathbf{b}$.

1. Form the augmented matrix $(A|\mathbf{b})$.
2. Apply the algorithm to put the augmented matrix into RRE form $(A'|\mathbf{b}')$.
3. Read off the solutions to $A'x = \mathbf{b}'$.

Note 2. In fact we only need to put the left block A' to be able to read off the solutions.

Proposition 2. The number of solutions to a system $Ax = \mathbf{b}$ is always either 0, 1 or ∞.

4 Matrix Multiplication

Remark 1. The easiest way to remember how to multiply matrices is as follows

In order to multiply AB where $A \in M_{n\times m}(\mathbb{R})$ and $B \in M_{m\times p}(\mathbb{R})$ we write $r_1, r_2, ..., r_n \in \mathbb{R}^m$ for the rows of A and $c_1, c_2, ..., c_n \in \mathbb{R}^m$ for the columns of B. Then the definitions states that the (i, j) entry of $AB \in M_{n\times p}(\mathbb{R})$ is the dot product

$$r_i^T \cdot c_j$$

We can view this as in order to determine one column of AB we take the respective column of B and scan A with it from top to bottom multiplying each row of A by the current column.

Definition 15. A matrix $A \in M_{n\times m}(R)$ defines a function from $\mathbb{R}^m$ to $\mathbb{R}^n$, which we denote by

$$T_A : \mathbb{R}^m \to \mathbb{R}^n$$
$$\mathbf{v} \mapsto A\mathbf{v}.$$

Provided that two matrices have correct dimensions, we can compose the functions defined by them.

Lemma 1. *$T_A \circ T_B = T_{AB}$, i.e for any $\boldsymbol{v} \in \mathbb{R}^p$ we have*

$$A(B\boldsymbol{v}) = (AB)\boldsymbol{v}.$$

Where $A \in M_{n\times m}(\mathbb{R})$ and $B \in M_{m\times p}(\mathbb{R})$

4.1 Matrix multiplication properties.

Proposition 3. Let $A, A' \in M_{m\times n}(\mathbb{R})$, let $B, B' \in M_{n\times p}(\mathbb{R})$ let $C \in M_{p\times q}(\mathbb{R})$ Then the following holds.

1. $A(BC) = (AB)C$ (associativity).
2. $A(B + B') = AB + AB'$

   and

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

   (left and right distributivity of multiplication over addition.)
3. $\forall\, \lambda \in \mathbb{R}(\lambda A)B = \lambda(AB) = A(\lambda B)$.

The usual rules about multiplication by zero and one translate onto matrix multiplication with a certain degree of caution.

Lemma 2. *Let $A \in M_{n\times m}(\mathbb{R})$.*

1. *$\forall\, k \in \mathbb{N}$ $\boldsymbol{0}_{k\times n}A = \boldsymbol{0}_{k\times m}$ and $A\boldsymbol{0}_{m\times k} = \boldsymbol{0}_{n\times k}$.*
2. *$I_nA = A = AI_m$.*

Lemma 3. *Let $diag(d_1, ..., d_n)$ and $diag(d_1', ..., d_n')$ be two diagonal matrices $\in M_{n\times n}(\mathbb{R})$. Then their product is $diag(d_1d_1', ..., d_nd_n')$.*