

Lecture 11: January 27, 2016

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11.1 Rank Continued

$$\begin{aligned} r(A) &\leq r(A \mid \vec{b}) \\ r(A) &= r(A \mid \vec{0}) \end{aligned}$$

Corollary 11.1 A constant linear system $(A \mid \vec{b})$ has a unique solution iff $r(A) = n$ (no free variables)
In addition, a homogeneous system $(A \mid \vec{0})$ only has a trivial solution iff $r(A) = n$

Theorem 11.2 A set of n vectors $\{\vec{v}_1 \dots \vec{v}_n\} \subset \mathbb{R}^n$ is linear independent iff it spans \mathbb{R}^n
 $\implies \{\vec{v}_1 \dots \vec{v}_n\}$ is a basis iff it is linear independent

Proof: Given $\{\vec{v}_1 \dots \vec{v}_n\} \subset \mathbb{R}^n$, Let $A = \{\vec{v}_1 \dots \vec{v}_n\}$
 $\text{Span} A = \mathbb{R}^n \iff \forall \vec{x} \in \mathbb{R}^n, \vec{x} = t_1 \vec{v}_1 + \dots + t_n \vec{v}_n \iff (A \mid \vec{x})$ is constant for any $\vec{x} \in \mathbb{R}^n \iff$
 $r(A) = n \iff (A \mid \vec{0})$ only has a trivial solution $\iff t_1 \vec{v}_1 + \dots + t_n \vec{v}_n = \vec{0}$ only has a trivial solution
 $\iff \{\vec{v}_1 \dots \vec{v}_n\}$ is linear independent ■

Theorem 11.3 Let $(A \mid \vec{b})$ be a constant linear system, $r(A) = r$ then the solution set has the form

$$\{\vec{x} \in \mathbb{R}^n \mid \vec{x} = \vec{x}_0 + t_1 \vec{v}_1 + \dots + t_{n-r} \vec{v}_{n-r}, t_i \in \mathbb{R}\}$$

where $\{\vec{v}_1 \dots \vec{v}_{n-r}\}$ is linear independent

Example 11.4

$$\left[\begin{array}{ccc|c} 1 & 2 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{array} \right] \rightarrow \begin{cases} x_1 + 2x_2 = 1 \\ x_3 = 1 \end{cases} \quad \text{let } t = x_2 \rightarrow \vec{x} = \begin{bmatrix} 1 - 2t \\ t \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + t \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$$

11.2 Rank and Linear Independence

$$\begin{aligned} \{\vec{v}_1 \dots \vec{v}_k\} \subset \mathbb{R}^n &\iff t_1 \vec{v}_1 + \dots + t_k \vec{v}_k = \vec{0} \text{ has a trivial solution} \\ &\iff (\vec{v}_1 \dots \vec{v}_k \mid \vec{0}) \text{ only has a trivial solution} \\ &\iff r(\vec{v}_1 \dots \vec{v}_k) = k \end{aligned}$$

Example 11.5 Show $\left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \begin{bmatrix} 0 \\ 2 \\ 3 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} \right\}$ is linear independent

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

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

Since there is 3 vectors and the rank is 3, the set is linear independent

Example 11.6 $\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix} \right\} \subset \mathbb{R}^3$ is linear independent

$$\begin{bmatrix} 1 & -1 \\ 2 & 0 \\ 3 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 \\ 0 & 2 \\ 0 & 5 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} \implies \text{Rank} = 2 \implies \text{the set is linear independent}$$

Example 11.7 Prove $\left\{ \begin{bmatrix} 2 \\ -1 \\ 2 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 5 \end{bmatrix} \right\}$ is a basis of \mathbb{R}^3

$$r \begin{bmatrix} 2 & -1 & 2 \\ -1 & 1 & 0 \\ 2 & 0 & 5 \end{bmatrix} = 3 \implies \text{The set is linear independent} \implies \text{The set spans } \mathbb{R}^3$$

End of Lecture Notes
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