

# Linear Algebra

## ⑥ System of linear equation.

→ Consistent - a system atleast with one soln.

→ Inconsistent - a system without no soln.

## ⑦ Matrix.

$\exists m = n$  → square matrix.

• Equal Matrix → if  $A$  and  $B$  has same size ( $m \times n$ ) and  $a_{ij} = b_{ij}$  are equal for every  $i$  and  $j$

• Addition -  $\exists$  they have the same size.

$$A + B = [a_{ij} + b_{ij}]$$

-  $\exists$  they don't have the same size  $A + B$  is undefined

• Scalar multiplication -  $\exists$   $C$  is scalar

$$CA = [ca_{ij}]$$

• Matrix multiplication -  $\exists A = [a_{ij}]$  with  $(m \times n)$  size and  $B = [b_{ij}]$  with  $(n, r)$  size  
 $\exists C = AB = [c_{ij}]$  where  $c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{in}b_{nj}$   
 -  $AB$  is defined only if column of  $A$  = row of  $B$

• Identity matrix - square matrix ~~that has~~ that has ~~1~~  $\exists$   $i$  in the main diagonal and 0 elsewhere

$$\text{eg } \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \begin{bmatrix} 1 \end{bmatrix}$$

•  $\exists$  any matrix  $\overset{(A)}{\sim}$  multiplied with Identity matrix  $\overset{I}{\sim}$  gives  $\overset{I \text{ left } (A)}{\sim}$

$$AI_m = A \quad I_m A = A$$

• Transpose of matrix  $(A^T)$  - exchanging column and rows

$$A = \begin{bmatrix} 3 & 1 & 2 \\ 4 & 2 & 3 \end{bmatrix} \rightarrow A^T = \begin{bmatrix} 3 & 4 \\ 1 & 2 \\ 2 & 3 \end{bmatrix} \quad \begin{array}{l} \therefore A = (m, n) \\ A^T = (n \times m) \end{array}$$

•  $\exists$  square matrix is symmetric  $\exists A^T = A$

$$\rightarrow \text{Properties: } (A^T)^T = A \quad (AB)^T = B^T A^T$$

$$(A+B)^T = A^T + B^T \quad (cA)^T = cA^T$$

•  $\exists$  a matrix  $A$  is called skew-matrix or anti-symmetric  $\exists A^T = -A$

→ The diagonal of skew matrix is 0.

• Trace of square matrix - the sum of the element on the main diagonal

$$\rightarrow \text{tr}(A) = \sum_{i=1}^n a_{ii}$$

$$\text{Properties: } \text{tr}(A+B) = \text{tr}(A) + \text{tr}(B)$$

$$\text{tr}(cA) = c\text{tr}(A)$$

$$\text{tr}(A^T) = \text{tr}(A)$$

$$\text{tr}(AB) = \text{tr}(BA)$$

✓ zero matrix - matrix whose all entries are zero.

$O_{ij}$  → zero matrix with  $(i \times j)$  size

$$\bullet A_{mn} + O_{mn} = A_{mn}$$

$$\bullet A_{mn} + (-A_{mn}) = O_{mn}$$

✓ Properties of multiplication.

$$\bullet ABC = A(BC) = (AB)C \quad \bullet (A+B)C = AC + BC$$

$$\bullet A(B+C) = AB + AC \quad \bullet C(AB) = (CA)B = A(CB)$$

✓ If  $AC = BC \rightarrow A \neq B$

✓ Diagonal Matrix - if all entries below and above the main diagonal are zero.

$$A = \begin{bmatrix} a_{11} & 0 & 0 \\ 0 & a_{22} & 0 \\ 0 & 0 & a_{33} \end{bmatrix}$$

$$\Rightarrow A^T = \begin{bmatrix} a_{11} & 0 & 0 \\ 0 & a_{22} & 0 \\ 0 & 0 & a_{33} \end{bmatrix}$$

✓ Lower triangle - in a square triangle if all entries above the main diagonal are zero

✓ Upper triangle - in a square triangle if all entries below the main diagonal are zero.

## ④ Row Echelon form (r.e.f)

o matrix in which

1) all rows consisting entirely all zero's at the bottom

2) for row that doesn't contain entirely 0's first non-zero entry is 1 (reading  $\perp$ )

3) for successive non zero rows the reading 1 in the higher row is further to the left than the reading 1 in the lower row.

$$\text{eg. } \left[ \begin{array}{cccc} 1 & 2 & -1 & 4 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & -2 \end{array} \right] \left[ \begin{array}{ccc} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{array} \right]$$

## ⑤ Reduced Row Echelon form (r.r.e.f)

- Echelon form where every where above and below reading

o 1 has entries of zero

$$\text{eg. } \left[ \begin{array}{cccc} 1 & 0 & 0 & 3 \\ 0 & 1 & 0 & 5 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

⑥ Augmented matrix - matrix derived from coefficients and constants of linear system

⑦ Coefficient matrix - The matrix consisting only the coefficients of a system

$$\left\{ \begin{array}{l} x - 4y - 3z = 5 \\ -3x + 3y - z = -3 \\ x + z = 4 \end{array} \right.$$

system

$$\left[ \begin{array}{cccc} 1 & -4 & -3 & 5 \\ -3 & 3 & -1 & -3 \\ 1 & 0 & 1 & 4 \end{array} \right]$$

Augmented

$$\left[ \begin{array}{ccc} 1 & -4 & -3 \\ -3 & 3 & -1 \\ 1 & 0 & 1 \end{array} \right]$$

coefficients.

### ④ Elementary row operations.

- Interchanging row
- multiplying a row by non zero constant
- Add a multiple of a row to another row.

### ⑤ Gaussian Elimination with back substitution.

1. Write the augmented matrix
2. Using elementary operations convert it to r.e.f
3. Write the new simplified system then use back substitution to solve for all variables.

### ⑥ Gauss-Jordan Elimination.

- same with the above but continue reduction until r.r.e.f
- During reduction process, if you get a row with all zero except the last one, the system has no solution
- After the elimination if we have more unknown variables than the no of equations, it means the system has  $\infty$  solutions

### ⑦ Homogeneous system of Linear Equations.

- a system of equations in which each of the constant terms are zero
- eg. 
$$\begin{cases} 3x + y - z = 0 \\ 3y + z = 0 \end{cases}$$
 (has atleast 1 solution)
- trivial solution - ~~if~~ a solution where all variables are 0.
- all homogeneous systems have trivial solution

### ⑧ Inverse of matrix

- for square matrix  $A$  if there is a matrix  $B$  such that  $AB = BA = I_n$  then  $A$  is invertible.

$$A^{-1} = B$$

- If a matrix doesn't have inverse it is called singular or non-invertible.
- using Gauss-Jordan elimination

$[A : I_n]$  use elementary method  $\rightarrow [I_n : A^{-1}]$

If this doesn't exist it's irr.

→ for  $2 \times 2$  matrix -  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}_{2 \times 2}$

$A$  is invertible if  $\underbrace{ad - bc \neq 0}$   
determinant

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

→ properties of inverse.

- $(A^{-1})^{-1} = A$
- $(cA)^{-1} = \frac{1}{c}(A)^{-1}, c \neq 0$
- $(A^T)^{-1} = (A^{-1})^T$
- $(A^+)^{-1} = (A^{-1})^+$

→ Using the inverse to solve a system

$$\text{if } Ax = b \rightarrow x = A^{-1}b$$

$$\text{eg: } \begin{cases} 2x + 3y + z = -1 \\ 3x + 3y + z = -1 \\ 2x + 4y + z = -2 \end{cases} \Rightarrow \begin{vmatrix} 2 & 3 & 1 \\ 3 & 3 & 1 \\ 2 & 4 & 1 \end{vmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \\ -2 \end{bmatrix}$$

$A = \text{coefficient matrix} \quad x \quad b$

using Gauss-Jordan elimination  $A^{-1} = \begin{bmatrix} 2 & 3 & 1 \\ 3 & 3 & 1 \\ 2 & 4 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}$

$$x = \begin{bmatrix} -1 & 1 & 0 \\ -1 & 0 & 1 \\ -2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \\ -2 \end{bmatrix} \quad x = 2 \quad y = -1 \quad z = -2$$

④ Determinant ( $\det(A)$  or  $|A|$ )

✓ A number associated to every square matrix that can be used for multiple purposes.  
eg - finding inverse of a fn.

• For a  $(2 \times 2)$  matrix  $\rightarrow \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

$$\det(A) = ad - bc$$

• For any triangular matrix / diagonal matrix  $A_{(n \times n)}$

$$\det(A) = \underset{\text{multiple of the diagonal entries}}{\bullet} a_{11}a_{22}a_{33} \dots a_{nn}$$

(triangular)

• For a matrix with size greater than  $(2 \times 2)$  and not diagonal

→ Minors ( $M_{ij}$ ) - determinant of a matrix obtained by removing  $i^{th}$  row and  $j^{th}$  column of  $A$ .

$$\text{eg. } \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} \Rightarrow M_{12} = \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} = a_{21}a_{33} - a_{23}a_{31}$$

$$\Rightarrow \text{Cofactor } (C_{ij}) = (-1)^{i+j} M_{ij} \Rightarrow \begin{vmatrix} M_{11} & -M_{12} & M_{13} \\ -M_{21} & M_{22} & -M_{23} \\ M_{31} & -M_{32} & M_{33} \end{vmatrix} \quad \begin{array}{l} \rightarrow i+j \text{ is even} \\ \rightarrow \text{else.} \end{array}$$

• Determinant using minors and cofactors.

• Determinant = the sum of all entries multiplied by their cofactor in  $i^{th}$  row/ $j^{th}$  column - you can choose any row or column.

if we use  $i^{th}$  row  $|A| = a_{11}c_{11} + a_{12}c_{12} \dots + a_{1n}c_{1n}$ .

→ choose a row with most 0's to make it easier.  
(column)

→ properties of determinants. → For  $A_{m \times n}$ ,  $c$ -scalar

- $\det(AB) = \det(A) \cdot \det(B)$

- $\det(cA) = c^n \det(A)$

- If  $\det(A) \neq 0$  it is invertible. Else singular

- $\det(A) = \det(A^T)$

- If  $\det(A) \neq 0 \Rightarrow Ax=0$  has only trivial soln  
 $Ax=b$  has unique soln in w/c  $x = A^{-1}b$

→ Using Elementary Operation to find  $\det$

- $\det(A) = 0 \iff$  <sup>an</sup> entire row/column  $\exists$   
 one of these  $\exists$  <sup>one row or column is a multiple of another</sup>  
 true <sup>two rows/columns are equal</sup>

- In using elementary operations we can try to make the above cases or make it triangular matrix then ~~then multiplying the diagonal entries based on ...~~

- If  $B$  is obtained by exchanging two rows of  $A$

$$\det(B) = -\det(A)$$

- If  $B$  is obtained by adding a multiple of Row to another of  $A$

$$\det(B) = \det(A)$$

- If  $B$  is obtained by multiplying row of  $A$  by  $c$

$$\det(B) = c \det(A)$$

- Adjoint - is the transpose of a matrix of cofactors of  $A$

$$\rightarrow \begin{bmatrix} C_{11} & C_{21} & C_{31} \\ C_{12} & C_{22} & C_{32} \\ C_{13} & C_{23} & C_{33} \end{bmatrix} \quad \text{Adj}(A) = C^T$$

- We use it to find inverse of a matrix

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

- Cramer's rule - a method to solve linear equations using determinants

- by expressing each variable as a ratio of two determinants involving matrices derived from the coefficient matrix and constant term.

$$= D \left\{ a_{11}x_1 + a_{12}x_2 = b_1 \right. \quad \left. \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}, \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \right\}, \quad \begin{matrix} A \\ \text{Constants} \end{matrix}$$

$$\rightarrow x_i = \frac{|A_i|}{|A|}$$

$A_i \rightarrow$  matrix in w/c the  $i$ th column is the constant terms.

$$\text{e.g. } A_1 = \begin{bmatrix} b_1 & a_{12} \\ b_2 & a_{22} \end{bmatrix}, \quad A_2 = \begin{bmatrix} a_{11} & b_1 \\ a_{21} & b_2 \end{bmatrix}$$

## Vector Space

→ V is called a vector space if u and v are its elements then  
vector addition and scalar multiplication is defined.

- $u + v \in V \rightarrow$  closure

•  $c u \in V \rightarrow$  if c is a scalar  $\rightarrow$  closure under scalar multiplication  
(some vector spaces)  $\hookrightarrow \mathbb{R}^n$   
 $\begin{array}{l} - n \text{ is num of } \\ - \text{ real num.} \end{array} \rightarrow$  form  $\rightarrow v = (v_1, v_2, \dots, v_n)$

eg.  $(2, 3) \in \mathbb{R}^2$

•  $(x, y) \in \mathbb{R}^2$

•  $(x, y, z) \in \mathbb{R}^3$

represented as  $(n \times 1)$  or  $(1 \times n)$  matrix

$$\text{eg. } \mathbb{R}^4 = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{bmatrix}, [v_1, v_2, v_3, v_4]$$

- $M_{m,n}$  - set of all  $m \times n$  matrices

- $P_n$  - set of all polynomials with degree  $\leq n$

- P - set of all polynomials.

- $C[a, b]$  - set of continuous functions defined on a closed interval  $[a, b]$

- $C(-\infty, \infty)$  - " " " " " the real number

→ Let v be any element of vector space V, c - scalar.

•  $cv = 0$

•  $-c0 = 0$

• if  $cv = 0$  then  $c=0$  or  $v=0$

$-1(v) = -v$

## Subspace of vector spaces

• Non empty set W of a vector V is subspace of V if W is also a  
vector space under operations + and scalar \* defined in V

- eg. W - set of all  $(2 \times 2)$  symmetric matrices

$\Rightarrow W$  is subspace of  $M_{2,2}$

•  $W = \{(x_1, x_1 + x_3, x_3); x_1, x_3 \in \mathbb{R}\}$  is a subspace of  $\mathbb{R}^3$

•  $W = \{a_0 + a_1x + a_2x^2; a_2 > 0\}$  is not a subspace of  $P_2$

→ If V and W are subspaces of  $\mathbb{V}$

$\Rightarrow (V \cap W)$  is also subset of V

## Spanning Sets And Linear Independence

→ A vector  $v$  in a vector space  $V$  is called Linear combination(LC) of vectors  $v_1, v_2, v_3, \dots, v_k$  in  $V$  if  $v$  can be expressed in the form.

$$v = c_1v_1 + c_2v_2 + c_3v_3 + \dots + c_kv_k \quad \{c_1, \dots, c_k \text{ are scalars.}\}$$

e.g. a set in  $\mathbb{R}^3$   $S = \{(1, 3, 1), (0, 1, 2), (2, 0, -1)\}$

•  $v_1$  is LC of  $v_2$  and  $v_3$  because  $v_1 = 3v_2 + v_3$

• for set  $S$  in  $M_{2,2}$   $S = \left\{ \begin{bmatrix} 0 & 0 \\ 2 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 2 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} -1 & 3 \\ 2 & 1 \end{bmatrix}, \begin{bmatrix} -2 & 0 \\ 1 & 3 \end{bmatrix} \right\}$

•  $v_1 = v_2 + v_3 - v_4$  so  $v_1$  is LC of  $v_2, v_3$  and  $v_4$

→ Finding LC

e.g. write  $w = (1, 1, 1)$  as LC from  $S$ .  $S = \{(1, 2, 3), (0, 1, 2), (-1, 0, 1)\}$

$$\Rightarrow (1, 1, 1) = c_1(1, 2, 3), c_2(0, 1, 2), c_3(-1, 0, 1)$$

$$\Rightarrow (1, 1, 1) = (c_1 + 1 - c_3, 2c_1 + c_2, c_1 + 2c_2 + c_3)$$

$$\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} c_1 + c_3 \\ 2c_1 + c_2 \\ 3c_1 + 2c_2 + c_3 \end{bmatrix} \Rightarrow \begin{array}{l} c_1 + c_3 = 1 \\ 2c_1 + c_2 = 1 \\ 3c_1 + 2c_2 + c_3 = 1 \end{array} \quad \begin{array}{l} \text{Solve } c_1, c_2 \text{ and } c_3 \text{ using} \\ \text{Gauss-Jordan elimination} \\ \text{if } \det \neq 0 \text{ then} \\ \text{it is a spanning set.} \end{array}$$

$$\Rightarrow w = 2v_1 - 3v_2 + v_3$$

→ sometimes some vectors cannot be written in LC  $\left\{ \begin{array}{l} \text{if it is a solution} \\ \text{it is a spanning set.} \end{array} \right.$

→ Spanning set (S) - If  $S$  is a set in  $V$  every vector in  $V$  can be written as sum of LC of vectors in  $S$ .

-  $S$  is a subset of  $V$

→ so  $S$  spans  $V$

e.g.  $S = \{(0, 0, 1), (0, 1, 0), (1, 0, 0)\}$  spans  $\mathbb{R}^3$

$S = \{1, x, x^2\}$  spans  $P_2$

→ Span of a set - If  $S = \{v_1, v_2, v_3, v_4, \dots, v_k\}$  is a set of vectors in vector space  $V$ .

→ span of  $S$  is the set of all LC of the vectors in  $S$

$$\text{span}(S) = \{c_1v_1 + c_2v_2 + \dots + c_kv_k\}$$

→ If  $\text{span}(S) = V$   $S$  spans  $V$

→  $\text{span}(S)$  is a subspace of  $V$

## Linear dependence and Linear independence (LD, LI)

→ If  $S$  is a set of vectors  $S = \{v_1, v_2, v_3, \dots, v_k\}$  in a v.s  $V$  and

the equation  $c_1v_1 + c_2v_2 + c_3v_3 + \dots + c_nv_n = 0$  has only trivial soln ( $c_1 = c_2 = c_3 = \dots = c_n = 0$ ) then  $S$  is LI.

→ but there is also non-trivial soln  $S$  is LD.

→ TESTING FOR LI OR LD

• write in the form  $c_1v_1 + c_2v_2 + \dots + c_nv_n = 0$

• check if the system has unique soln or not.

\* If the coefficient matrix is a square matrix ( $n \times n$ ) find the determinant  
 if  $\det \neq 0 \rightarrow$  LI  
 if  $\det = 0 \rightarrow$  LD

• If coefficient matrix is not square use the augmented matrix and use Gaussian elimination method to find the values  $c_1, c_2, c_3, \dots$   
 if  $c_1 = c_2 = c_3 = \dots = c_k = 0 \Rightarrow S \text{ is LI}$   
 else  $S \text{ is LD.}$

→ Any set containing a zero vector is ~~not~~ LD

e.g.  $S = \left\{ \underbrace{(1, 2, 3)}_{v_1}, \underbrace{(0, 1, 2)}_{v_2}, \underbrace{(-2, 0, 1)}_{v_3} \right\}$  is LI in  $\mathbb{R}^3$

$$c_1(1, 2, 3) + c_2(0, 1, 2) + c_3(-2, 0, 1) = (0, 0, 0)$$

$$((c_1 + 2c_3, 2c_3), (2c_1 + c_2), (3c_1 + 2c_2 + c_3)) = (0, 0, 0)$$

$$\begin{cases} c_1 + 2c_3 = 0 \\ 2c_1 + c_2 = 0 \\ 3c_1 + 2c_2 + c_3 = 0 \end{cases} \Rightarrow \begin{bmatrix} 1 & 0 & -2 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{bmatrix} \det = -1 \neq 0 \Rightarrow S \text{ is LI}$$

\*  $S = \left\{ \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \\ -2 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ -1 \\ 2 \end{bmatrix} \right\}$  in  $M_{4,1}$

$$\Rightarrow \begin{bmatrix} c_1 + c_2 \\ c_2 + 3c_3 + c_4 \\ -c_1 + c_3 - c_4 \\ 2c_2 - 2c_3 + 2c_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 1 & 0 & 0 : 0 \\ 0 & 1 & 3 & 1 : 0 \\ -1 & 0 & 1 & -1 : 0 \\ 2 & 2 & -2 & 2 : 0 \end{bmatrix}$$

$$c_1 = c_2 = c_3 = c_4 = 0$$

→ If two vectors  $v$  and  $\lambda v$  in  $V$ , one is the scalar multiple of another  $S$  is LD

e.g.  $S = \{(1, 2, -1), (2, 4, -2)\}$  is LD.

→ iff at least one of the vectors in  $S$  in  $V$  can be written as LC then  $S$  is LD

## Basis and dimensions

→ Basis - a set of vectors  $S = \{v_1, v_2, \dots, v_n\}$  in  $V$  if  $S$  spans  $V$  and

$S$  is LI.

- every vector in  $V$  can be written in one and only one way as LC of vectors in  $S$ .

→ Standard basis.

→  $\mathbb{R}^n \rightarrow \{(1, 0, 0, \dots, 0), (0, 1, 0, \dots, 0), (0, 0, 1, \dots, 0), \dots, (0, 0, 0, \dots, 1)\}$

→  $P_n \rightarrow \{1, x, x^2, \dots, x^n\}$

→  $M_{mn} \rightarrow$  has a size of  $(m \times n)$  each vector having some 1 and other entries equal to 0.

$$\text{e.g. } M_{2,2} = \begin{Bmatrix} [1 & 0] & [0 & 1] \\ [0 & 0] & [0 & 0] \\ [0 & 0] & [0 & 0] \\ [1 & 0] & [0 & 1] \end{Bmatrix}$$

→ Non standard basis

- Other bases other than the standard one.

e.g.  $S = \{(1, 1, 1, -1)\}$  is a basis for  $\mathbb{R}^4$

→ If any ~~subset~~ contains more vectors than the basis then it is LD e.g. → basis → 4 vector is to contain 5 vectors it is LD.

→ All bases of ~~the~~  $V$  or  $V$  has the contains the same number of vectors.

→ Dimension of a vector space ( $\dim(V)$ )

- is the number of vector contained in basis of  $V$  or  $V$

e.g.  $\{(1, 0), (0, 1)\}$  is basis of  $\mathbb{R}^2$  then  $\dim(\mathbb{R}^2) = 2$

→  $\dim(\mathbb{R}^n) = n$

→  $\dim(P_n) = n+1$

→  $\dim(M_{mn}) = mn$

→ Let  $V$  be a s of  $\dim(n)$

• If  $S = \{v_1, \dots, v_n\}$  is LI, then  $S$  is basis for  $V$

• If  $S = \{v_1, \dots, v_n\}$  spans  $V$ , then  $S$  is basis for  $V$

Coordinate representation relative to basis.

• If  $B$  is a basis for  $V$ , every vector  $x$  in  $V$  can be expressed as LC of vectors in  $B$ . The coefficients in the LC are coordinates of  $x$  relative to  $B$ .

$B = \{v_1, v_2, v_3, \dots, v_n\}$  → should be ordered.

$x = c_1 v_1 + c_2 v_2 + \dots + c_n v_n$

coordinates =  $c_1, c_2, c_3, \dots, c_n$ .

→ represented in a column matrix  $\Rightarrow [x]_n = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix}$

If matrix  $A$  is invertible all columns are L.I

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## Rank of a Matrix

if  $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & \dots & a_{2n} \\ \vdots & \vdots & & & \vdots \\ a_{m1} & a_{m2} & \dots & \dots & a_{mn} \end{bmatrix}$

$\Rightarrow$  Row vectors of  $A = \{(a_{11}, a_{12}, \dots, a_{1n}), (a_{21}, a_{22}, \dots, a_{2n}), (a_{m1}, a_{m2}, \dots, a_{mn})\} \in \mathbb{R}^n$

$\Rightarrow$  Row vector of  $A = \left\{ \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix}, \begin{bmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{bmatrix}, \dots, \begin{bmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{bmatrix} \right\} \in \mathbb{R}^m$

• Row space (R.S.) of  $A$  is subspace of  $\mathbb{R}^n$  spanned by the row vectors of  $A$ .

• Column space (C.S.) of  $A$  is the subspace of  $\mathbb{R}^m$  spanned by the column vectors of  $A$ .

$\rightarrow$  How to find basis for R.S and C.S.

1. write the matrix in R.E.F.

2. for R.S take the non zero rows  
for C.S take columns with leading 1 & if that column is L.I in the initial matrix (before r.e.f)  
3. write set of vectors using each column/row as individual vectors

$\rightarrow$  to apply this method to find basis for subspace spanned by the set  $S = \{v_1, v_2, v_3, \dots, v_k\}$  in  $\mathbb{R}^n$ , use the vectors in  $S$  as rows & apply the same technique.

$\rightarrow$  An  $m \times n$  matrix  $A$  has the same row space dimension and C.S dim and called Rank of A ( $\text{rank}(A)$ )

$$\text{rank}(A) = \dim(\text{R.S.}) = \dim(\text{C.S.})$$

so, Rank is the number of L.I rows or rows in the matrix

$\rightarrow$  for  $A_{m,n} \Rightarrow \text{rank}(A) \leq \min(m, n)$

$\rightarrow$  If  $A$  is  $n \times n$  invertible matrix, then  $\text{rank}(A) = n$

$\rightarrow \text{rank}(A^T) = \text{rank}(A)$

### Application of Rank

#### Rouche-Capelli thm.

- If system of L equations with n variables has a soln if rank of the coefficient matrix is equal to rank of the augmented matrix  $\text{Rank}(A) = \text{Rank}(A:b)$   $\Leftrightarrow$  L. doesn't have soln
  - if  $\text{Rank}(A) = n \rightarrow$  unique soln
  - O.W.  $\rightarrow$  infinite soln

#### Null space

- If  $A_{mn}$  matrix, the set of all solns of the homogeneous sys of linear eqns  $\{Ax=0\}$  is a subspace of  $\mathbb{R}^n$  called the nullspace of  $A$  ( $N(A)$ )

$$N(A) = \{x \in \mathbb{R}^n \mid Ax=0\}$$

→ Nullity of  $A$  - is the dimension of null space.

$$\text{Nullity of } A = \dim(N(A))$$

$\text{Nullity} = \# \text{ free variables} = \# \text{ columns without leading ones}$  (opposite of rank)

$$\text{Nullity} \stackrel{(a)}{=} \text{rank}(A) = \# \text{ column} = n$$

$$\text{Nullity} = \cancel{n} - \text{rank}(A)$$

→ Non homogeneous system  $Ax=b$  is not subspace b/c zero-vector is never a soln

→ Relation b/w solns of  $Ax=0$  &  $Ax=b$

$$x = x_p + x_n \quad \begin{cases} x - \text{every soln of the system} \\ x_p - \text{soln of } Ax=b \\ x_n - \text{soln of } Ax=0 \end{cases}$$

e.g. find set of all soln of

$$\text{ref} = \left[ \begin{array}{cccc|c} 1 & 0 & -2 & 1 & 5 \\ 0 & 1 & 1 & -3 & -1 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \Rightarrow \begin{array}{l} x_1 - 2x_3 + x_4 = 5 \\ x_2 + x_3 - 3x_4 = -1 \\ x_2 + x_3 - 3x_4 = -7 \end{array} \quad \begin{array}{l} \text{let } x_3 = s \\ x_4 = t \end{array}$$

$$x_1 = 5 + 2s - t, x_2 = -s + 3t - 7$$

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 5 + 2s - t \\ -s + 3t - 7 \\ s \\ t \end{bmatrix} = \underbrace{\begin{bmatrix} 5 \\ -7 \\ s \\ t \end{bmatrix}}_{x_n} + t \underbrace{\begin{bmatrix} 2 \\ -1 \\ 1 \\ 1 \end{bmatrix}}_{x_p} + \underbrace{\begin{bmatrix} -1 \\ 3 \\ 0 \\ 0 \end{bmatrix}}_{x_p}$$

$$x = u_1 + u_2 + x_p$$

arbitrary vector  
in the soln  
space  $\ni Ax=0$

particular soln  
 $\ni Ax=b$

Summary - If  $A \in \mathbb{R}^{n \times n}$  square matrix then the following are equivalent.

$\rightarrow A$  is invertible

2.  $\det(A) \neq 0$

3)  $AX = b$  has unique soln  $x = A^{-1}b$

4)  $AX = 0$  has only trivial soln

5)  $\text{rank}(A) = n$

6.  $n$  row vectors of  $A$  ar LI

7.  $m$  column " " " " "

$\rightarrow$  The system of linear equn  $AX = b$  is consistent (has at least 1 solution)

If  $b$  is in column space of  $A$  ( $b$  can be written as LC of the columns)

## Eigen value and eigen vectors

- Let  $A$  be an  $(n \times n)$  matrix. The scalar  $\lambda$  is called an eigen value of  $A$  if there is a non-zero vector  $x$  such that  $Ax = \lambda x$  then  $x$  is eigen vector corresponding to  $\lambda$ .

e.g.  $\bullet A = \begin{bmatrix} 2 & 0 \\ 0 & -1 \end{bmatrix}$ . verify  $x_1 = (1, 0)$  is an e. vector of  $A$

$$Ax_1 = \begin{bmatrix} 2 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \lambda x_1$$

~~$\bullet Ax_1 = \begin{bmatrix} 1 & -2 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} -3 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = 0 \begin{bmatrix} -3 \\ -1 \\ 1 \end{bmatrix} = \lambda x_1 = 0$~~

$$\bullet Ax_1 = \begin{bmatrix} 1 & -2 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} -3 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = 0 \begin{bmatrix} -3 \\ -1 \\ 1 \end{bmatrix} = \lambda x_1 = 0$$

- how to find e.value & e.vectors.

- $\det(\lambda I - A) = 0$  { use these formulas to find e.value & e.vectors.}
- $(\lambda I - A)x = 0$

e.g.  $A = \begin{bmatrix} 2 & -12 \\ 1 & -5 \end{bmatrix}$  to find e.value and e.vectors.

$$\begin{aligned} \det(\lambda I - A) &= \left| \begin{array}{cc} \lambda & 0 \\ 0 & \lambda + 5 \end{array} \right| - \left| \begin{array}{cc} 2 & -12 \\ 1 & -5 \end{array} \right| = \left| \begin{array}{cc} \lambda - 2 & 12 \\ -1 & \lambda + 5 \end{array} \right| \\ &= (\lambda - 2)(\lambda + 5) + 12 = \lambda^2 + 3\lambda + 2 = (\lambda + 1)(\lambda + 2) \neq 0 \end{aligned}$$

$$\underline{\lambda_1 = -1} \quad \underline{\lambda_2 = -2}$$

$$\text{for } \lambda_1 = -1 \quad (\lambda I - A)x = 0 \Rightarrow \left( -1 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \begin{bmatrix} 2 & -12 \\ 1 & -5 \end{bmatrix} \right) x = 0$$

$$\begin{bmatrix} -3 & 12 \\ -1 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$\leftarrow$  we know always have a zero row after solving  $\lambda I - A$

$$\begin{bmatrix} -3 & 12 \\ -1 & 4 \end{bmatrix} \xrightarrow{\text{e. row operation}} \begin{bmatrix} 1 & -4 \\ 0 & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & -4 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$= x_1 - 4x_2 = 0 \quad x_1 = 4x_2 \quad \begin{cases} \text{free var so} \\ \text{we use } t. \end{cases}$$

$$x_2 = t, x_1 = 4t$$

$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 4t \\ t \end{bmatrix} = t \begin{bmatrix} 4 \\ 1 \end{bmatrix}, t \neq 0$$

$\rightarrow B_1 = \{(4, 1)\}$  basis for eigen space corresponding to  $\lambda = -1$

You do the same for  $\lambda = -2$

- for a triangular matrix - the e.values are the entries on its main diagonal

e.g.  $\begin{bmatrix} 2 & 0 & 0 \\ 3 & 2 & 0 \\ 5 & 1 & 0 \end{bmatrix} \rightarrow \lambda_1 = 1, \lambda_2 = 2, \lambda_3 = 0$ .

\* Eigen space - matrices has infinite number of eigen vectors for each eigen value.

- every non-zero scalar ( $c$ ) multiple of  $x$  is eigen vector

### Diagonalization.

- ✓ an  $(n \times n)$  matrix  $A$  is diagonalizable if there exists an invertible matrix  $P$  such that  $P^{-1}AP = D$  where  $D$  is a diagonal matrix.

e.g.  $A = \begin{bmatrix} 1 & 3 & 0 \\ 3 & 1 & 0 \\ 0 & 0 & -2 \end{bmatrix}$  is diagonalizable for  $P = \begin{bmatrix} 1 & 1 & 0 \\ 1 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ ,  $P^{-1} = \begin{bmatrix} 1_1 & 1_2 & 0 \\ 1_2 & -1_2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

$$D = P^{-1}AP = \begin{bmatrix} 4 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & -2 \end{bmatrix} \leftarrow \text{diagonal}$$

$\rightarrow A$  and  $D$  are similar for the example.

- ✓ similar matrices -  $A$  and  $B$  are called similar if there exists an invertible matrix  $P$  such that  $P^{-1}AP = B$ .

- - they have same eigen value.

- ✓ a  $(n \times n)$  matrix is diagonalizable if it has  $n$  LI e.vectors

in the above e.g. for  $\lambda_1=4 \dots \lambda_3=\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$

$$\lambda_2=-2 \dots \lambda_2=\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \lambda_3=\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\text{so } P = \begin{bmatrix} 1 & 1 & 0 \\ 1 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad \det(P) = -2 \neq 0 \text{ so all cols are LI}$$

steps to diagonalizing: let  $A$  be  $(n \times n)$  matrix.

1. Find  $n$  LI e.vectors  $P_1, P_2, \dots, P_n$  for  $A$  for every  $\lambda$  value. If  $n$  LI vectors don't exist then  $A$  is not diagonalizable.

2. Let  $P = [P_1 | P_2 | \dots | P_n]$

3. Then evaluate  $D = P^{-1}AP$ . Then  $D$  will have  $\lambda_1, \lambda_2, \dots, \lambda_n$  on its main dia-

- ④ If  $(n \times n)$  matrix has  $n$  distinct e.values then it is diagonalizable.

### Length and dot product of $\mathbb{R}^n$

\* Length/magnitude/norm of a matrix vector  $\mathbf{v} = (v_1, v_2, v_3 \dots v_n)$  in  $\mathbb{R}^n$  is

$$\|\mathbf{v}\| = \sqrt{v_1^2 + v_2^2 + v_3^2 \dots v_n^2}$$

✓ If  $\|\mathbf{v}\| = 1$  then  $\mathbf{v}$  is unit vector.

$$\checkmark \|\alpha \mathbf{v}\| = |\alpha| \cdot \|\mathbf{v}\|$$

✓  $\mathbf{u} = \frac{\mathbf{v}}{\|\mathbf{v}\|} \rightarrow \mathbf{u}$  is the unit vector in the direction of  $\mathbf{v}$ .

✓ distance b/w two vectors  $\mathbf{u}$  and  $\mathbf{v}$

$$d(\mathbf{u}, \mathbf{v}) = \|\mathbf{u} - \mathbf{v}\|$$

\* Dot product of  $\mathbf{u}$  and  $\mathbf{v}$  ?  $\mathbf{u} = (u_1, u_2 \dots u_n)$ ,  $\mathbf{v} = (v_1, v_2 \dots v_n)$

$$\mathbf{u} \cdot \mathbf{v} = u_1 v_1 + u_2 v_2 + \dots + u_n v_n$$

Properties.

$$\bullet \mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$$

$$\bullet \mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$$

$$\bullet c(\mathbf{u}, \mathbf{v}) = c\mathbf{u} \cdot \mathbf{v} = \mathbf{u} \cdot c\mathbf{v}$$

$$\bullet \mathbf{u} \cdot \mathbf{u} = \|\mathbf{u}\|^2$$

$$\bullet \mathbf{u} \cdot \mathbf{u} \geq 0, \mathbf{u} \cdot \mathbf{u} = 0 \iff \mathbf{u} = 0$$

$$\text{eg. } \mathbf{u} = (2, -4) \quad \mathbf{v} = (5, 8) \quad \mathbf{u} \cdot \mathbf{v} = 2 \cdot 5 - 4 \cdot 8 = \underline{\underline{-22}}$$

\* Cauchy-Schwarz Inequality.

$$\text{if } \mathbf{u}, \mathbf{v} \in \mathbb{R}^n \text{ then } |\mathbf{u} \cdot \mathbf{v}| \leq \|\mathbf{u}\| \|\mathbf{v}\|$$

\* Angle b/w two vectors in  $\mathbb{R}^n$

$$\cos \theta = \frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{u}\| \|\mathbf{v}\|} \quad 0 < \theta < \pi$$

\* Orthogonal vectors / perpendicular.

$$\text{if } \mathbf{u} \cdot \mathbf{v} = 0$$

\* The triangle identity . . . if,  $\mathbf{u} \in \mathbb{R}^n$

$$\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$$

if  $\mathbf{u}$  and  $\mathbf{v}$  are orthogonal

$$\|\mathbf{u} + \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2 \rightarrow \text{Pythagorean theorem}$$

Dot Product as matrix multiplication.

$$\text{for } \mathbf{u}, \mathbf{v} \in \mathbb{R}^n \quad \mathbf{u} \cdot \mathbf{v} = \mathbf{u}^T \mathbf{v} = [u_1, u_2, u_3 \dots u_n] \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = [u_1 v_1, u_2 v_2 \dots u_n v_n]$$

$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$

$\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$

### Inner product space

- let  $U, V, W$  be vectors in vectorspace  $V$  and  $c$  be any scalar
- An inner product on  $V$  is a function that associates a real number  $\langle U, V \rangle$  with each pair of vectors  $U, V$  and satisfies the following 4 axioms.

$$1) \langle U, V \rangle = \langle V, U \rangle$$

$$3) c\langle U, V \rangle = \langle cU, V \rangle$$

$$2) \langle U, U + W \rangle = \langle U, U \rangle + \langle U, W \rangle \quad 4) \langle U, V \rangle \geq 0 \text{ and } \langle U, V \rangle = 0 \iff U = 0$$

e.g. • let  $U, V \in \mathbb{R}^2$

$$\cdot \langle U, V \rangle = U_1V_1 + 2U_2V_2 \text{ is inner product}$$

$$\cdot \langle U, V \rangle = U_1V_1 - 2U_2V_2 + U_3V_3 \text{ is not inner product in } \mathbb{R}^3 \quad \left\{ \begin{array}{l} \text{b/c 4th axiom is not} \\ \text{satisfied} \end{array} \right.$$

- Norm of a vector in inner product space is

$$\|U\| = \sqrt{\langle U, U \rangle} \quad \text{if } \|U\| = 1 \rightarrow \text{unit vector.}$$

• distance b/w  $U$  and  $V$

$$\text{dist}(U, V) = \|U - V\| = \sqrt{\langle U - V, U - V \rangle}$$

• angle b/w  $U$  and  $V \in \mathbb{R}^n$

$$\cos \theta = \frac{\langle U, V \rangle}{\|U\| \|V\|}$$

•  $U$  and  $V$  are orthogonal if  $\langle U, V \rangle = 0$ .

- Cauchy-Schwarz inequality, triangle inequality, Pythagorean theorem is applicable for  $U$  and  $V$ .

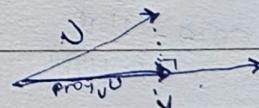
### Orthogonal projection

- $U, V$  - non zero vectors and scalar  $a$ .

$\text{proj}_V U \rightarrow$  orthogonal projection of  $U$  onto  $V$ .

$$\Rightarrow \text{proj}_V U = aV \Rightarrow a = \frac{\langle U, V \rangle}{\|V\|^2}$$

as a dot product



if  $U, V$  are vectors in inner product space  $V$  such that  $V \neq 0$

$$\text{proj}_V U = \frac{\langle U, V \rangle}{\langle V, V \rangle} V$$

### Orthonormal bases: Gram-Schmidt process

• A set  $S$  of vectors in an inner product space  $V$  is called orthogonal, if every pair of vector in  $S$  is <sup>(perpendicular)</sup> orthogonal. In addition if in the set  $S$  each vector is a unit vector then  $S$  is orthonormal.

$$S = \{v_1, v_2, \dots, v_n\}$$

$$1. \langle v_i, v_j \rangle = 0 \rightarrow \text{Orthogonal set}$$

$$2. \langle v_i, v_i \rangle = 0 \text{ and } \|v_i\| = 1 \rightarrow \text{orthonormal}$$

• If  $S$  is basis then it's called orthogonal basis or orthonormal basis according to whether standard basis of  $\mathbb{R}^n$  is orthonormal.

• If  $V$  is an inner product space of dimension  $n$  then any final set of  $n$  non-zero vectors is basis for  $V$ .

→ to make it practical

if  $\dim(V) = \# \text{ elements of } S$  then if  $S$  is orthogonal it is a basis for  $V$ .

④ If  $B = \{v_1, v_2, \dots, v_n\}$  is <sup>Orthogonal</sup> basis for  $V$  then coordinate representation of vector  $w$  relative to  $B$  is

$$w = \langle w, v_1 \rangle v_1 + \langle w, v_2 \rangle v_2 + \dots + \langle w, v_n \rangle v_n.$$

$$\Rightarrow [w]_B = \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ \vdots \\ c_n \end{bmatrix}$$

### Gram-Schmidt Orthogonalization

1. begin with a basis of inner product space; doesn't have to be orthogonal

2. convert the given basis to orthogonal basis.

3. normalize each vector to form orthonormal basis.

Step 1 - let  $B = \{v_1, v_2, \dots, v_n\}$  be basis for I.P.S  $V$

Step 2 - let  $B' = \{w_1, w_2, \dots, w_n\}$

$$w_1 = v_1$$

$$w_2 = v_2 - \frac{\langle v_2, w_1 \rangle}{\langle w_1, w_1 \rangle} w_1,$$

$$w_3 = v_3 - \frac{\langle v_3, w_1 \rangle}{\langle w_1, w_1 \rangle} w_1 - \frac{\langle v_3, w_2 \rangle}{\langle w_2, w_2 \rangle} w_2$$

$$w_n = v_n - \frac{\langle v_n, w_1 \rangle}{\langle w_1, w_1 \rangle} w_1 - \dots - \frac{\langle v_n, w_{n-1} \rangle}{\langle w_{n-1}, w_{n-1} \rangle} w_{n-1}$$

Step 3 - let  $B'' = \{u_1, u_2, u_3, \dots, u_n\} \rightarrow$  is orthonormal basis for I.P.S  $V$

$$\text{where } u_i = \frac{w_i}{\|w_i\|}$$

## Introduction to Linear transformation.

\* **Linear transformation** - is a type function-mapping b/w two vector spaces

that preserve the properties of vector addition and scalar multiplication.

$$\begin{array}{l} \text{domain} \\ \text{or } T \\ \text{codomain} \end{array} \quad T: V \rightarrow W \quad \left\{ \begin{array}{l} \text{where } T(U + W) = T(U) + T(W) \text{ for vectors } U \text{ and } W \text{ in } \\ \text{V} \end{array} \right. \quad T(cW) = cT(W)$$

$$\begin{array}{l} \text{eg. } T: \mathbb{R}^2 \rightarrow \mathbb{R}^2 \\ \text{defined by} \\ T(V) = U \end{array} \quad \left\{ \begin{array}{l} T(U_1, U_2) = (U_1 - U_2, U_1 + 2U_2) \end{array} \right.$$

$$\begin{array}{l} \text{is image of} \\ \text{under } T \\ \text{is preimage of} \\ \text{under } T \end{array} \quad \left\{ \begin{array}{l} \text{bez } T(U + V) = T(U) + T(V) \\ T(cU) = cT(U) \end{array} \right. \quad \left\{ \begin{array}{l} \text{- checked by substituting } U \rightarrow (U_1, U_2), \\ \text{in place of } U_1, U_2 \text{ and same} \\ \text{for } cU \end{array} \right.$$

@ Properties

$$\textcircled{1} \quad T(0) = 0$$

$$\textcircled{3} \quad T(U - V) = T(U) - T(V)$$

$$\textcircled{2} \quad T(-U) = -T(U)$$

$$\textcircled{4} \quad T(c_1U_1 + c_2U_2 + \dots + c_nU_n) = c_1T(U_1) + c_2T(U_2) + \dots + c_nT(U_n)$$

⑤ Linear Transformation defined by matrix.  $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$

$$\text{eg. } T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

$$T(V) = AV = \begin{bmatrix} 3 & 0 \\ 2 & 1 \\ -1 & -2 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

is a Linear transformation.

$$\text{for } V = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$T(V) = \begin{pmatrix} 6 \\ 3 \\ 0 \end{pmatrix}$$

$$T(U) = AU$$

$A$  is always  $(n \times m)$  matrix  
and  $\mathbb{R}^m$  is  $(m \times 1)$   
 $\mathbb{R}^n$  is  $(n \times 1)$

## - Matrices of linear transformation.

- Standard matrix for linear transformation.

$$T(e_1) = \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix} \quad T(e_2) = \begin{bmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{bmatrix} \quad T(e_n) = \begin{bmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{bmatrix}$$

$$\Rightarrow A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

$A$  is called standard matrix.

$$\text{eg. } T(x_1, x_2, x_3) = (x_1 - 2x_2 + 5x_3, 2x_1 + 3x_3, 4x_1 + x_2 - 2x_3)$$

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

## Some useful transformations

→ projection on  $\mathbb{R}^3$

$$T: \mathbb{R}^3 \rightarrow \mathbb{R}^3 \rightarrow (x, y, z) \rightarrow T(x, y, z) = (x, y, 0)$$

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

→ Reflection on x axis on  $\mathbb{R}^2$

$$T: \mathbb{R}^2 \rightarrow \mathbb{R}^2, (x, y) \rightarrow T(x, y) = (x, -y) \quad A = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

19.

$\rightarrow$  Orthogonal projection on x axis  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$

$$T(x, y) = (x, 0) \quad A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$

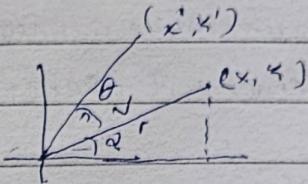
$\rightarrow$  rotation in  $\mathbb{R}^2$

$$\text{let } v = (x, y) \Rightarrow v = (r \cos \theta, r \sin \theta)$$

$$r = \|v\| \quad \theta - \text{angle from +ve x axis}$$

$$T(v) = A \begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

$$= Av$$



$\rightarrow$  contraction / dilation

$$T(v) = kv$$

dilation.

$$A = \begin{bmatrix} k & 0 \\ 0 & k \end{bmatrix}$$

### Composition of Linear transformation.

Let  $T_1: \mathbb{R}^n \rightarrow \mathbb{R}^m$ ,  $T_2: \mathbb{R}^m \rightarrow \mathbb{R}^p$ . Then

$T = T_2 \circ T_1$  - is composition.

$$T(v) = T_2(T_1(v))$$

~~T~~ then  $T: \mathbb{R}^n \rightarrow \mathbb{R}^p$  has a standard matrix  $A$  of  $A = A_2 A_1$

• If  $T_2(T_1(v)) = T_1(T_2(v)) = v$  then  $T_1$  is invertible and  $T_2$  is the inverse of  $T_1$ .

means e.g.  $T(1, 4, -5) = (2, 3, 1)$  and  $T^{-1}$  exists then  
 $T^{-1}(2, 3, 1) = (1, 4, -5)$

• If  $T$  is invertible then  $A$  is also invertible and  $T$  is an isomorphism.

• If  $A$  is invertible then  $T$  is invertible.

e.g. Let  $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$

$$T(x_1, x_2, x_3) = (2x_1 + 3x_2 + x_3, 3x_1 + 3x_2 + x_3, 2x_1 + 4x_2 + x_3)$$

$$A = \begin{bmatrix} 2 & 3 & 1 \\ 3 & 3 & 1 \\ 2 & 4 & 1 \end{bmatrix} \quad A \text{ is invertible} \quad A^{-1} = \begin{bmatrix} -1 & 1 & 0 \\ -1 & 0 & 1 \\ 6 & -2 & -3 \end{bmatrix}$$

$\therefore T$  is invertible and its standard matrix is  $A^{-1}$

### Kernel and range of a linear transformation.

Let  $T: V \rightarrow W$  be a linear transformation.

✓ Kernel of  $T$  ( $\ker(T)$ ) - is the set of all vector  $v$  in  $V$  that satisfy ~~such that~~

$$T(v) = 0$$

$$\text{eg. 1) } T: M_{3,2} \rightarrow M_{2,3} : T(A) = A^T$$

$$\begin{aligned}\ker(T) &= \{A \in M_{3,2} \mid T(A) = 0\} \\ &= \{A \in M_{3,2} \mid A^T = 0\} \\ &= \left\{ \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \right\}\end{aligned}$$

$$\text{2) } T: \mathbb{R}^3 \rightarrow \mathbb{R}^2 : T(x) = Ax \quad A = \begin{bmatrix} 1 & -1 & -2 \\ -2 & 2 & 3 \end{bmatrix}$$

$$\ker(T) = \{x = (x_1, x_2, x_3) \in \mathbb{R}^3 \mid \begin{bmatrix} 1 & -1 & -2 \\ -2 & 2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}\}$$

$$\begin{aligned}&= \{(x, x_2, x_3) \in \mathbb{R}^3 \mid \begin{bmatrix} 1 & -1 & -2 & 0 \\ -2 & 2 & 3 & 0 \end{bmatrix} \} \\ &= \{t(1, -1, 1) \mid t \in \mathbb{R}\} \\ &= \text{span}(1, -1, 1)\end{aligned}$$

✓  $\ker(T)$  is a subspace of ~~of~~  $V$

### The range of a linear transformation

Let -  $T: V \rightarrow W$  then

$$\begin{aligned}\text{Range}(T) &= \{w \in W \mid \exists v \in V \text{ such that } T(v) = w\} \\ &= \{T(v) \mid v \in V\}\end{aligned}$$

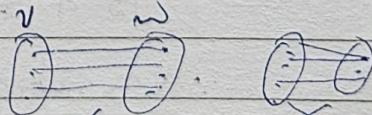
→ Range( $T$ ) is a subspace of  $W$

$$\textcircled{1} \text{ Nullity of } T (\text{Nullity}(T)) = \dim(\ker(T)) \Rightarrow \text{Nullity}(T) = \text{Nullity}(A)$$

$$\textcircled{2} \text{ Rank of } T (\text{Rank}(T)) = \dim(\text{range}(T)) \Rightarrow \text{Rank}(T) = \text{Rank}(A)$$

$$\text{eg. Let } T: \mathbb{R}^m \rightarrow \mathbb{R}^n \quad T = \underline{\underline{R}}_{m \times n}$$

$$\text{Rank}(T) + \text{Nullity}(T) = m$$



One to One linear transformation.

$$T: V \rightarrow W \text{ is 1-1} \iff \text{then if } T(u) = T(v) \text{ ID } u = v \quad \forall u, v \in V$$

$$T: V \rightarrow W \text{ is 1-1 iff } \ker(T) = \{0\}$$

$$\text{eg. } T: M_{m,n} \rightarrow M_{n,m} \text{ s.t. } T(A) = A^T \text{ is } \cancel{\text{not}} \text{ one-to-one.}$$

### Onto linear transformation.

$T: V \rightarrow W$  is onto if  $\forall w \in W, \exists v \in V$  such that  $T(v) = w$   
 meaning, every element in  $W$  has a pre-image in  $V$   
 i.e  $W = \text{Range}(T)$

-  $T$  is onto  $\Leftrightarrow \text{rank}(T) = \dim(W)$

If a linear transformation is 1-1 and onto it's called <sup>isomorphism</sup> ~~anomorphism~~