

COLUMN RANK AND ROW RANK ARE AQUAL

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Abstract: a proof that column rank and row rank are equal.

Example 0.1. The following matrix has column rank 1 because it has row rank 1.

$$X_{1 \times *} = \begin{pmatrix} 0 & 1 & 2 & 3 & \dots \end{pmatrix}$$

Example 0.2. The following dataset has 2 linearly independent samples because it has 2 linearly independent features.

$$X_{* \times 2} = \begin{pmatrix} 0 & 1 \\ 2 & 3 \\ 4 & 5 \\ \vdots & \vdots \end{pmatrix}$$

Consider a matrix

$$A_{n \times m} = \begin{pmatrix} a_{11} & \dots & a_{1m} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nm} \end{pmatrix}$$

Definition 0.3. We define its column rank r to be its maximal number of linearly independent columns.

This is the dimension of the span of its columns $\dim(\text{span}(\text{columns of } A))$, also the dimension of its image $\dim(\text{im}(A))$.

Definition 0.4. We define its row rank s to be its maximal number of linearly independent rows.

This is the dimension of the span of its rows $\dim(\text{span}(\text{rows of } A))$, also the dimension of its transpose's image $\dim(\text{im}(A^t))$.

Proposition 0.5. *Its column rank and its row rank are equal $r = s$.*

Proof. Take a basis

$$\begin{pmatrix} c_{11} \\ \vdots \\ c_{n1} \end{pmatrix}, \dots, \begin{pmatrix} c_{1r} \\ \vdots \\ c_{nr} \end{pmatrix}$$

for $\text{span}(\text{columns of } A)$ and write the columns of A as linear combinations of these basis vectors

$$\begin{pmatrix} a_{11} \\ \vdots \\ a_{n1} \end{pmatrix} = b_{11} \begin{pmatrix} c_{11} \\ \vdots \\ c_{n1} \end{pmatrix} + \dots + b_{r1} \begin{pmatrix} c_{1r} \\ \vdots \\ c_{nr} \end{pmatrix}$$

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$$\begin{pmatrix} a_{1m} \\ \vdots \\ a_{nm} \end{pmatrix} = b_{1m} \begin{pmatrix} \vdots \\ c_{11} \\ \vdots \\ c_{n1} \end{pmatrix} + \cdots + b_{rm} \begin{pmatrix} c_{1r} \\ \vdots \\ c_{nr} \end{pmatrix}$$

Written together

$$\begin{pmatrix} a_{11} & \cdots & a_{1m} \\ \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{nm} \end{pmatrix} = \begin{pmatrix} c_{11} & \cdots & c_{1r} \\ \vdots & \ddots & \vdots \\ c_{n1} & \cdots & c_{nr} \end{pmatrix} \begin{pmatrix} b_{11} & \cdots & b_{1m} \\ \vdots & \ddots & \vdots \\ b_{r1} & \cdots & b_{rm} \end{pmatrix}$$

$$A = CB$$

$$\begin{array}{ccc} \mathbb{R}^m & \xrightarrow{A} & \mathbb{R}^n \\ & \searrow B & \nearrow C \\ & \mathbb{R}^r & \end{array}$$

After transposition

$$A^t = B^t C^t$$

$$\begin{array}{ccc} \mathbb{R}^m & \xleftarrow{A^t} & \mathbb{R}^n \\ & \swarrow B^t & \searrow C^t \\ & \mathbb{R}^r & \end{array}$$

Hence $s = \dim(\text{im}(A^t)) = \dim(\text{im}(B^t C^t)) \leq \dim(\text{im}(C^t)) \leq \dim(\mathbb{R}^r) = r$.

Repeat the above discussion for A^t to get the reverse inequality $r \leq s$.

So $r = s$.

□