

## Matrices

**Theorem 1.2.7.** If **augmented matrices** of two systems of linear equations are row equivalent, then the two systems have the same set of solutions. (\* Even for two homogeneous linear systems, we still need to say that  $(\mathbf{A} \mid \mathbf{0})$  is row equivalent to  $(\mathbf{B} \mid \mathbf{0})$ , not that  $\mathbf{A}$  is row equivalent to  $\mathbf{B}$ .)

**Example 1.4.10.** Suppose augmented matrix  $\mathbf{R}$  is in (R)REF:

1. LS has no solution  
 $\iff$  Last column of  $\mathbf{R}$  is pivot.
2. LS has one unique solution  
 $\iff$  **Only** last column of  $\mathbf{R}$  is non-pivot.
3. LS has infinite number of solution  
 $\iff$  At least one column other than the last one is non-pivot  
 $\iff$  Number of variables  $>$  Number of non-zero rows in  $\mathbf{R}$   
(\* # non-pivot columns in (R)REF  $-1 =$  # unique solutions)

**Definition 2.3.2, Theorem 2.4.7 & 2.5.19.**  $\mathbf{A}$  is invertible when:

1.  $\exists \mathbf{B}$  s.t.  $\mathbf{AB} = \mathbf{I} \vee \mathbf{BA} = \mathbf{I}$
2. Refer to **Theorem 2.4.7.2** below
3.  $\text{rref}(\mathbf{A}) = \mathbf{I}$
4.  $\det(\mathbf{A}) \neq 0$
5.  $\mathbf{A}$  is a product of elementary matrices
6. Rows of  $\mathbf{A}$  is a basis of  $\mathbb{R}^n$
7. Columns of  $\mathbf{A}$  is a basis of  $\mathbb{R}^n$

**Remark 2.3.4 (Cancellation Laws for Matrices).** Let  $\mathbf{A}$  be an invertible  $m \times m$  matrix,

- (a) If  $\mathbf{B}_1$  and  $\mathbf{B}_2$  are  $m \times n$  matrices with  $\mathbf{AB}_1 = \mathbf{AB}_2$ , then  $\mathbf{B}_1 = \mathbf{B}_2$
- (b) If  $\mathbf{C}_1$  and  $\mathbf{C}_2$  are  $n \times m$  matrices with  $\mathbf{C}_1\mathbf{A} = \mathbf{C}_2\mathbf{A}$ , then  $\mathbf{C}_1 = \mathbf{C}_2$

**Theorem 2.4.7.2 (generalised).** Relationship between singularity of  $\mathbf{A}$  and the number of solutions of a linear system  $\mathbf{Ax} = \mathbf{b}$ :

1.  $\mathbf{A}$  is singular  $\iff \mathbf{Ax} = \mathbf{b}$ : has  $\infty$  solutions (only case for homogeneous LS) or no solutions
2.  $\mathbf{A}$  is invertible  $\iff \mathbf{Ax} = \mathbf{b}$ : has one unique solution (trivial solution for homogeneous LS)

**Definition 2.5.2.** Let  $\mathbf{A} = (a_{ij})$  be an  $n \times n$  matrix. Let  $\mathbf{M}_{ij}$  be an  $(n-1) \times (n-1)$  matrix obtained from  $\mathbf{A}$  by deleting the  $i$ th row and the  $j$ th column. Then the *determinant* of  $\mathbf{A}$  is defined as

$$\det(\mathbf{A}) = \begin{cases} a_{11} & \text{if } n = 1 \\ a_{11}A_{11} + \cdots + a_{1n}A_{1n} & \text{if } n > 1 \end{cases}$$

where

$$A_{ij} = (-1)^{i+j} \det(\mathbf{M}_{ij})$$

The number  $A_{ij}$  is called the  $(i, j)$ -*cofactor* of  $\mathbf{A}$ .

**Theorem 2.5.8.** The determinant of a triangular matrix is equal to the product of its diagonal entries.

**Theorem 2.5.12 (added-on).** The determinant of a square matrix is 0 when:

1. it has two identical rows, or
2. it has two identical columns
3. any row/column of its (R)REF is zero

**Theorem 2.5.15.** Let  $\mathbf{A}$  be a square matrix.  $k$  is a non-zero constant.

1.  $\mathbf{A} \xrightarrow{k\mathbf{R}_i} \mathbf{B} \Rightarrow \det(\mathbf{B}) = k \det(\mathbf{A})$
2.  $\mathbf{A} \xrightarrow{\mathbf{R}_i \leftrightarrow \mathbf{R}_j} \mathbf{B} \Rightarrow \det(\mathbf{B}) = -\det(\mathbf{A})$
3.  $\mathbf{A} \xrightarrow{\mathbf{R}_i + k\mathbf{R}_j} \mathbf{B} \Rightarrow \det(\mathbf{B}) = \det(\mathbf{A})$

4. Let  $\mathbf{E}$  be an elementary matrix of the same size as  $\mathbf{A}$ . Then  $\det(\mathbf{EA}) = \det(\mathbf{E}) \det(\mathbf{A})$ .

**Remark 2.5.18.** Since  $\det(\mathbf{A}^T) = \det(\mathbf{A})$ , theorem 2.5.15 holds if “rows” are changed to “columns”.

**Theorem 2.5.22.** Let  $\mathbf{A}$  and  $\mathbf{B}$  are two square matrices of order  $n$  and  $c$  is a scalar. Then

1.  $\det(c\mathbf{A}) = c^n \det(\mathbf{A})$
2.  $\det(\mathbf{AB}) = \det(\mathbf{A}) \det(\mathbf{B})$
3. if  $\mathbf{A}$  is invertible,  $\det(\mathbf{A}^{-1}) = \frac{1}{\det(\mathbf{A})}$

**Definition 2.5.24.** Let  $\mathbf{A}$  be a square matrix of order  $n$ . Then the (classical) *adjoint* of  $\mathbf{A}$  is the  $n \times n$  matrix

$$\text{adj}(\mathbf{A}) = (A_{ij})_{n \times n}^T$$

where  $A_{ij}$  is the  $(i, j)$ -cofactor of  $\mathbf{A}$ .

**Theorem 2.5.25.** If  $\mathbf{A}$  is invertible, then  $\mathbf{A}^{-1} = \frac{1}{\det(\mathbf{A})} \text{adj}(\mathbf{A})$  (or written as:  $\mathbf{A}[\text{adj}(\mathbf{A})] = \det(\mathbf{A})\mathbf{I}$ ).

**Theorem 2.5.27 (Cramer's Rule).** Suppose  $\mathbf{Ax} = \mathbf{b}$  is a linear system where  $\mathbf{A}$  is an  $n \times n$  matrix. Let  $\mathbf{A}_i$  be the matrix obtained from  $\mathbf{A}$  by replacing the  $i$ th column of  $\mathbf{A}$  by  $\mathbf{b}$ . If  $\mathbf{A}$  is invertible, then the system has only one solution

$$\mathbf{x} = \frac{1}{\det(\mathbf{A})} \begin{pmatrix} \det(\mathbf{A}_1) \\ \vdots \\ \det(\mathbf{A}_n) \end{pmatrix}$$

**Mixed Notes 1.**  $\mathbf{A}^{-1}$  is able to be computed by:

1. Find  $\mathbf{B}$  s.t.  $\mathbf{AB} = \mathbf{I} \vee \mathbf{BA} = \mathbf{I}$
2. Find using **Theorem 2.5.25**
3. Find using:  $(\mathbf{A} \mid \mathbf{I}) \xrightarrow{GJE} (\mathbf{I} \mid \mathbf{A}^{-1})$

**Mixed Notes 2.**  $\det(\mathbf{A})$  is able to be computed by:

1. Using **Theorem 2.5.2**
2. Using cross multiplication (for  $2 \times 2$  and  $3 \times 3$  matrices only)
3. Doing some ERO (e.g. GE, consider **Theorem 2.5.15**) and making it triangular then using **Theorem 2.5.8** or making it have properties in **Theorem 2.5.12**
4. Using **Theorem 2.5.22**

**Mixed Notes 3.** Some random notes:

1. In  $\mathbb{R}^n$  where  $n \geq 2$ , a set with 1 parameter is a line and that with 2 parameters is a space.
2.  $\mathbf{M}^2 + \mathbf{M} = \mathbf{I} \Rightarrow \mathbf{M}(\mathbf{M} + \mathbf{I}) = \mathbf{I}$  (Don't put that  $\mathbf{I}$  to be scalar 1!)
3. Two matrices have same RREF  $\iff$  They are row equivalent
4. In exam, express a matrix in the form  $\mathbf{A} = (a_{ij})_{m \times n}$ . **DO NOT** use dots form
5. When using ERO  $\mathbf{R}_i = \frac{1}{k}\mathbf{R}_j$ , discuss whether  $k$  is 0 when necessary

**Mixed Notes 4.** When we are asked to use Gaussian Elimination or Gauss-Jordan Elimination, steps in presentation is important and only these elementary row operations should be used:

1. (For GE)  $\mathbf{R}_i \leftrightarrow \mathbf{R}_j$ , where  $i > j$ .
2. (For GE)  $\mathbf{R}_i + k\mathbf{R}_j$ , where  $k \in \mathbb{R} \wedge i > j$ .
3. (For GJE)  $\mathbf{R}_i + k\mathbf{R}_j$ , where  $k \in \mathbb{R} \wedge i < j$ .

**Mixed Notes 5.** Generally, for (square) matrices  $\mathbf{A}$  and  $\mathbf{B}$ ,

1.  $\mathbf{AB} \neq \mathbf{BA}$
2.  $(\mathbf{AB})^2 \neq \mathbf{A}^2\mathbf{B}^2$
3.  $\mathbf{AB} = \mathbf{0} \nRightarrow \mathbf{A} = \mathbf{0} \vee \mathbf{B} = \mathbf{0}$
4.  $\mathbf{A}^2 = \mathbf{I} \nRightarrow \mathbf{A} = \pm \mathbf{I}$  (For example: 2 EMs of 2nd type ERO)

**Mixed Notes 5.** When expanding a row/column with cofactors of the other row/column, 0 will be yielded:

$$\sum_{m=1}^n a_{im} A_{jm} = \sum_{m=1}^n a_{mi} A_{mj} = 0, \text{ for some } i \neq j$$

This can be proven by the following steps:

1. Consider  $X = \sum_{m=1}^n a_{im} A_{jm}$ , known value of  $A_{jm}$  and  $X$  does not depend on values of row  $j$ .
2. Create a new matrix by replacing  $j$ -th row of  $\mathbf{A}$  with its  $i$ -th row, named it  $\mathbf{A}'$ . We then have  $a'_{im} = a_{im}$  and  $a'_{jm} = a'_{im}$ . At the same time, by (1),  $A'_{jm} = A_{jm}$
3. Then  $X = \sum_{m=1}^n a'_{im} A'_{jm} = \sum_{m=1}^n a'_{jm} A'_{jm} = \det(\mathbf{A}') = 0$  since two of the rows of  $(\mathbf{A}')$  are the same, by **Theorem 2.5.12.1**.
4. Consider  $\det(\mathbf{A}) = \det(\mathbf{A}^T)$  and the above steps  $\sum_{m=1}^n a_{mi} A_{mj} = 0$ .

## Euclidean Spaces

**Definition 3.2.3.** Let  $S = \{\mathbf{u}_1, \dots, \mathbf{u}_k\}$  be a set of vectors in  $\mathbb{R}^n$ . Then the set of all linear combinations of  $\mathbf{u}_1, \dots, \mathbf{u}_k$ ,

$$\{c_1 \mathbf{u}_1 + \dots + c_k \mathbf{u}_k \mid c_1, \dots, c_k \in \mathbb{R}\}$$

is called the *linear span* of  $S$  (or the *linear span* of  $\mathbf{u}_1, \dots, \mathbf{u}_k$ ) and is denoted by  $\text{span}(S)$  (or  $\text{span}\{\mathbf{u}_1, \dots, \mathbf{u}_k\}$ ).

**Discussion 3.2.5.** Given  $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_m\} \subseteq \mathbb{R}^n$ , show  $\text{span}(S) = \mathbb{R}^n$ :

Consider  $\mathbf{v}_i = (v_{i1}, \dots, v_{in})$ ,

$$\begin{pmatrix} \mathbf{v}_{11} & \dots & \mathbf{v}_{m1} \\ \vdots & \ddots & \vdots \\ \mathbf{v}_{1n} & \dots & \mathbf{v}_{mn} \end{pmatrix} \xrightarrow{GE} \mathbf{R}$$

$\text{span}(S) = \mathbb{R}^n \iff \mathbf{R}$  has no zero rows

**Theorem 3.2.7.** If  $|S| < n$ ,  $\text{span}(S) \neq \mathbb{R}^n$ .

**Theorem 3.2.10.** Let  $S_1 = \{\mathbf{u}_1, \dots, \mathbf{u}_k\}$  and  $S_2 = \{\mathbf{v}_1, \dots, \mathbf{v}_m\}$  be subsets of  $\mathbb{R}^n$ . Then,  $\text{span}(S_1) \subseteq \text{span}(S_2) \iff \forall i = 1, 2, \dots, k, \mathbf{u}_i \in \text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_m\}$ .

In other words, consider  $\mathbf{u}_i = (u_{i1}, \dots, u_{in})$  and  $\mathbf{v}_i = (v_{i1}, \dots, v_{in})$ ,

$$\left( \begin{array}{ccc|ccc} \mathbf{v}_{11} & \dots & \mathbf{v}_{m1} & \mathbf{u}_{11} & \dots & \mathbf{u}_{k1} \\ \vdots & & \vdots & \vdots & \ddots & \vdots \\ \mathbf{v}_{1n} & \dots & \mathbf{v}_{mn} & \mathbf{u}_{1n} & \dots & \mathbf{u}_{kn} \end{array} \right) \xrightarrow{GE} \mathbf{R}$$

$\text{span}(S_1) \subseteq \text{span}(S_2) \iff \mathbf{R}$  has its last  $k$  columns non-pivot.

**Definition 3.3.2.** Let  $V$  be a subset of  $\mathbb{R}^n$ . Then  $V$  is called a *subspace* of  $\mathbb{R}^n$  if  $V = \text{span}(S)$  where  $S = \{\mathbf{u}_1, \dots, \mathbf{u}_k\}$  for some vectors  $\mathbf{u}_1, \dots, \mathbf{u}_k \in \mathbb{R}^n$ .

More precisely,  $V$  is called the *subspace spanned* by  $S$  (or the *subspace spanned* by  $\mathbf{u}_1, \dots, \mathbf{u}_k$ ). We also say that  $S$  *spans* (or  $\mathbf{u}_1, \dots, \mathbf{u}_k$  *span*) the subspace  $V$ .

By contraposition,  $V = \text{span}(S) \Rightarrow \mathbf{0} \in V \equiv \mathbf{0} \notin V \Rightarrow V \neq \text{span}(S)$ . (\* i.e., If  $\mathbf{0}$  is not in  $V$ ,  $V$  is not a subspace of  $\mathbb{R}^n$ )

**Theorem 3.3.6.** If  $V = \{\mathbf{x} \mid \mathbf{A}\mathbf{x} = \mathbf{0}\}$ ,  $V$  is a subspace of  $\mathbb{R}^n$ .

**Remark 3.3.8.** Let  $V$  be a non-empty subset of  $\mathbb{R}^n$ . Then  $V$  is a subspace of  $\mathbb{R}^n$  if and only if

$$\text{for all } \mathbf{u}, \mathbf{v} \in V \text{ and } c, d \in \mathbb{R}, c\mathbf{u} + d\mathbf{v} \in V$$

(\* This checks whether  $V$  is **closed** under addition and scalar multiplication)