- (1) Subspaces of  $\mathbb{R}^n$ 
  - (a) definition of a subspace of  $\mathbb{R}^n$
  - (b) nullspace, eigenspace, orthogonal complement
  - (c) linear combinations and spans
  - (d) column space of a matrix, row space of a matrix
  - (e) the pivot columns of a matrix span its column space
  - (f) sums of subspaces, spanning sets of sums
- (2) Linear independence
  - (a) Linear dependence and independence
  - (b) n+1 vectors in  $\mathbb{R}^n$  are linearly dependent.
  - (c) The pivot columns of a matrix are linearly independent.
  - (d) orthogonal sets definition and linear independence
  - (e) linearly independent subspaces, direct sums of subspaces
  - (f) Two subspaces with zero intersection are linearly independent. In particular, W and  $W^\perp$  are linearly independent.
  - (g) Eigenspaces for distinct eigenvectors are linearly independent.
- (3) Basis and dimension
  - (a) definition of a basis of a subspace
  - (b) Every subspace of  $\mathbb{R}^n$  has a basis (containing a given linearly independent subset, contained in a given spanning set).
  - (c) Any two bases of a subspace of  $\mathbb{R}^n$  have the same size.
  - (d) coordinates vectors, change of basis matrices
  - (e) definition of dimension
  - (f) orthonormal sets, orthonormal bases
  - (g) bases of W and  $W^{\perp}$ , taken together, form a basis of  $\mathbb{R}^n$ .
  - (h) rank of a matrix, row rank equals column rank, rank-nullity theorem
  - (i) the four subspaces,  $N(A^T) = C(A)^{\perp}$ ,  $N(A) = C(A^T)^{\perp}$
- (4) Linear transformations
  - (a) definition, kernel, image
  - (b) the matrix of an endomorphism with respect to a basis, identifications of kernel and image with nullspace and column space, respectively
  - (c) defining a linear transformation by giving its values on a basis
  - (d) the matrix of a transformation subordinate to a direct sum decomposition
  - (e) similarity and diagonalizability
  - (f) projections and their diagonalizability
  - (g) the least-squares solutions
- (5) Spectral theory
  - (a) the spectral theorem, assuming n real eigenvalues, counted with multiplicity
  - (b) the matrix of a transformation with respect to bases of its domain and codomain
  - (c) the singular value decomposition (SVD), connection with the four subspaces
  - (d) applications of the SVD: pseudoinverse, low-rank approximations, principal component analysis, etc.
- (6) Abstract vector spaces

- (a) axioms, examples (subspaces of  $\mathbb{R}^n$ , polynomials, matrices, functions from a set to a vector space)
- (b) subspaces, function spaces, spaces of solutions to linear ODEs
- (c) finite-dimensional vector spaces, bases
- (d) linear transformations, isomorphism, a vector-space of dimension n is isomorphic to  $\mathbb{R}^n$ .
- (e) inner product spaces
- (f) orthogonal projection onto finite-dimensional subspaces
- (g) Fourier series

## 1. Subspaces of $\mathbb{R}^n$

• Definition: A subspace of  $\mathbb{R}^n$  is a subset U of  $\mathbb{R}^n$  that is closed under addition, i.e.,

if 
$$u_1 \in U$$
 and  $u_2 \in U$  then  $u_1 + u_2 \in U$ ,

and closed under scalar multiplication, i.e.,

if 
$$t \in \mathbb{R}$$
 and  $u \in U$  then  $tu \in U$ .

• Example: Let

$$U = \{ u \in \mathbb{R}^3 : u_1 - 2u_2 = 3u_3 \}$$

- . Then U is a subspace of  $\mathbb{R}^3$ .
- Definition: The nullspace N(A) of a matrix  $A \in \mathbb{R}^{m \times n}$  is the set of all vectors  $x \in \mathbb{R}^n$  such that Ax = 0:

$$N(A) = \{ x \in \mathbb{R}^n : Ax = 0 \}.$$

- Theorem: N(A) is a subspace of  $\mathbb{R}^n$
- $\{u \in \mathbb{R}^3 : u_1 2u_2 = 3u_3\} = N(\begin{bmatrix} 1 & -2 & -3 \end{bmatrix})$
- Prove that  $\{x \in \mathbb{R}^n : Ax = b\}$  is a subspace of  $\mathbb{R}^n$  if and only if b = 0.
- Definition: Let  $\lambda \in \mathbb{R}$ . The  $\lambda$ -eigenspace  $E_{\lambda}(A)$  of a matrix  $A \in \mathbb{R}^{n \times n}$  is the set of all  $\lambda$ -eigenvectors of A:

$$E_{\lambda}(A) = \{x \in \mathbb{R}^n : Ax = \lambda x\}.$$

- Corollary:  $E_{\lambda}(A)$  is a subspace of  $\mathbb{R}^n$ .
- Proof:  $E_{\lambda}(A) = N(\lambda I A)$ .
- Definition: Let S be a subset of  $\mathbb{R}^n$ . The orthogonal complement of S written  $S^{\perp}$ , is the set of vectors orthogonal to all elements of S:

$$S^{\perp} = \{ v \in \mathbb{R}^n : u \cdot v = 0 \text{ for all } u \in S \}$$

- Theorem: Suppose  $S = \{v_1, \dots, v_m\}$ . Then  $S^{\perp}$  is a subspace of  $\mathbb{R}^n$ .
- Proof:  $S^{\perp} = N \begin{pmatrix} v_1^t \\ \vdots \\ v_m^t \end{pmatrix}$ .
- Definition: Let S be a subset of  $\mathbb{R}^n$ . A linear combination of elements of S is a finite sum of the of the form

$$t_1u_1+\cdots+t_ku_k,$$

where  $t_j \in \mathbb{R}$  and  $u_j \in S$ .

- Theorem: A subset U of  $\mathbb{R}^n$  is a subspace of  $\mathbb{R}^n$  if and only if U is closed under linear combinations, i.e., if and only if every linear combination of elements of U is, itself, an element of U.
- Definition: Let S be a subset of  $\mathbb{R}^n$ . The span of S, written  $\langle S \rangle$ , is the set of all linear combinations of elements of S.
- Theorem:  $\langle S \rangle$  is a subset of  $\mathbb{R}^n$ .
- Proof: It suffices to show that  $\langle S \rangle$  is closed under linear combinations, i.e.: a linear combination of linear combinations of elements of S is a linear combination of elements of S.
- Exercise: Prove that  $u \in \langle v_1, \dots, v_k \rangle$  if and only if

$$\langle u, v_1, \dots, v_k \rangle = \langle v_1, \dots, v_k \rangle.$$

- Theorem:  $\langle S \rangle$  is the smallest subspace of  $\mathbb{R}^n$  containing S, i.e., if U is a subset of  $\mathbb{R}^n$  and  $S \subseteq U$  then  $\langle S \rangle \subseteq U$ .
- Corollary: A subset U of  $\mathbb{R}^n$  is a subspace of  $\mathbb{R}^n$  if and only if  $U = \langle U \rangle$ .
- Exercise: Suppose  $\langle S_1 \rangle = \langle S_2 \rangle$ . Must  $S_1$  equal  $S_2$ ?
- Definition: Let S be a subset of  $\mathbb{R}^n$  and let U be a subspace of  $\mathbb{R}^n$ . We say that S spans U or that S is a spanning set of U if  $U = \langle S \rangle$ .
- Find vectors  $v_1, \ldots, v_k$  such that  $\{v_1, \ldots, v_k\}$  spans N(A), where  $A = \ldots$
- Find a finite spanning set for  $E_{\lambda}(A)$ , where  $A = \dots$  and  $\lambda = \dots$
- Find a vector  $v_1$  such  $\{v_1\}$  spans  $\left\{\begin{bmatrix} 2\\-3\end{bmatrix}\right\}^{\perp}$ .
- Find a vector  $v_1$  such  $\{v_1\}$  spans  $\left\{\begin{bmatrix}2\\-3\\1\end{bmatrix},\begin{bmatrix}-1\\1\\1\end{bmatrix}\right\}^{\perp}$
- Can you find two vectors  $v_1$  and  $v_2$  such  $\{v_1, v_2\}$  spans  $\left\{\begin{bmatrix}2\\-3\\1\end{bmatrix}\right\}^{\perp}$ . Two unit vectors? Two orthogonal vectors? Two orthogonal unit vectors? A single vector?
- Let  $A \in \mathbb{R}^{m \times n}$ . The *column space of* A, written C(A), is the set of vectors of the form Ax, where  $x \in \mathbb{R}^n$ :

$$C(A) = \left\{ Ax : x \in \mathbb{R}^{m \times n} \right\} \subseteq \mathbb{R}^m$$

- Theorem: C(A) is the span of the set of column vectors of A.
- Corollary: C(A) is a subspace of  $\mathbb{R}^m$ .
- Definition: Let  $A \in \mathbb{R}^{m \times n}$  and let U be a subspace of  $\mathbb{R}^n$ . The *image of* U under A, written AU, is the set of all matrix-vector products Au for  $u \in U$ :

$$AU = \{Au : u \in U\} \subset \mathbb{R}^m.$$

- Note that  $C(A) = A\mathbb{R}^n$ .
- Theorem: AU is a subspace of  $\mathbb{R}^m$ .
- Corollary: C(A) is a subspace of  $\mathbb{R}^m$ .
- Definition: The j-th column of A is a pivot column if the reduced row echelon form of A has a leading 1 in column j.
- Theorem: The pivot columns of A span C(A).
- Exercise: Suppose  $AU_1 = AU_2$ . Does it follow that  $U_1 = U_2$ ?
- Definition: Let  $A \in \mathbb{R}^{m \times n}$  and let V be a subspace of  $\mathbb{R}^m$ . The *inverse image of* U *under* A, written  $A^{-1}V$ , is the set of all vectors  $x \in \mathbb{R}^n$  whose matrix-vector product with A belongs to V.

$$A^{-1}V = \{x \in \mathbb{R}^n : Ax \in V\} \subseteq \mathbb{R}^n.$$

- The inverse image  $A^{-1}V$  is defined even if  $A^{-1}$  does not exist. However:
- $\bullet$  Theorem: If A is invertible, then

$$A^{-1}V = \{A^{-1}v : v \in V\}.$$

- Note that  $N(A) = A^{-1}\{0\}$
- Theorem:  $A^{-1}V$  is a subspace of  $\mathbb{R}^n$ .
- Corollary: N(A) is a subspace of  $\mathbb{R}^n$ .
- Suppose  $A^{-1}V_1 = A^{-1}V_2$ . Does it follow that  $V_1 = V_2$ ?
- Prove that  $U \subseteq A^{-1}(AU)$  and that  $A(A^{-1}V) \subseteq V$ . Give counterexamples to show that equality does not hold, in general.
- Exercise: Suppose that  $\{u_1, \ldots, u_k\}$  spans U. Prove that  $\{Au_1, \ldots, Au_k\}$  spans AU.
- Exercise: Suppose that  $\{v_1, \ldots, v_k\}$  spans V and that  $u_1, \ldots, u_k \in \mathbb{R}^n$  are vectors such that  $Au_1 = v_1, \ldots, Au_k = v_k$ . Must  $\{u_1, \ldots, u_k\}$  span  $A^{-1}V$ ?
- Definition: Let U and V be subspaces of  $\mathbb{R}^n$ . The sum of U and V, written U+V is the set of sums u+v for  $u\in U$  and  $v\in V$ :

$$U + V = \{u + v : u \in U, v \in V\} \subseteq \mathbb{R}^n.$$

- Theorem: U + V is a subspace of  $\mathbb{R}^n$ .
- $\langle S \rangle + \langle T \rangle = \langle S \cup T \rangle$ .
- Definition: Let  $U_1, \ldots, U_k$  be subspaces of  $\mathbb{R}^n$ . The sum of  $U_1, \ldots, U_k$  is the set of sums  $u_1 + \cdots + u_k$ , where  $u_j \in U_j$ :

$$\sum_{j=1}^{k} U_j = U_1 + \dots + U_k = \{u_1 + \dots + u_k : u_1 \in U_1, \dots, u_k \in U_k\}.$$

- Theorem:  $U_1 + \cdots + U_k$  is a subspace of  $\mathbb{R}^n$ .
- Exercise:  $\langle S_1 \rangle + \cdots + \langle S_k \rangle = \langle S_1 \cup \cdots \cup S_k \rangle$
- Exercise:  $\langle u_1, \dots, u_k \rangle = \langle u_1 \rangle + \dots + \langle u_k \rangle$
- Exercise: Prove that  $(U_1 + U_2)^{\perp} = U_1^{\perp} \cap U_2^{\perp}$ . Generalize to k subspaces.

• Prove that  $A(U_1 + U_2) = AU_1 + AU_2$  and that  $A^{-1}(V_1 + V_2) = A^{-1}V_1 + A^{-1}V_2$ . Generalize to k summands.

## 2. Linear dependence and independence

• Definition: Let  $v_1, \ldots, v_k \in \mathbb{R}^n$ . A linear dependence relation among  $v_1, \ldots, v_k$  is an identity of the form

$$t_1v_1 + \cdots + t_kv_k = 0,$$

where  $t_1, \ldots, t_k \in \mathbb{R}$ . Such a relation is trivial if  $t_1 = 0, \ldots, t_k = 0$ .

- A set S of vectors in  $\mathbb{R}^n$  is *linearly independent* if the only linear dependence relation among elements of S is the trivial one. Otherwise, it's *linearly dependent*.
- Theorem: S is linearly independent if and only if every element of  $\langle S \rangle$  can be written uniquely as a linear combination of elements of S.
- A set S of <u>nonzero</u> vectors in  $\mathbb{R}^n$  is *orthogonal* if every pair of distinct vectors pair S are orthogonal, i.e.,

$$u \cdot v = 0$$
 for all  $u, v \in S$  with  $u \neq v$ .

- Theorem: An orthogonal set is linearly independent.
- Theorem: Let  $a_1, \ldots, a_n \in \mathbb{R}^m$  be distinct vectors. Then  $\{a_1, \ldots, a_n\}$  is linearly independent if and only if the nullspace of the matrix

$$A := \begin{bmatrix} a_1 & \cdots & a_n \end{bmatrix}$$

is zero.

- Corollary: Suppose  $u_1, \ldots, u_{k+1}$  are distinct vectors in  $\langle v_1, \ldots, v_k \rangle$ . Then  $\{u_1, \ldots, u_k\}$  is linearly dependent.
- Corollary: A set of n+1 vectors in  $\mathbb{R}^n$  is linearly dependent.
- Theorem: Let  $A \in \mathbb{R}^{n \times n}$  be an invertible matrix. Then vectors  $v_1, \ldots, v_k \in \mathbb{R}^n$  are linearly independent if and only if the vectors  $Av_1, \ldots, Av_k$  are.
- Corollary: The pivot columns of a matrix are linearly independent.
- Let  $A \in \mathbb{R}^{m \times n}$  and let  $v_1, \dots, v_k \in \mathbb{R}^n$ . If  $Av_1, \dots, Av_k$  are linearly dependent (resp., independent), does it follow that  $v_1, \dots, v_k$  are?
- Linearly independent sets are "minimal" spanning sets:
- Theorem: Let U be a subspace of  $\mathbb{R}^n$ . A spanning set S of U is linearly independent if and only if no proper subset of S spans U.
- Definition: Subspaces  $U_1$  and  $U_2$  of  $\mathbb{R}^n$  are linearly independent if the pair  $(u_1, u_2)$  is linearly independent for all  $u_1 \in U_1$  and all  $u_2 \in U_2$ .
- Theorem:  $U_1$  and  $U_2$  are linearly independent if and only if  $U_1 \cap U_2 = \{0\}$ .
- Corollary: Let  $\lambda_1$  and  $\lambda_2$  be distinct eigenvalues of A. Then the eigenspaces  $E_{\lambda_1}(A)$  and  $E_{\lambda_2}(A)$  are linearly independent.
- Definition: Subspaces  $U_1$  and  $U_2$  of  $\mathbb{R}^n$  are orthogonal if every element of  $U_1$  is orthogonal to every element of  $U_2$ , i.e.,

if 
$$u_1 \cdot u_2 = 0$$
 for all  $u_1 \in U_1$  and all  $u_2 \in U_2$ .

- Exercise: Let  $U_1$  and  $U_2$  be linearly independent subsets of  $\mathbb{R}^n$  and let  $S_1$  and  $S_2$  be subsets of  $U_1$  and  $U_2$ , respectively. Then  $S_1 \cup S_2$  is linearly independent if and only if both  $S_1$  and  $S_2$  are linearly independent.
- Definition: Subspaces  $U_1, \ldots, U_k$  of  $\mathbb{R}^n$  are linearly independent if the sequence  $(u_1, \ldots, u_k)$  is linearly independent for all  $u_1 \in U_1, \ldots, u_k \in U_k$ .
- Definition: Subspaces  $U_1, \ldots, U_k$  of  $\mathbb{R}^n$  are *orthogonal* if they are pairwise orthogonal.
- Exercise: Suppose  $U_1, \ldots, U_j$  are orthogonal. Prove that  $U_i$  and  $\sum_{j\neq i} U_j$  are orthogonal for all i.
- Theorem: The following are equivalent for subspaces  $U_1, \ldots, U_k$  of  $\mathbb{R}^n$ :
  - (1)  $U_1, \ldots, U_k$  are linearly independent.
  - (2)  $U_i$  and  $\sum_{i\neq i} U_i$  are linearly independent for all i, i.e.,

$$U_i \cap \sum_{j \neq i} U_i = \{0\},\,$$

for all i.

- (3) Every element of  $U_1 + \cdots U_k$  can be written uniquely in the form  $u_1 + \cdots u_k$ , where  $u_1 \in U_1, \ldots, u_k \in U_k$ .
- Theorem: Let  $A \in \mathbb{R}^{n \times n}$  and let  $\lambda_1, \ldots, \lambda_k$  be the distinct eigenvalues of A. Then the eigenspaces  $E_{\lambda_1}(A), \ldots, E_{\lambda_k}(A)$  are linearly independent.

## 3. Basis and dimension

- Definition: Let U be a nonzero subspace of  $\mathbb{R}^n$ . A set B of vectors in U is a basis of U if B is linearly independent and B spans U.
- Theorem/Example: The set of pivot columns of A is a basis of C(A).
- Theorem: Let U be a nonzero subspace of  $\mathbb{R}^n$ . Then U has a basis B with at most n elements.
- Proof: Let  $\mathcal{L}$  be the set of linearly independent subsets of U and let  $\mathcal{N}$  be the set of sizes of elements of  $\mathcal{L}$ , i.e.,

$$\mathcal{N} = \{ |S| : S \in \mathcal{L} \}.$$

Note that  $\mathcal{N}$  is nonempty: Since U is nonzero, it contains a nonzero vector v. Since a set consisting of a single nonzero vector is linearly independent,  $\{v\} \in \mathcal{L}$ . Thus,  $1 = |\{v\}| \in \mathcal{N}$ . Since each  $S \in \mathcal{L}$  is a linearly independent subset of  $\mathbb{R}^n$ ,  $|S| \leq n$  for all  $S \in \mathcal{L}$ . It follows that  $\mathcal{N}$  is a nonempty subset of  $\{1, \ldots, n\}$ .

Let d be the largest element of  $\mathcal{N}$  and let  $B \in \mathcal{L}$  be a linearly independent set with |B| = d. I claim, now, that B spans U. For suppose not. Then there is a nonzero vector  $u \in U$  that does not belong to  $\langle B \rangle$ . But  $0 \neq u \notin \langle B \rangle$  with B linearly independent implies  $\{u\} \cup B$  is linearly independent. Thus,  $\{u\} \cup B \in \mathcal{L}$ . But, as  $u \notin B$ ,  $|\{u\} \cup B| = |B| + 1 > d$ , contradicting the maximality of d. Therefore, B must span U. By its construction, B is linearly independent. Therefore, B is a basis of U.

Strengthen to get a basis containing a given linearly independent set.

- $\bullet$  Every linearly independent subset of U is contained in a basis of U.
- Theorem: Let B be a minimal spanning set of U, i.e., a spanning subset none of whose proper subsets span U. Then B is a basis of U.
- Theorem: Let  $B_1$  and  $B_2$  be bases of a subspace U of  $\mathbb{R}^n$ . Then  $|B_1| = |B_2|$ .
- By ??,  $|B_1| \leq |B_2|$  as  $B_1$  is linearly independent and  $B_2$  spans  $\mathbb{R}^n$ . Symmetrically,  $|B_2| \leq |B_1|$  as  $B_2$  is linearly independent and  $B_1$  spans U. Therefore,  $|B_1| = |B_2|$ .
- Definition: Let U be a subspace of  $\mathbb{R}^n$ . The dimension of U, written dim U, is the size of any basis of U.
- Examples: dim  $\mathbb{R}^n = n$ . If  $v \in \mathbb{R}^n$  is a nonzero vector, then dim $\langle v \rangle = 1$ . If S is a linearly independent subset of  $\mathbb{R}^n$ , then dim $\langle S \rangle = |S|$ .
- Theorem: If  $U_1$  and  $U_2$  are subspaces of  $\mathbb{R}^n$  with  $U_1 \subseteq U_2$ , then dim  $U_1 \leq$  dim  $U_2$ , with equality if and only if  $U_1 = U_2$ .
- Corollary: If S is a linearly independent subset of U with  $|S| = \dim U$ , then S is a basis of U.
- Corollary: Any linearly independent subset of  $\mathbb{R}^n$  with n elements is a basis of  $\mathbb{R}^n$ .
- Theorem: Let S be a subset of U. Then S is a basis of U if and only if any element of u can be written uniquely as a linear combination of elements of S.
- Definition: Let U be a d-dimensional subspace of  $\mathbb{R}^n$  with <u>ordered</u> basis  $B = (b_1, \ldots, b_n)$  and let  $u \in U$ . The coordinate vector of u with respect to B, written  $[u]_B$ , is the vector

$$[u]_B = \begin{bmatrix} t_1 \\ \vdots \\ t_d \end{bmatrix}$$

characterized by the identity

$$u = t_1 b_1 + \dots + t_d b_d,$$

or, equivalently, by the identity

$$\begin{bmatrix} b_1 & \cdots & b_d \end{bmatrix} [u]_B = u.$$

• Convention: If  $B = (b_1, \ldots, b_d)$  is a sequence of vectors, we use the same symbol, B, for the matrix whose j-th column if  $v_j$ ,  $j = 1, \ldots, d$ :

$$B = \begin{bmatrix} b_1 & \cdots b_d \end{bmatrix}$$

• With this convention,  $[u]_B$  is characterized by the identity

$$B[u]_B = u.$$

• Theorem: Let B be a basis of  $\mathbb{R}^n$ . Then

$$[u]_B = B^{-1}u.$$

• Definition: A set (resp., sequence) S of vectors in  $\mathbb{R}^n$  is orthonormal if its elements (resp., terms) are pairwise orthogonal unit vectors, i.e., B = $\{b_1,\ldots,b_d\}$  (resp.,  $B=(b_1,\ldots,b_d)$ ) is orthonormal if

$$b_i \cdot b_j = \begin{cases} 1 & \text{if } i = j, \\ 0 & \text{if } i \neq j. \end{cases}$$

- Orthonormal sets/sequences are orthogonal and, thus, linearly independent.
- A sequence  $B = (b_1, \ldots, B_d)$  is orthonormal if and only if

$$B^tB = I_d$$
.

If d = n, this means that B is invertible and  $B^{-1} = B^t$ . In this case, the identity

$$BB^t = I_n$$

holds, as well.

- $\bullet$  Definition: B is an orthonormal basis of U if it is both an orthonormal set and a basis of B.
- Theorem: Let  $B = (b_1, \ldots, b_d)$  be an orthonormal basis of U. Then

$$[u]_B = \begin{bmatrix} b_1 \cdot u \\ \vdots \\ b_d \cdot u \end{bmatrix} = B^t u.$$

- Theorem: Every orthonormal set in  $\mathbb{R}^n$  is contained in an orthonormal basis of  $\mathbb{R}^n$ .
- Theorem: Suppose  $B = (b_1, \ldots, b_n)$  is an orthonormal basis of  $\mathbb{R}^n$ . Then  $\langle b_1, \dots, b_k \rangle^{\perp} = \langle b_{k+1}, \dots, b_n \rangle.$
- Corollary: Let U be a subspace of  $\mathbb{R}^n$ . Then

$$\dim U^{\perp} = n - \dim U.$$

 $\bullet$  Theorem: Let B and C be bases of U. Then there is a unique matrix  $[B]_C \in \mathbb{R}^{d \times d}$  such that

$$[B]_C[u]_B = [u]_C$$

for all  $\in U$ .

- Definition: The matrix  $[C]_B$  is called the *change of basis matrix on U from* B to C.
- Theorem:

  - (1)  $[B]_B = I_d$ (2)  $[D]_C[C]_B = [D]_B$ . (3)  $[C]_B = [B]_C^{-1}$
- Definition: Let  $A \in \mathbb{R}^{m \times n}$ . The rank of A, written r(A), is the dimension of its column space:

$$r(A) = \dim C(A)$$
.

The nullity of A, written n(A), is the dimension of its nullspace:

$$n(A) = \dim N(A).$$

- Let  $\gamma \in \mathbb{R}^{m \times m}$  be invertible and let  $A \in \mathbb{R}^{m \times n}$ . Then:
  - (1)  $R(\gamma A) = R(A)$ ,
  - (2)  $C(\gamma A) = \gamma C(A)$ .
- Theorem: Let  $\gamma \in \mathbb{R}^{n \times n}$  be invertible and let  $v_1, \ldots, v_k \in \mathbb{R}^n$ . Then

$$\dim \langle \gamma v_1, \dots, \gamma v_k \rangle = \dim \langle v_1, \dots, v_k \rangle.$$

In particular, if V is a subspace of  $\mathbb{R}^n$ , then

$$\dim \gamma V = \dim V.$$

- Corollary:  $r(\gamma A) = r(A)$ .
- Theorem: (row rank = column rank)  $\dim R(A) = \dim C(A)$ .
- Proof: Let  $\gamma \in \mathbb{R}^{m \times m}$  be an invertible matrix such that  $\gamma A$  is in row echelon form. The nonzero rows of  $\gamma A$  are linearly independent (why?) and, thus, form a basis for  $R(\gamma A)$ . Therefore, dim  $R(\gamma A)$  is the number of nonzero rows in  $\gamma A$ . But the number of nonzero rows in  $\gamma A$  equals the number of pivot columns of B (why?) which, in turn, equals the rank of  $\gamma A$ . Thus,

$$\dim R(\gamma A) = r(\gamma A).$$

But dim  $R(A) = \dim R(\gamma A)$ , by ??, and  $r(\gamma A) = r(A)$ , by ??. Therefore, dim R(A) = r(A).

• 
$$N(A) = C(A^T)^{\perp}$$
. dim  $N(A) = \dim C(A^T)^{\perp} = n - r(A^T) = n - r(A)$ 

## 4. Subspaces of $\mathbb{R}^n$

Let  $\gamma \in \mathbb{R}^{m \times m}$  be an invertible matrix such that  $\gamma A$  is in row echelon form. The nonzero rows of  $\gamma A$  are linearly independent (why?) and, thus, form a basis for  $R(\gamma A)$ . Therefore, dim  $R(\gamma A)$  is the number of nonzero rows in  $\gamma A$ . But the number of nonzero rows in  $\gamma A$  equals the number of pivot columns of B (why?) which, in turn, equals the rank of  $\gamma A$ .

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