

Chapter 1 Matrices, Vectors and Systems of Linear Equations

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Triangular matrix:

A matrix that only upper or lower triangular entry is non-zero.

A matrix is **upper triangular** if the (i, j) -entry is 0 whenever $i > j$.

A matrix is **lower triangular** if the (i, j) -entry is 0 whenever $i < j$.

Diagonal matrix:

A square matrix that both upper and lower triangular

(Only diagonal entries is non-zero)

Standard vectors

A vector in whose only i -th entry is 1 is denoted by e_i : e_1, e_2, \dots, e_n are collectively known as the **standard vectors** e_i (also called **standard unit vectors** or **standard basis vectors**)

Identity Matrix I:

A matrix that only diagonal entries are 1, others are all 0

The two systems are **equivalent** if they have the same solution set.

A linear equation can be written in the form $A\vec{x} = \vec{b}$:

A: coefficient matrix

x: unknowns

b: RHS constants

Augmented matrix:

We append RHS constants vector to coefficient matrix, written as the following form:

EROs: elementary row operations

- (I) **Exchange** two rows
- (II) **Multiply** a row by a nonzero constant
- (III) **Add** a multiple of a row to another row

REF row echelon matrix:

- (1) Zero rows must be at the bottom of the matrix (if any)
- (2) The **leading entry** (i.e. first non-zero entry, also called **pivot**) of non-zero row must be on the right of the leading entries in the rows above (i.e. the entries below a leading entry must be 0)

We call it is in **row echelon form (REF)**

RREF reduced row echelon matrix:

- (3) The column that each leading entry in only has one non-zero entry (i.e. pivot itself)
- (4) Every leading entry of non-zero rows are 1

We call it is in **reduced row echelon form (RREF)**, or **row canonical form**

Inconsistent:

If there is a linear system with no solution at all, it's **inconsistent**.

i.e. it can be operated by EROs to the form which has a row: $[0 \ 0 \ \dots \ 0 \ | \ 1]$

Given the system $Ax = b$, the following statements are equivalent.

- (a) The system is consistent.
- (b) The vector b is a linear combination of the columns of A .

(c) The reduced row echelon form of the augmented matrix of the system has no row of the form $[0 \ 0 \ \dots \ 0 \mid 1]$.

更一般地，在解决具有无限多解的线性系统时，我们可以将增广矩阵转换为简化行最简形式。设定那些对应于非主元列的变量为自由变量(**free variables**)，而那些对应于主元列的变量为基础变量(**basic variables**)。需要注意的是，简化行最简形式使得基础变量很容易用自由变量表示出来。

Rank and Nullity:

The **rank** of A (denoted by $\text{rank}(A)$) is the number of pivots in the RREF of A (also the REF of A)

The **nullity** of A (denoted by $\text{nullity}(A)$) is defined to be the number of free variables in the solutions of $Ax = 0$

If system $Ax = b$ is consistent, the **rank** and **nullity** of A indicate the **number of basic variables** and **number of free variables** respectively.

Span and Generation set:

Let S be a finite non-empty set of vectors in \mathbb{R}^n , the **span** of S (denoted by $\text{span}(S)$) is defined to be the set of all linear combinations of the vectors in S

If $V \subseteq \mathbb{R}^n$ and S is a set of vectors in \mathbb{R}^n , then S is said to be a **generating set** for V (or simply S generates V) if every vector in V can be expressed as a linear combination of the vectors in S

Let A be an $m \times n$ matrix. The following statements are equivalent.

(a) $Ax = b$ is consistent for every $b \in \mathbb{R}^m$.

(b) The span of the columns of A is \mathbb{R}^m .

(c) The RREF of A has no zero row.

(c') The RREF of $[A \mid b]$ has no row of the form $[0 \ 0 \ \dots \ 0 \mid 1]$ for every $b \in \mathbb{R}^m$

(d) $\text{rank}(A) = m$

Let A be an $m \times n$ matrix. The following statements are equivalent.

- (a) The columns of A are linearly independent.
- (b) $Ax = b$ has at most one solution for every $b \subseteq \mathbb{R}^m$.
- (c) $\text{nullity}(A) = 0$
- (d) $\text{rank}(A) = n$
- (e) The RREF of A is $[e_1 \ e_2 \ \dots \ e_n]$
- (f) The system $Ax = 0$ only has the **trivial solution**.