## Hung-yi Lee

What can we know

from RREF?

#### Reference

• Textbook: Chapter 1.6, 1.7

#### Outline

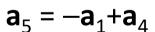
- RREF v.s. Linear Combination
- RREF v.s. Independent
- RREF v.s. Rank
- RREF v.s. Span

# RREF v.s. Linear Combination

#### Column Correspondence Theorem

RREF
$$A = \begin{bmatrix} a_1 & \cdots & a_n \end{bmatrix} \longrightarrow R = \begin{bmatrix} r_1 & \cdots & r_n \end{bmatrix}$$

If  $a_j$  is a linear combination of other columns of A





 $r_j$  is a linear combination of the corresponding columns of R with the same coefficients

$$r_5 = -r_1 + r_4$$

 $a_j$  is a linear combination of the <u>corresponding</u> columns of A with <u>the same coefficients</u>

$$a_3 = 3a_1 - 2a_2$$



If  $r_j$  is a linear combination of other columns of R

$$r_3 = 3r_1 - 2r_2$$

#### Column Correspondence Theorem - Example

$$A = \begin{bmatrix} 1 & 2 & -1 & 2 & 1 & 2 \\ -1 & -2 & 1 & 2 & 3 & 6 \\ 2 & 4 & -3 & 2 & 0 & 3 \\ -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} \quad R = \begin{bmatrix} 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$a_2 = 2a_1$$
  $r_2 = 2r_1$ 

$$a_5 = -a_1 + a_4$$
  $r_5 = -r_1 + r_4$ 

#### Column Correspondence Theorem – Intuitive Idea

$$A_{1} + a_{2} = a_{3}$$

$$A = \begin{bmatrix} 6 & 9 & 15 \\ 8 & 0 & 8 \\ 9 & 2 & 11 \end{bmatrix}$$

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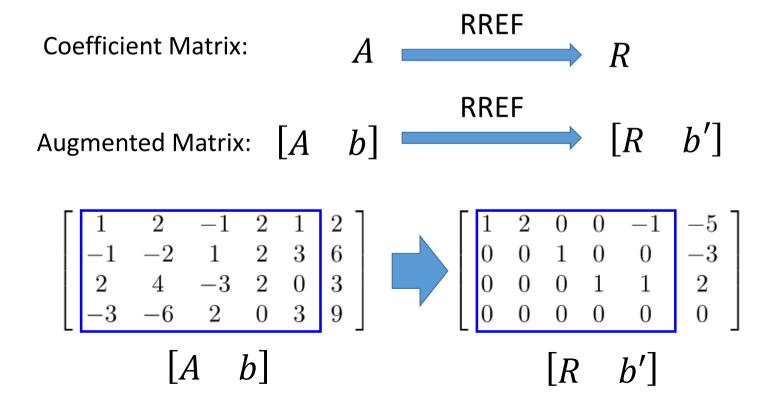
$$A = \begin{bmatrix} 6 & 9 & 15 \\ 8 & 0 & 8 \\ 3 & -7 & -4 \end{bmatrix}$$

$$C = \begin{bmatrix} 12 & 18 & 30 \\ 8 & 0 & 8 \\ 9 & 2 & 11 \end{bmatrix}$$

$$C = \begin{bmatrix} 12 & 18 & 30 \\ 8 & 0 & 8 \\ 9 & 2 & 11 \end{bmatrix}$$

Column Correspondence Theorem (Column 間的承諾): 就算 row elementary operation 讓 column 變的不同, 他們之間的關係永遠不變。

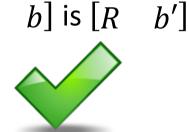
• Before we start:



• The RREF of matrix A is R Ax = b and Rx = b have the same solution set?

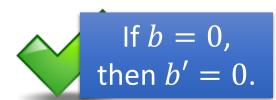


• The RREF of augmented matrix A Ax = b and Ax = b' have the same solution set



• The RREF of matrix A is R

Ax = 0 and Rx = 0 have the same solution set



• The RREF of matrix A is R, Ax = 0 and Rx = 0 have the same solution set

$$A = \begin{bmatrix} 1 & 2 & -1 & 2 & 1 & 2 \\ -1 & -2 & 1 & 2 & 3 & 6 \\ 2 & 4 & -3 & 2 & 0 & 3 \\ -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} \quad R = \begin{bmatrix} 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} \qquad \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\mathbf{a}_{2} = 2\mathbf{a}_{1}$$

$$-2\mathbf{a}_{1} + \mathbf{a}_{2} = \mathbf{0}$$

$$x = \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

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• The RREF of matrix A is R, Ax = 0 and Rx = 0 have the same solution set

$$A = \begin{bmatrix} 1 & 2 & -1 & 2 & 1 & 2 \\ -1 & -2 & 1 & 2 & 3 & 6 \\ 2 & 4 & -3 & 2 & 0 & 3 \\ -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} \quad R = \begin{bmatrix} \mathbf{r}_1 & \mathbf{r}_2 & \mathbf{r}_3 & \mathbf{r}_4 & \mathbf{r}_5 & \mathbf{r}_6 \\ 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\mathbf{a}_5 = -\mathbf{a}_1 + \mathbf{a}_4 \qquad Ax = 0$$

$$\mathbf{a}_1 - \mathbf{a}_4 + \mathbf{a}_5 = 0$$

$$x = \begin{bmatrix} 1 \\ 0 \\ 0 \\ -1 \\ 1 \end{bmatrix} \qquad Rx = 0$$

$$x = \begin{bmatrix} 1 \\ 0 \\ 0 \\ -1 \\ 1 \end{bmatrix} \qquad \mathbf{r}_5 = -\mathbf{r}_1 + \mathbf{r}_4$$

$$\mathbf{r}_1 - \mathbf{r}_4 + \mathbf{r}_5 = 0$$

#### How about Rows?

Are there row correspondence theorem?

$$A = \begin{bmatrix} 1 & 2 & -1 & 2 & 1 & 2 \\ -1 & -2 & 1 & 2 & 3 & 6 \\ 2 & 4 & -3 & 2 & 0 & 3 \\ -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} \quad R = \begin{bmatrix} 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$A = \begin{bmatrix} -a_1^T & & & & \\ a_2^T & & & \\ & & a_3^T & & \\ & & & & \end{bmatrix} \quad R = \begin{bmatrix} -r_1^T & & & \\ & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & \\ & & & & \\ & & & & \\ &$$

Are they the same?

#### Span of Columns

$$A = \begin{bmatrix} 1 & 2 & -1 & 2 & 1 & 2 \\ -1 & -2 & 1 & 2 & 3 & 6 \\ 2 & 4 & -3 & 2 & 0 & 3 \\ -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} \quad R = \begin{bmatrix} 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$A = \begin{bmatrix} \boldsymbol{a_1} & \cdots & \boldsymbol{a_6} \end{bmatrix} \qquad \qquad R = \begin{bmatrix} \boldsymbol{r_1} & \cdots & \boldsymbol{r_6} \end{bmatrix}$$

$$Span\{a_1, \cdots, a_6\}$$
  $Span\{r_1, \cdots, r_6\}$ 

Are they the same?

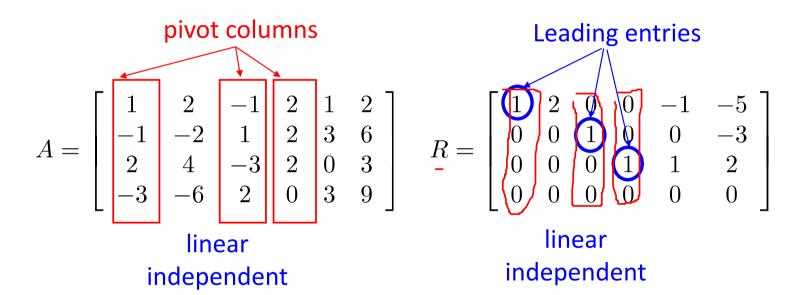
The elementary row operations change the span of columns.

#### NOTE

- Original Matrix v.s. RREF
  - Columns:
    - The relations between the columns are the same.
    - The span of the columns are different.
  - Rows:
    - The relations between the rows are changed.
    - The span of the rows are the same.

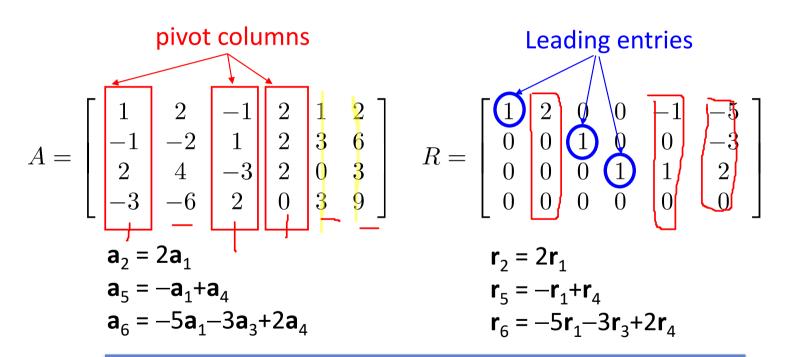
## RREF v.s. Independent

#### Column Correspondence Theorem



The pivot columns are linear independent.

#### Column Correspondence Theorem



The non-pivot columns are the linear combination of the previous pivot columns.





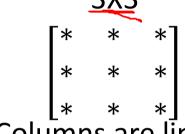
All columns are independent



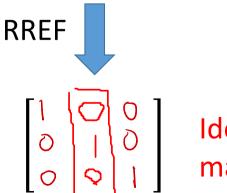
Every column is a pivot column



Every column in RREF(A) is standard vector.



Columns are linear independent



Identity matrix

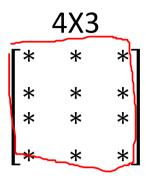
All columns are independent



Every column is a pivot column



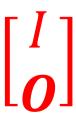
Every column in RREF(A) is standard vector.



Columns are linear independent







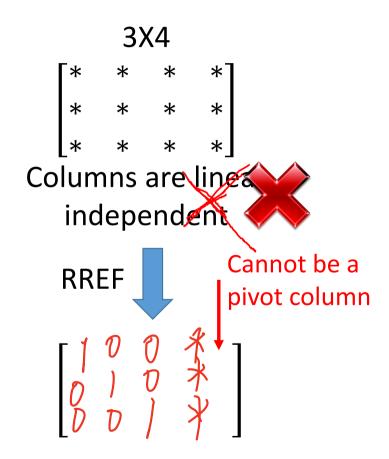
All columns are independent

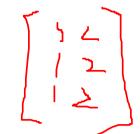
Every column is a pivot column

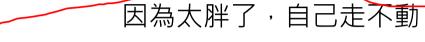
Every column in

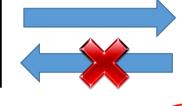
RREF(A) is standard

vector.









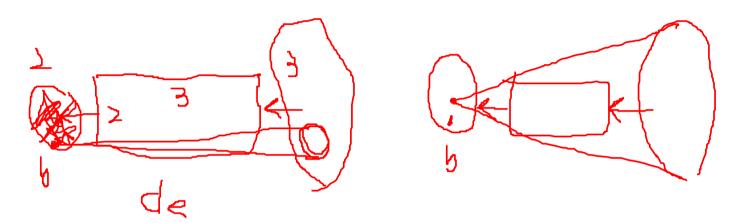
The columns are dependent

$$\mathcal{S} = \left\{ \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \right\}$$
 Dependent or Independent?

More than 3 vectors in R<sup>3</sup> must be dependent.

More than m vectors in R<sup>m</sup> must be dependent.

#### Independent – Intuition



### RREF v.s. Rank

#### Rank

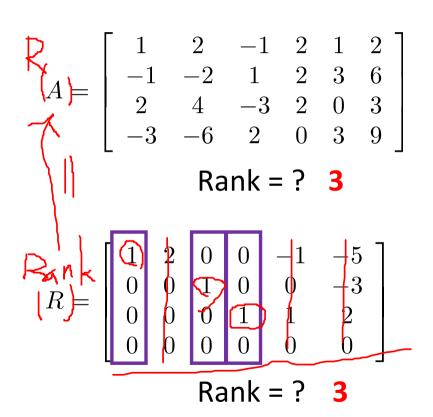
Maximum number of Independent Columns

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Number of Pivot Column

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Number of Non-zero rows



#### Properties of Rank from RREF

Maximum number of Independent Columns



Rank A ≤ Number of columns



II

Number of Pivot Column

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Number of Non-zero rows

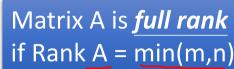
Rank  $A \leq Min(Number of columns, Number of rows)$ 

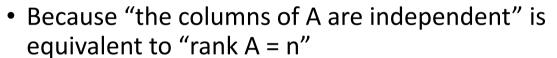




#### Properties of Rank from RREF

- Given a mxn matrix A:
  - Rank  $A \leq \min(m, n)$





• If m < n, the columns of A is dependent.

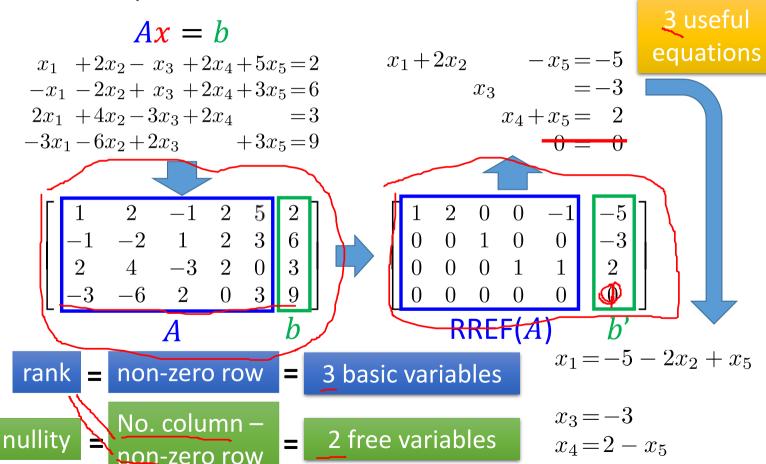
$$\left\{ \begin{bmatrix} * \\ * \\ * \end{bmatrix}, \begin{bmatrix} * \\ * \\ * \end{bmatrix}, \begin{bmatrix} * \\ * \\ * \end{bmatrix}, \begin{bmatrix} * \\ * \\ * \end{bmatrix} \right\}$$

A matrix set has 4 vectors belonging to R<sup>3</sup> is dependent

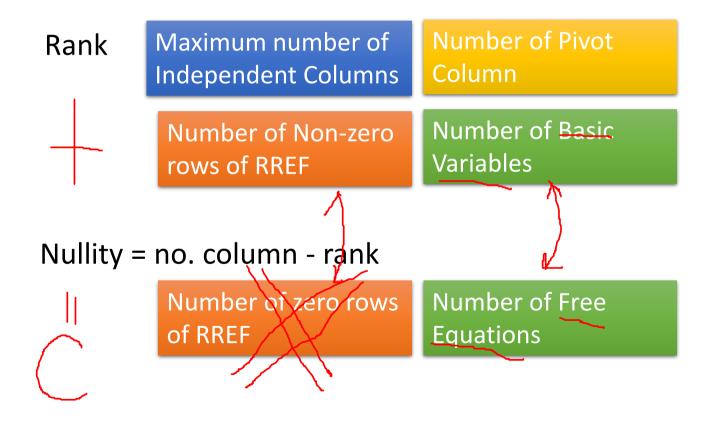
• In R<sup>m</sup>, you cannot find more than m vectors that are independent.



#### Basic, Free Variables v.s. Rank



#### Rank



## RREF v.s. Span

 Given Ax=b, if the reduced row echelon form of [ A b]is

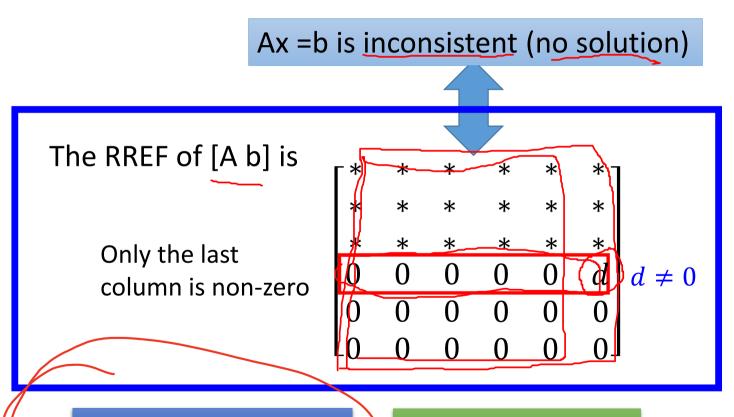
 Given Ax=b, if the reduced row echelon form of [ A b] is

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

$$0 \cdot x_1 + 0 \cdot x_2 + 0 \cdot x_3 = 1$$

inconsistent

b is NOT in the span of the columns of A



Rank  $A \neq rank [A b]$ 

Need to know b

Ax =b is consistent for **every** b



RREF of [A b] cannot have a row whose only non-zero entry is at the last column



RREF of A cannot have zero row



Rank A = no. of rows

3 independent columns

Ax =b is consistent for **every** b



Rank A = no. of rows

MXV =W

Every b is in the span of the columns of

$$A = \begin{bmatrix} a_1 & \cdots & a_n \end{bmatrix}$$

Every b belongs to  $Span\{a_1, \dots, a_n\}$ 

$$Span\{a_1, \cdots, a_n\} = R^m$$

m independent vectors can span  $R^m$ 





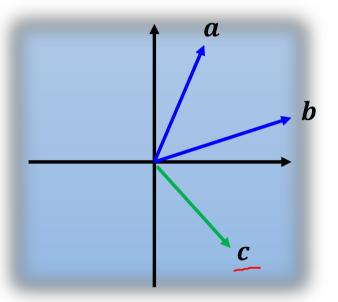
More than m vectors in R<sup>m</sup> must be dependent.

## m independent vectors can span $R^m$



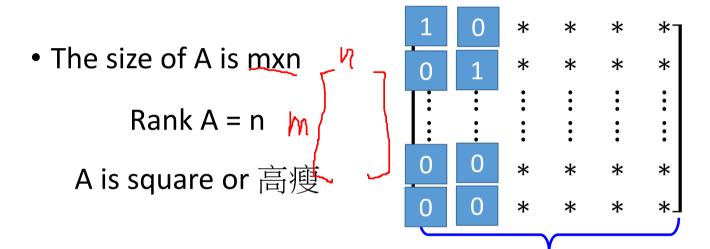
More than m vectors in R<sup>m</sup> must be dependent.

• Consider R<sup>2</sup>



Does 
$$S = \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} \right\}$$
 generate  $\mathcal{R}^3$ ? yes

#### Full Rank: Rank = n & Rank = m

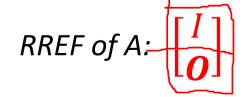


 $A\mathbf{x} = \mathbf{b}$  has at most one solution



The columns of A are linearly independent.

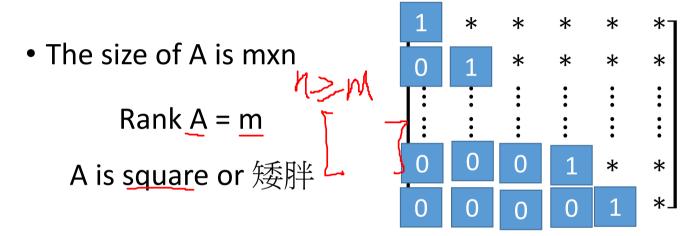






All columns are pivot columns.

#### Full Rank: Rank = n & Rank = m



Every row of R contains a pivot position (leading entry).

 $A\mathbf{x} = \mathbf{b}$  always have solution (at least one solution) for every  $\mathbf{b}$  in  $\mathcal{R}^m$ .

The columns of A generate  $\mathcal{R}^m$ .