

Def.

$A\vec{x} = \vec{b}$: linear system

1. the system is consistent if it has one or more solutions
2. the system is inconsistent if it has no solution

Thm.

$A\vec{x} = \vec{b}$: linear system , $[A|\vec{b}] \sim [H|\vec{c}]$, where H : r-e form

1. $A\vec{x} = \vec{b}$ is inconsistent
iff $[H|\vec{c}]$ has a row with all 0 in the left part but non-zero in the right part
2. $A\vec{x} = \vec{b}$ is consistent and every column of H has a pivot
 \Rightarrow unique solution.
3. $A\vec{x} = \vec{b}$ is consistent and some column of H has no pivot
 \Rightarrow infinitely many solutions, with as many free variables as the number of pivot-free column in H .

Def.

elementary matrix can be obtained by apply one elementary row operation to an identity matrix.

ex.

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow$$

$R_1 \leftrightarrow R_2$

$$\begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$R_2 \rightarrow R_2 + 4R_3$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 4 \\ 0 & 0 & 1 \end{bmatrix}$$

$R_3 \rightarrow \frac{1}{2}R_3$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & \frac{1}{2} \end{bmatrix}$$

elementary matrix

Thm.

$A_{m \times n}$: matrix, $E_{m \times m}$: elementary matrix

EA = apply the same elementary row operation from E to A .

ex:

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

$$E_1 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \frac{1}{2} \end{bmatrix} \quad \rightarrow R_3 \rightarrow \frac{1}{2}R_3$$

$$E_2 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 4 \\ 0 & 0 & 1 \end{bmatrix} \quad \rightarrow R_2 \rightarrow R_2 + 4R_3$$

$$E_1 A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ \frac{a_{31}}{2} & \frac{a_{32}}{2} & \frac{a_{33}}{2} \end{bmatrix}$$

$$E_2 A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 4 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} + 4a_{31} & a_{22} + 4a_{32} & a_{23} + 4a_{33} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

ex:

$$A \xrightarrow{E_1, R_1 \leftrightarrow R_2} A_1 \xrightarrow{E_2, R_2 \rightarrow R_2 + 3R_1} A_2 \xrightarrow{E_3} A_3 \sim \dots \sim A_n$$

$$A_1 = E_1 A$$

$$A_2 = E_2 A_1 = E_2 E_1 A$$

$$A_3 = E_3 A_2 = E_3 E_2 E_1 A$$

$$R_2 \leftrightarrow R_1$$

ex:

$$A = \begin{bmatrix} 0 & 1 & -3 \\ 2 & 3 & -1 \\ 4 & 5 & -2 \end{bmatrix} \xrightarrow{R_{(1)}: R_1 \leftrightarrow R_2} \begin{bmatrix} 2 & 3 & -1 \\ 0 & 1 & -3 \\ 4 & 5 & -2 \end{bmatrix} \quad R_{(1)} \leftrightarrow E_1 = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\xrightarrow{R_{(1)}: R_3 \rightarrow R_3 - 2R_1} \begin{bmatrix} 2 & 3 & -1 \\ 0 & 1 & -3 \\ 0 & -1 & 0 \end{bmatrix} \quad R_3 \rightarrow R_3 + 2R_1 \quad R_{(2)} \leftrightarrow E_2 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix}$$

$$\xrightarrow{R_{(1)}: R_3 \rightarrow R_3 + R_2} \begin{bmatrix} 2 & 3 & -1 \\ 0 & 1 & -3 \\ 0 & 0 & -3 \end{bmatrix} = H \quad R_3 \rightarrow R_3 - R_1 \quad R_{(1)} \leftrightarrow E_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

$$\begin{cases} H = R_3(R_2(R_1(A))) \\ H = E_3 E_2 E_1 A \end{cases}$$

$$A = R_1^{-1}(R_2^{-1}(R_3^{-1}(H))) \quad \text{or} \quad A = E_1^{-1} E_2^{-1} E_3^{-1} H$$

1-5

• $a, b \in \mathbb{R}$

• $A_{n \times n}, \vec{b}_{n \times 1}$

$$ax = b \Rightarrow x = b/a$$

$$3x = 5 \Rightarrow x = 5/3$$

$$ax = b$$

$$\left[\frac{1}{a}\right]x = \left[\frac{1}{a}\right]ax = \left[\frac{1}{a}\right]b = b/a$$

$x = \underline{\underline{b/a}}$ $\therefore x = \frac{1}{a}b$

$$A\vec{x} = \vec{b}$$

$$C(A\vec{x}) = C\vec{b}$$

$$\vec{x} = I\vec{x} \Rightarrow \vec{x} = C\vec{b}$$

Q: How to find C s.t. $CA = I$

Q: if $CA = I \Rightarrow AC \stackrel{?}{=} I$

Thm

$A_{n \times n}$: matrix

If $\exists C_{n \times n}, D_{n \times n}$ s.t. $AC = I, DA = I$.

then $C = D$

pf.

$$\begin{aligned} DAC &= D(AC) = D \cdot I = D \\ &\stackrel{=}{=} (DA)C = I \cdot C = C \end{aligned} \quad \therefore C = D$$

Def.

- $A_{n \times n}$: invertible if $\exists C_{n \times n}$ s.t. $CA = AC = I$. Denote C by A^{-1} inverse of A
 \downarrow
- $A_{n \times n}$: singular if A is NOT invertible

Thm.

every elementary matrix is invertible

p.f.

$$\textcircled{1} R_i \leftrightarrow R_j \rightsquigarrow R_j \leftrightarrow R_i$$

$$\textcircled{2} R_i \rightarrow R_i + rR_j \rightsquigarrow R_i \rightarrow R_i - rR_j$$

$$\textcircled{3} R_i \rightarrow rR_i \rightsquigarrow R_i \rightarrow \frac{1}{r}R_i$$

E : elementary matrix if $\exists R$: elementary row operation
s.t. $E = R(I)$

$\exists R^{-1}$: elementary row operation s.t. $R^{-1} \circ R = \text{identity}$

$$\text{let } \tilde{E} = R^{-1}(I)$$

$$\therefore \tilde{E} \cdot E = R^{-1}(E) = R^{-1}(R(I)) = I$$

$$E \tilde{E} = R(\tilde{E}) = R(R^{-1}(I)) = I$$

$$\therefore \tilde{E} = E^{-1}$$

ex: $E_3 = \begin{bmatrix} 1 & 0 & 4 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} : R : R_1 \rightarrow R_1 + 4R_3 \quad \therefore R^{-1} : R_1 \rightarrow R_1 - 4R_3$

$$E_3^{-1} = \begin{bmatrix} 1 & 0 & -4 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Thm

A, B : invertible $n \times n$ matrix

$\Rightarrow AB$: invertible and $(AB)^{-1} = B^{-1}A^{-1}$

pf.

A, B : invertible $\Rightarrow \exists A^{-1}, B^{-1}$ s.t. $AA^{-1} = A^{-1}A = I$, $BB^{-1} = B^{-1}B = I$

$$(AB)(B^{-1}A^{-1}) = A(BB^{-1})A^{-1} = A \cdot I \cdot A^{-1} = AA^{-1} = I$$

$$(B^{-1}A^{-1})(AB) = B^{-1}(A^{-1}A)B = B^{-1}B = I$$

$$\therefore (AB)^{-1} = B^{-1}A^{-1}$$

Thm

The following are equivalent:

1. $A\vec{x} = \vec{b}$ has a solution for all \vec{b}

2. $A \sim I$

3. A : invertible

p.f. (2) \Rightarrow (3)

$$A \sim I \Rightarrow R_{(k)}(\dots R_{(i)}(R_{(j)}(A))\dots) = I$$

$$\text{let } E_k = R_{(k)}(I) \quad \therefore I = E_k \dots E_2 E_1 A$$

$$(E_1^{-1} E_2^{-1} \dots E_k^{-1}) \cdot I = \underbrace{(E_1^{-1} E_2^{-1} \dots E_k^{-1}) E_k \dots E_2 E_1}_A A = A$$

$$\therefore A = E_1^{-1} E_2^{-1} \dots E_k^{-1} (E_k \dots E_2 E_1)^T, \quad A^{-1} = E_k \dots E_2 E_1$$

★

$$[A | I] \xrightarrow{R_{(1)}} [E_1 A | E_1] \xrightarrow{R_{(2)}} [E_2 E_1 A | E_2 E_1] \sim \dots$$

$$\dots \xrightarrow{R_{(k)}} [E_k \dots E_2 E_1 A | E_k \dots E_2 E_1] = [I | A^{-1}]$$

(3) \Rightarrow (1)

A : invertible iff A^{-1} : exist

$$\forall \vec{b} \text{ s.t. } A\vec{x} = \vec{b} \Rightarrow A^{-1}(A\vec{x}) = A^{-1}\vec{b}$$

\parallel
 \vec{x}

$$\therefore \vec{x} = A^{-1}\vec{b}$$

$$(\text{check: } A(A^{-1}\vec{b}) = \vec{b})$$

$$(1) \Rightarrow (2)$$
$$A\vec{x} = \vec{b} \text{ has a solution} \Rightarrow \text{rref}([A|\vec{b}]) = [H|\vec{c}]$$

then $H = \gamma_{\text{ref}}(A)$

① H, I ✓

② $H \neq I \quad \therefore$ each column : above, below pivots are 0's

$\therefore H \neq I \Rightarrow$ some row has no pivot

i.e. row: all 0's

\therefore the bottom row of H is $\vec{0}^T$

$\therefore A \sim H \therefore \exists E_1, E_2, \dots, E_K$: elementary matrices s.t. $H = E_K \cdots E_2 E_1 A$

pick $\vec{b} = (E_1 \dots E_n)^{-1} \vec{e}_n$, where $\vec{e}_n = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}$

[illegible]

1. $A\vec{x} = \vec{b}$ has a solution for all \vec{b}

2. $A \sim I$

Thm

$A, C : n \times n$ matrices

$$\Rightarrow CA = I \text{ iff } AC = I$$

p.f.

Assume $AC = I$, $\forall \vec{b}$, sol: $A\vec{x} = \vec{b}$, then $\vec{x} = C\vec{b}$ is a solution

$$\text{check: } A\vec{x} = AC\vec{b} = I\vec{b} = \vec{b} \quad \checkmark$$

$\therefore \forall \vec{b}$, $A\vec{x} = \vec{b}$ has a solution $\therefore A \sim I$

$\therefore \exists E_k \dots E_2 E_1$, elementary matrices s.t. $I = E_k \dots E_2 E_1 A$

$$\text{let } D = E_k \dots E_2 E_1 \quad \therefore \begin{cases} AC = I \\ DA = I \end{cases} \therefore C = D$$

ex:

$$A = \begin{bmatrix} 2 & 9 \\ 1 & 4 \end{bmatrix} \text{ , find } A^{-1}$$

sol.

$$\left[\begin{array}{cc|cc} 2 & 9 & 1 & 0 \\ 1 & 4 & 0 & 1 \end{array} \right] \xrightarrow{R_1 \leftrightarrow R_2} \left[\begin{array}{cc|cc} 1 & 4 & 0 & 1 \\ 2 & 9 & 1 & 0 \end{array} \right] \xrightarrow{R_2 \rightarrow R_2 - 2R_1} \left[\begin{array}{cc|cc} 1 & 4 & 0 & 1 \\ 0 & 1 & 1 & -2 \end{array} \right]$$

$$\xrightarrow{R_1 \rightarrow R_1 - 4R_2} \left[\begin{array}{cc|cc} 1 & 0 & -4 & 9 \\ 0 & 1 & 1 & -2 \end{array} \right]$$

$$\therefore A^{-1} = \begin{bmatrix} -4 & 9 \\ 1 & -2 \end{bmatrix}$$

$$\text{if } A^{-1} \text{ exist} \Rightarrow [A | I] \sim [I | A^{-1}]$$

Thm

The following are equivalent:

1. $A\vec{x} = \vec{b}$ has a solution for all \vec{b}
2. $A \sim I$
3. A : invertible
4. $\exists E_1, E_2, \dots, E_k$: elementary matrices s.t. $A = E_1 E_2 \dots E_k$
5. let \vec{a}_i = the i^{th} column vector of A , then $\text{sp}(\vec{a}_1, \dots, \vec{a}_n) = \mathbb{R}^n$

p.f.

(5) \Leftrightarrow (1)

$$A = \begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n \end{bmatrix}, \quad \vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix},$$

$$A\vec{x} = \vec{b} \Rightarrow \vec{b} = \begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \underbrace{x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n}_{\substack{\uparrow \\ \text{linear comb. of } \{\vec{a}_i\}}} \in \text{sp}(\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n)$$

1-6

Def.

a linear system $(A\vec{x} = \vec{b})$ is **homogeneous** if $\vec{b} = \vec{0}$

Δ $A\vec{x} = \vec{b}$ has solution $\vec{x}_1 \neq \vec{x}_2$

$$\Rightarrow A\vec{x}_1 = \vec{b} = A\vec{x}_2 \Rightarrow A\vec{x}_1 - A\vec{x}_2 = A(\vec{x}_1 - \vec{x}_2) = \vec{b} - \vec{b} = \vec{0}$$

$\therefore A\vec{x} = \vec{0}$ has non-trivial solution ($\neq \vec{0}$)

Thm

$A\vec{x} = \vec{0}$ has solutions \vec{h}_1, \vec{h}_2

$\Rightarrow \forall r, s \in \mathbb{R}$, $r\vec{h}_1 + s\vec{h}_2$ still a solution for $A\vec{x} = \vec{0}$

p.f.

$$A\vec{h}_1 = \vec{0}, \quad A\vec{h}_2 = \vec{0}$$

$$\begin{aligned} \forall r, s \in \mathbb{R}, \quad A(r\vec{h}_1 + s\vec{h}_2) &= A(r\vec{h}_1) + A(s\vec{h}_2) = rA\vec{h}_1 + sA\vec{h}_2 \\ &= r\vec{0} + s\vec{0} = \vec{0} + \vec{0} = \vec{0} \end{aligned}$$

Def.

W is a subspace of \mathbb{R}^n

if $\left\{ \begin{array}{l} \textcircled{1} W : \text{subset of } \mathbb{R}^n \end{array} \right.$

$\left\{ \begin{array}{l} \textcircled{2} \text{(i) closed under vector addition : } \forall \vec{u}, \vec{v} \in W \Rightarrow \vec{u} + \vec{v} \in W \\ \text{(ii) closed under scalar multiplication : } \forall r \in \mathbb{R}, \forall \vec{u} \in W \Rightarrow r\vec{u} \in W \end{array} \right.$

Q⁴

Given A : matrix.

$$\text{Let } W = \{ \vec{x} \mid A\vec{x} = \vec{0} \}$$

$\Rightarrow W$: subspace of \mathbb{R}^n

ex: $W = \{ [x, 2x] \mid x \in \mathbb{R} \} \subset \mathbb{R}^2$

check: (i) $\forall a, b \in \mathbb{R}$, let $\vec{u} = [a, 2a]$, $\vec{v} = [b, 2b]$

$$\vec{u} + \vec{v} = [a, 2a] + [b, 2b] = [a+b, 2a+2b] = [a+b, 2(a+b)] \in W$$

(ii) $\forall r$, $r\vec{u} = r[a, 2a] = [ra, 2(ra)] \in W$

$\therefore W$: subspace of \mathbb{R}^2

ex: $W = \{ \vec{0} \} \subset \mathbb{R}^n$

check: (i) $\vec{0} + \vec{0} = \vec{0} \in W$

$\therefore W$: subspace of \mathbb{R}^n

(ii) $\forall r \in \mathbb{R}$, $r\vec{0} = \vec{0} \in W$

Thm

Given $\vec{w}_1, \vec{w}_2, \dots, \vec{w}_k \in \mathbb{R}^n$, let $W = \text{sp}(\vec{w}_1, \vec{w}_2, \dots, \vec{w}_k)$

$\Rightarrow W$: subspace of \mathbb{R}^n

p.f.

① W : subset of \mathbb{R}^n

② (i) $\vec{u}, \vec{v} \in W$

let $\vec{u} = r_1 \vec{w}_1 + r_2 \vec{w}_2 + \dots + r_k \vec{w}_k$, where $r_1, \dots, r_k, s_1, \dots, s_k \in \mathbb{R}$

$\vec{v} = s_1 \vec{w}_1 + s_2 \vec{w}_2 + \dots + s_k \vec{w}_k$

$\vec{u} + \vec{v} = (r_1 + s_1) \vec{w}_1 + (r_2 + s_2) \vec{w}_2 + \dots + (r_k + s_k) \vec{w}_k \in W$

(ii) $\forall \alpha \in \mathbb{R}$

$\alpha \vec{u} = \alpha (r_1 \vec{w}_1 + r_2 \vec{w}_2 + \dots + r_k \vec{w}_k)$

$= (\alpha r_1) \vec{w}_1 + (\alpha r_2) \vec{w}_2 + \dots + (\alpha r_k) \vec{w}_k \in W$

$\therefore W$: subspace of \mathbb{R}^n

Def. $A_{m \times n}$

1. The **nullspace** of matrix $A_{m \times n}$ is $\{ \vec{x} \in \mathbb{R}^n \mid A \vec{x} = \vec{0} \}$

2. The **row space** of $A = \text{sp}(\text{row vectors of } A) \subset \mathbb{R}^n$

3. The **column space** of $A = \text{sp}(\text{column vectors of } A) \subset \mathbb{R}^m$

Moreover, nullspace, row space are subspaces of \mathbb{R}^n , column space is subspace of \mathbb{R}^m .

ex: $A = \begin{bmatrix} \textcircled{1} & 0 & \overset{\downarrow r}{3} \\ 0 & \textcircled{1} & -1 \end{bmatrix} \quad A\vec{x} = \vec{0} \Rightarrow \begin{cases} x_1 + 3r = 0 \\ x_2 - 1r = 0 \end{cases} \Rightarrow \begin{cases} x_1 = -3r \\ x_2 = r \\ x_3 = r \end{cases}$

1. nullspace of $A = \text{sp}\left(\begin{bmatrix} -3 \\ 1 \\ 1 \end{bmatrix}\right) \subset \mathbb{R}^3$

2. row space of $A = \text{sp}([1, 0, 3], [0, 1, -1]) \subset \mathbb{R}^3$

3. column space of $A = \text{sp}\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 3 \\ -1 \end{bmatrix}\right) \subset \mathbb{R}^2$

2021-10-14

Thm.

\vec{p} is particular solution of $A\vec{x} = \vec{b}$

then \vec{v} is a solution of $A\vec{x} = \vec{b}$,

iff \vec{v} has the form $\vec{p} + \vec{h}$, where \vec{h} is a solution of $A\vec{x} = \vec{0}$.

pf.

(\Leftarrow)

$$A(\vec{p} + \vec{h}) = A\vec{p} + A\vec{h} = \vec{b} + \vec{0} = \vec{b}$$

(\Rightarrow)

$$\begin{cases} A\vec{v} = \vec{b} \\ A\vec{p} = \vec{b} \end{cases} \Rightarrow A\vec{v} - A\vec{p} = A(\vec{v} - \vec{p})$$

" $\vec{b} - \vec{b} = \vec{0}$

$$\therefore \vec{v} = \vec{p} + \underbrace{(\vec{v} - \vec{p})}_{\vec{h}}$$

Thm. $A_{n \times n}$

A : invertible

iff $A\vec{x} = \vec{0}$ has only one solution

iff if $A\vec{x} = \vec{b}$ has a solution, then the solution is unique.

iff $A\vec{x} = \vec{b}$ has a solution for all $\vec{b} \in \mathbb{R}^n$

p.f.

if A : invertible, $A(A^{-1}\vec{b}) = \vec{b}$

$\therefore \vec{x} = A^{-1}\vec{b}$ is a solution

if \vec{v} is another solution, $A^{-1}(A\vec{v} = \vec{b}) \Rightarrow \vec{v} = A^{-1}\vec{b} = \vec{x}$

Thm

$A_{m \times n}$

1) if $A\vec{x} = \vec{b}$ has a solution, then the solution is unique

iff 2) $H = \text{rref}(A)$, $H = \begin{bmatrix} I_{n \times n} \\ 0_{m-n, n} \end{bmatrix} \leftarrow m \geq n$

pf.

2) \Rightarrow 1)

$[A | \vec{b}] \sim [H | \vec{c}] = \begin{bmatrix} I \\ 0 \end{bmatrix} | \vec{c} \Rightarrow$ the solution is unique
if it exists.

1) \Rightarrow 2)

every column of H has a pivot. $\#(\text{pivot}) = n$

every row of H has at most one pivot $\Rightarrow m \geq n$

$A = [a_{ij}]$, say pivots are $a_{1\Delta(1)}, a_{2\Delta(2)}, \dots, a_{n\Delta(n)}$

$1 \leq \Delta(1) < \Delta(2) < \Delta(3) < \dots < \Delta(n) \leq n \Rightarrow \Delta(j) = j$

Cor.

$A_{m \times n}$, $m < n$ (m : 方程数, n : 变数个数)

\Rightarrow 1, $A\vec{x} = \vec{0}$ has infinitely many solution.

2) $A\vec{x} = \vec{b}$ has a solution \Rightarrow the solution is NOT unique.

Recall

1. If $A\vec{x} = \vec{b}$ has a solution $\Rightarrow \vec{b} \in \text{col}(A)$

2. the column space of A ($\text{col}(A)$) is a subspace of \mathbb{R}^n

and the ~~no~~ of free variable is equal to the ~~no~~ of non-pivot column of A