

MATH 341 - LINEAR ALGEBRA

§1.7 - 1.9

Fall 2019

There is no royal road to geometry.
- Euclid to Ptolemy

§1.7 LINEAR INDEPENDENCE

DEFINITION (LINEAR INDEPENDENCE)

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An indexed set of vectors $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in \mathbb{R}^n is said to be **linearly independent** if the vector equation

$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_p\mathbf{v}_p = \mathbf{0}$$

has only the trivial solution.

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The set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is said to be **linearly dependent** if there exist weights c_1, \dots, c_p , not all zero such that

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_p\mathbf{v}_p = \mathbf{0} \tag{1}$$

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In this case equation (1) is called a **dependence relation**.

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Example: Determine if the vectors

$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} 2 \\ 5 \\ 8 \end{bmatrix}, \quad \text{and} \quad \mathbf{v}_3 = \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix}$$

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Example: Determine if

$$\mathbf{w}_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \quad \mathbf{w}_2 = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}, \quad \text{and} \quad \mathbf{w}_3 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

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Saying that the vector equation

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$$\begin{bmatrix} \mathbf{v}_1 & \mathbf{v}_2 & \cdots & \mathbf{v}_p \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_p \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

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FACT

The columns of a matrix A are linearly independent if and only if the equation $A\mathbf{x} = \mathbf{0}$ has *only* the trivial solution.

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Warning! A set of 3 or more vectors may be linearly dependent even though none of them is a scalar multiple of another vector in the set.

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Example: Determine if

$$\mathbf{w}_1 = \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix}, \quad \text{and} \quad \mathbf{w}_2 = \begin{bmatrix} 16 \\ 8 \\ -7 \end{bmatrix}$$

are linearly independent.

§1.7 LINEAR INDEPENDENCE

THEOREM

An indexed set $S = \{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ of two or more vectors is linearly dependent if and only if at least one of the vectors in S is a linear combination of the others.

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In fact, if S is linearly dependent and $\mathbf{v}_1 \neq \mathbf{0}$, then some \mathbf{v}_j (with $j > 1$) is a linear combination of the preceding vectors, $\mathbf{v}_1, \dots, \mathbf{v}_{j-1}$.

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Warning! This theorem does not say that *every* vector of a linearly dependent set can be written as a linear combination of the other vectors,

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Example: Consider $\mathbf{u} = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$. What is $\text{Span } \{\mathbf{u}, \mathbf{v}\}$?

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If \mathbf{w} is another vector in \mathbb{R}^3 , where will \mathbf{w} lie if $\{\mathbf{u}, \mathbf{v}, \mathbf{w}\}$ is linearly independent?

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If a set contains more vectors than there are entries in each vector, then the set is linearly dependent. That is, any set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in \mathbb{R}^n is linearly dependent if $p > n$.

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THEOREM

If a set $S = \{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in \mathbb{R}^n contains the zero vector, then the set is linearly dependent.

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Example: Which of the following sets of vectors is linearly independent?

1. $\begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} -3 \\ 3 \\ -2 \end{bmatrix}, \begin{bmatrix} 5 \\ 5 \\ 2 \end{bmatrix}.$

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2. $\begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ 3 \\ -2 \end{bmatrix}.$

3. $\begin{bmatrix} 2 \\ 2 \\ 8 \\ 4 \end{bmatrix}, \begin{bmatrix} 3 \\ 4 \\ 5 \\ 6 \end{bmatrix}, \begin{bmatrix} -3 \\ -3 \\ -12 \\ -6 \end{bmatrix}$

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Given an $m \times n$ matrix A and a vector $\mathbf{x} \in \mathbb{R}^n$, we can multiply A and \mathbf{x} to give a vector in \mathbb{R}^m .

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$$A\mathbf{x}$$

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A **transformation** (or **function** or **mapping**) T from \mathbb{R}^n to \mathbb{R}^m is a rule that assigns to each vector \mathbf{x} in \mathbb{R}^n a vector $T(\mathbf{x})$ in \mathbb{R}^m .

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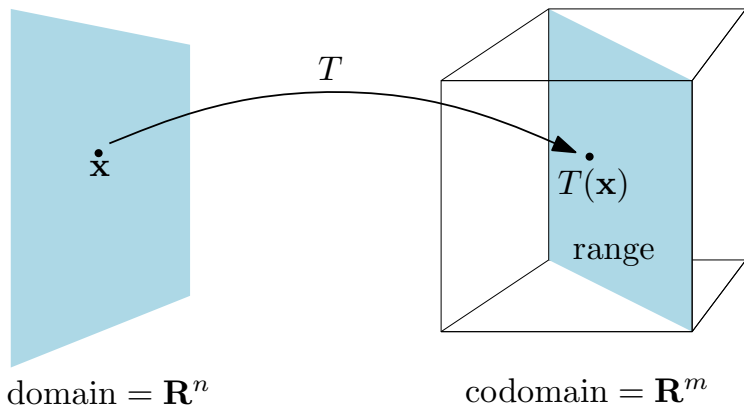
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For a vector $\mathbf{x} \in \mathbb{R}^n$, the vector $T(\mathbf{x})$ in \mathbb{R}^m is called the **image of \mathbf{x}** , and the set of all images $T(\mathbf{x})$ is called the **range of T** .

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Example: Let $T(\mathbf{x}) = A\mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^3$, where

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Compute $T(\mathbf{u})$. Are \mathbf{b} and \mathbf{c} in the range of T ? If so, find vectors \mathbf{x} and \mathbf{v} with $T(\mathbf{x}) = \mathbf{b}$ and $T(\mathbf{v}) = \mathbf{c}$.

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What is the range of T ?

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If T is a linear transformation, then for all vectors \mathbf{u}, \mathbf{v} in the domain of T , and all scalars c, d

$$T(\mathbf{0}) = \mathbf{0}, \text{ and}$$

$$T(c\mathbf{u} + d\mathbf{v}) = cT(\mathbf{u}) + dT(\mathbf{v}).$$

§1.8 INTRODUCTION TO LINEAR TRANSFORMATIONS

Example: Let

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix},$$

$$C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \quad D = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix},$$

$$E = \begin{bmatrix} 1 & 0 \\ 0 & -2 \end{bmatrix}, \quad \text{and} \quad F = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}.$$

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The matrix I above is called the **identity matrix**.

§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

Recall that for any n , we can define the following vectors in \mathbb{R}^n :

$$\mathbf{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad \mathbf{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad \mathbf{e}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \quad \dots, \quad \mathbf{e}_n = \begin{bmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}$$

§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

THEOREM

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation. Then there exists a unique matrix A such that

$$T(\mathbf{x}) = A\mathbf{x} \text{ for all } \mathbf{x} \text{ in } \mathbb{R}^n.$$

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In fact, A is the $m \times n$ matrix whose j th column is the vector $T(\mathbf{e}_j)$ where \mathbf{e}_j is the j th column of the identity matrix I_n in \mathbb{R}^n :

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The matrix given above is called the **standard matrix for the linear transformation T** .

§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

Example: Find the standard matrix of the linear transformation $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ which reflects vectors in the line $y = -x$.

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Example: Find the standard matrix of the linear transformation $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ which reflects vectors in the line $y = -x$.

Example: Find the standard matrix of the transformation $S : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ which reflects every vector through the xy -plane, and then projects to the xz -plane.

§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

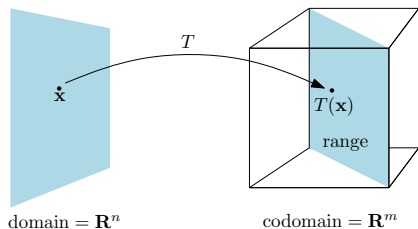
DEFINITION

A transformation $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is called **onto** if every vector $\mathbf{b} \in \mathbb{R}^m$ is the image of **at least** one vector in \mathbb{R}^n .

§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

DEFINITION

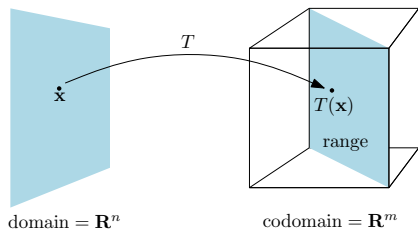
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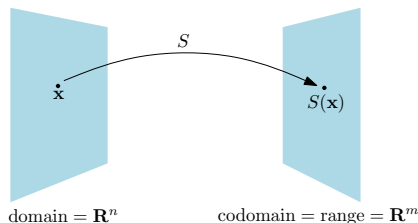
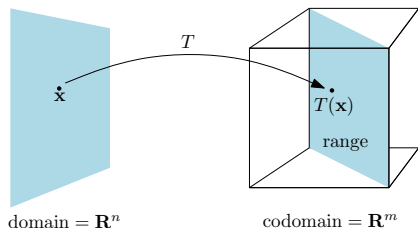


T is *not* onto.

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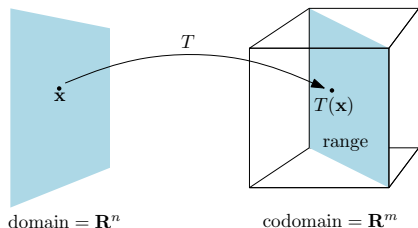


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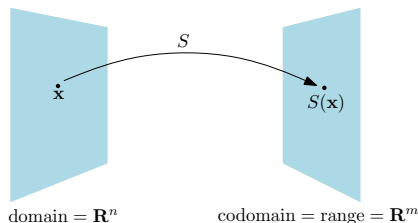
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§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

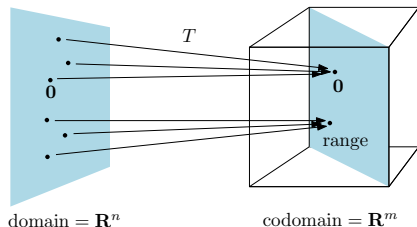
DEFINITION

A transformation $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is called **one-to-one** if every vector $\mathbf{b} \in \mathbb{R}^m$ is the image of **at most** one vector in \mathbb{R}^n .

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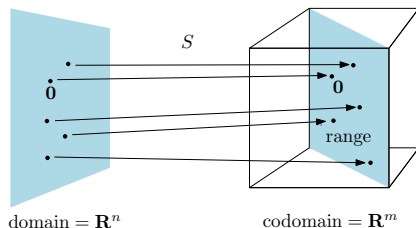
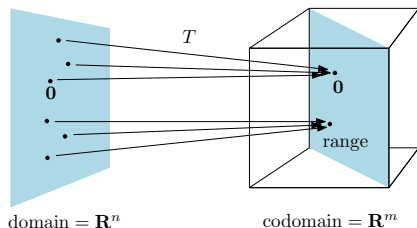


T is *not* one-to-one.

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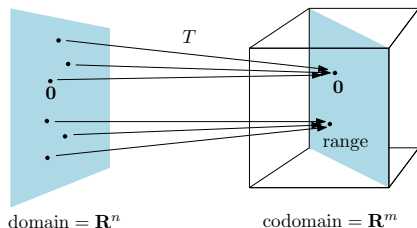


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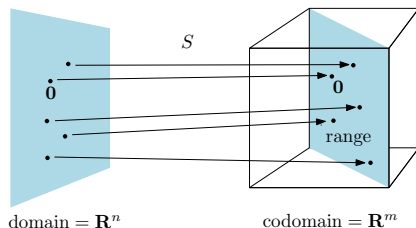
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T is *not* one-to-one.



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§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

Example: Let $T : \mathbb{R}^4 \rightarrow \mathbb{R}^3$ be a linear transformation with standard matrix

$$A = \begin{bmatrix} 2 & 1 & 8 & 1 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 0 & -3 \end{bmatrix}.$$

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Is T one-to-one?

§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

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Is T one-to-one? Is T onto?

§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

THEOREM

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation, with standard matrix A (i.e. $T(\mathbf{x}) = A\mathbf{x}$ for all vectors $\mathbf{x} \in \mathbb{R}^n$). Then the following are equivalent:

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1. T is onto,

§1.9 THE MATRIX OF A LINEAR TRANSFORMATION

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1. T is onto,
2. the columns of A span \mathbb{R}^m ,

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1. T is onto,
2. the columns of A span \mathbb{R}^m ,
3. A has a pivot in every row.

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PROOF.

This is essentially Theorem 4 in §1.4.



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1. T is one-to-one,
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1. T is one-to-one,
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PROOF.

We prove $1 \Rightarrow 4 \Rightarrow 2 \Rightarrow 3 \Rightarrow 1$.

