

### Equivalent Definitions of the Matrix Rank

Let  $A \in \mathbb{R}^{m \times n}$ , then show that the following statements are equivalent:

- i) The maximum number of linearly independent columns of  $A$  is  $r$ .
- ii) The dimension of the image of  $A$  is  $r$ , i.e.,  $\dim(\text{Im}(A)) = r$ .
- iii) The number of positive singular values of  $A$  is  $r$ .

*Hint:* You can use the SVD  $A = U\Sigma V^\top$  and Lemma 2.29.

As a consequence (since  $A^\top = V\Sigma^\top U^\top$ ), we find

$$\text{rank}(A) = r = \text{rank}(A^\top),$$

so that the dimension formulas for  $A$  and  $A^\top$  read as

$$\begin{aligned} n &= \text{rank}(A) + \text{nullity}(A) = \text{rank}(A^\top) + \text{nullity}(A), \\ m &= \text{rank}(A^\top) + \text{nullity}(A^\top) = \text{rank}(A) + \text{nullity}(A^\top). \end{aligned}$$

### Solution:

**i)  $\Rightarrow$  ii):** Pick  $r$  independent columns of  $A = [a_1, \dots, a_n]$ , say  $a_{i_1}, \dots, a_{i_r}$ . Then by i) any other column of  $A$  can be written as linear combination of  $a_{i_1}, \dots, a_{i_r}$ , so that

$$\text{Im}(A) = \text{span}(a_1, \dots, a_n) = \text{span}(a_{i_1}, \dots, a_{i_r}).$$

Thus the  $a_{i_1}, \dots, a_{i_r}$  are a basis of length  $r$  for  $\text{Im}(A)$ , implying ii) by the definition of “dimension”.

**ii)  $\Rightarrow$  i):** Let  $\dim(\text{Im}(A)) = r$ . Since any basis of a subspace has the same length, any basis of  $\text{Im}(A)$  has length  $r$ .

Now assume  $A$  has more than  $r$  independent columns. Then by the reasoning from above, these columns would yield another basis of  $\text{Im}(A)$  but with length  $> r$ , which would contradict the fact that any basis has length  $r$ . Therefore implying i): the maximum number of independent columns in  $A$  is  $r$ .

**ii)  $\Leftrightarrow$  iii)** We show that

$$\dim(\text{Im}(A)) = \text{number of positive singular values of } A.$$

Let us consider the reduced SVD  $A = U_r \Sigma_r V_r^\top$  where  $r$  denotes the number of (positive) singular values,  $\Sigma_r$  is an invertible diagonal matrix and  $U_r$  and  $V_r^\top$  have independent (even orthonormal) columns and rows, respectively. Thus

$$\text{Im}(A) = \text{Im}(U_r \Sigma_r V_r^\top).$$

In order to put Lemma 2.29 into position we show that  $\Sigma_r V_r^\top$  is surjective, i.e.,  $\text{rank}(\Sigma_r V_r^\top) = r$ . This easily follows from the fact that  $(\Sigma_r V_r^\top)^\top = V_r \Sigma_r$  has independent columns and thus

$$\text{nullity}(V_r \Sigma_r) = 0 \Leftrightarrow \text{rank}(\Sigma_r V_r^\top) = r.$$

Therefore by the mentioned Lemma we obtain

$$\text{Im}(A) = \text{Im}(U_r \Sigma_r V_r^\top) = \text{Im}(U_r).$$

Since the columns of  $U_r$  are independent they are a basis of length  $r$  for  $\text{Im}(A)$ , which implies  $\dim(\text{Im}(A)) = r = \text{number of (positive) singular values}$ .