Matrix A times Vector x: Column Way and Row Way Gilbert Strang

$$Ax = \begin{bmatrix} 2 & 1 & 3 \\ 3 & 4 & 7 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_1 \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix} + x_2 \begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix} + x_3 \begin{bmatrix} 3 \\ 7 \\ 3 \end{bmatrix}$$
 Combination of columns
$$= \begin{bmatrix} 2x_1 + 1x_2 + 3x_3 \\ 3x_1 + 4x_2 + 7x_3 \\ 1x_1 + 2x_2 + 3x_3 \end{bmatrix} = \begin{bmatrix} (\text{row 1}) \cdot \mathbf{x} \\ (\text{row 2}) \cdot \mathbf{x} \\ (\text{row 3}) \cdot \mathbf{x} \end{bmatrix}$$
 Dot products with rows

Example of a vector space = Column space of A = C(A)

The column space C(A) contains all combinations of the columns: all x_1, x_2, x_3

All multiples of column 1 =**Line** in 3-dimensional space

All combinations of columns 1 and 2 =Plane in 3-dimensional space

Notice that column 3 = column 1 + column 2

All combinations of columns 1, 2, 3 =Same plane in 3-dimensions = C(A)

Columns 1 and 2 are **independent**

Columns 1, 2, 3 are **dependent**

They are a **basis** for the column space

They are **not** a basis for C(A)

(only $x_1 = x_2 = 0$ gives combination = 0)

 $(x_1, x_2, x_3) = (1, 1, -1)$ gives combination = 0

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Basis for $\mathbf{C}(A)$ has r vectors
$$A = CR = \begin{bmatrix} 2 & 1 \\ 3 & 4 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} \mathbf{1} & 0 & \mathbf{1} \\ 0 & \mathbf{1} & \mathbf{1} \end{bmatrix}$$

Thoughts on Chapter 1

Most textbooks don't have a place for the author's thoughts. But a lot of decisions go into starting a new textbook. This chapter has intentionally jumped right into the subject, with discussion of independence and rank. There are so many good ideas ahead, and they take time to absorb, so why not get started? Here are two questions that influenced the writing.

What makes this subject easy? All the equations are linear.

What makes this subject hard? So many equations and unknowns and ideas.

Book examples are small size. But if we want the temperature at many points of an engine, there is an equation at every point: easily n = 1000 unknowns.

I believe the key is to work right away with matrices. Ax = b is a perfect format to accept problems of all sizes. The linearity is built into the symbols Ax and the rule is A(x + y) = Ax + Ay. Each of the m equations in Ax = b represents a flat surface:

2x + 5y - 4z = 6 is a plane in three-dimensional space

2x + 5y - 4z + 7w = 9 is a 3D plane (hyperplane?) in four-dimensional space

Linearity is on our side, but there is a serious problem in visualizing 10 planes meeting in 11-dimensional space. Hopefully they meet along a line: dimension 11 - 10 = 1. An 11th plane should cut through that line at one point (which solves all 11 equations). What the textbook and the notation must do is to keep the counting simple

Here is what we expect for a random m by n matrix A:

m < n Probably many solutions to the m equations Ax = b

m = n Probably one solution to the *n* equations Ax = b

m > n Probably no solution: too many equations with only n unknowns in x

But this count is not necessarily what we get! Columns of A can be combinations of previous columns: nothing new. An equation can be a combination of previous equations. The rank r tells us the real size of our problem, from independent columns and rows. The beautiful formula is $\mathbf{A} = \mathbf{C}\mathbf{R} = (m \times r)(r \times n)$: three matrices of rank r.

Notice: The columns of A that go into C must multiply the matrix I inside R.

We end with the great associative law (AB) C = A(BC). Suppose C has 1 column:

AB has columns $A\mathbf{b}_1, \dots, A\mathbf{b}_n$ and then $(AB)\mathbf{c}$ equals $c_1A\mathbf{b}_1 + \dots + c_nA\mathbf{b}_n$.

Bc has one column $c_1b_1 + \cdots + c_nb_n$ and then $A(Bc) = A(c_1b_1 + \cdots + c_nb_n)$.

Linearity gives equality of those two sums. This proves (AB) c = A(Bc).

The same is true for every column of C. Therefore (AB) C = A (BC).

Notice that over and over—for Ax and AB and CR—we write about linear combinations of columns of A or C.

Not about dot products with the rows!