

# MATH405: Linear Algebra

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## 1 Vector Spaces

### 1.1 Definitions

**Definition - Field:** Let  $K$  be a subset of  $C$ . Then  $K$  is a **field** if it satisfies

1.  $x, y \in K \implies x + y, xy \in K$
2.  $x \in K \implies -x \in K$  and  $x \in K, x \neq 0 \implies x^{-1} \in K$
3.  $0, 1 \in K$

**Definition - Scalars:** elements of a field  $K$

**Definition - Subfield:** Let  $K, L$  be fields and  $K \subseteq L$ . Then  $K$  is a **subfield** of  $L$

- **Example:**  $Q$  is a subfield of  $R$  which is a subfield of  $C$

**Definition - Vector Space  $V$  Over the Field  $K$ :** set of objects that can be added and multiplied by elements of  $K$  such that

- $u, v \in V \implies u + v \in V$
- $c \in K$  and  $v \in V \implies cv \in V$

A vector space also satisfies the following properties for  $u, v, w \in V$  and  $a, b \in K$ :

- **Commutativity:**  $u + v = v + u$
- **Associativity:**  $(u + v) + w = u + (v + w)$  and  $(ab)v = a(bv)$
- **Additive Identity:**  $\exists O \in V$  such that  $v + O = v$  for all  $v \in V$
- **Additive Inverse:**  $\forall v \in V, \exists w \in V$  such that  $v + w = O$
- **Multiplicative Identity:**  $1v = v$  for all  $v \in V$
- **Distributive Properties:**  $a(u + v) = au + av$  and  $(a + b)v = av + bv$

**Example:** Let  $V = K^n$  be the set of  $n$ -tuples of elements of  $K$ . Then

$$A = (a_1, \dots, a_n) \quad B = (b_1, \dots, b_n)$$

are elements of  $K^n$

Here  $a_1, \dots, a_n$  are called **components** of  $A$

Furthermore, defining

- **Addition** as  $A + B = (a_1 + b_1, \dots, a_n + b_n)$
- **Scalar Multiplication** as  $cA = (ca_1, \dots, ca_n)$

We see that  $K^n$  clearly satisfies the properties of a vector space

- Notably, the zero element is the  $n$ -tuple with all coordinates equal to 0

$$O = (0, \dots, 0)$$

Few more notes on any vector space  $V$

- For any  $v \in V$ , we have  $0v = O$

$$0v + v = (0 + 1)v = 1v = v \implies 0v = O$$

**Definition - Subspace:** Let  $W \subseteq V$ . Then  $W$  is a **subspace** if it satisfies

1.  $u, w \in W \implies u + w \in W$
2.  $c \in K$  and  $v \in W \implies cv \in W$
3.  $O \in W$

**Example:** Let  $V = K^n$  and  $W$  be a set of  $v \in V$  with the last coordinate equal to 0. Then  $W$  is a subspace of  $V$

**Definition - Linear Combination:** Let  $V$  be an arbitrary vector space, and take  $v_1, \dots, v_n \in V$  and  $x_1, \dots, x_n \in K$ . Then expressions of the form

$$x_1v_1 + \dots + x_nv_n$$

are called **linear combinations** of  $v_1, \dots, v_n$

**Theorem 1.1:** Let  $W$  be a set of all linear combinations of  $v_1, \dots, v_n$ . Then  $W$  is a subspace of  $V$

*Proof:* Take  $x_1, \dots, x_n, y_1, \dots, y_n \in K$ . Then we have

$$(x_1v_1 + \dots + x_nv_n) + (y_1v_1 + \dots + y_nv_n) = (x_1 + y_1)v_1 + \dots + (x_n + y_n)v_n \in W$$

Furthermore, take  $c \in K$ . Then we have

$$(cx_1v_1 + \dots + cx_nv_n) = cx_1v_1 + \dots + cx_nv_n \in W$$

Finally, we see that

$$O = 0v_1 + \dots + 0v_n \in W$$

- **Note:** The subspace created above is called the subspace **generated** by  $v_1, \dots, v_n$

**Example:** Let  $V = K^n$  and let  $A, B \in K^n$ . Then we define the **dot product** as

$$A \cdot B = a_1b_1 + \dots + a_nb_n$$

The following properties hold

1.  $A \cdot B = B \cdot A$
2.  $A \cdot (B + C) = A \cdot B + A \cdot C = (B + C) \cdot A$
3.  $x \in K \implies (xA) \cdot B = x(A \cdot B)$  and  $A \cdot (xB) = x(A \cdot B)$

*Proof:*

1.  $a_1b_1 + \cdots + a_nb_n = b_1a_1 + \cdots + b_na_n$
2.  $A \cdot (B + C) = a_1(b_1 + c_1) + \cdots + a_n(b_n + c_n) = a_1b_1 + \cdots + a_nb_n + a_1c_1 + \cdots + a_nc_n = A \cdot B + A \cdot C$

**Definition - Orthogonal:** Two vectors  $A, B$  are **orthogonal** if  $A \cdot B = 0$

- If we look at  $W$ , the set of all elements  $B \in K^n$  such that  $B \cdot A = 0$ , we see that  $W$  is a subspace of  $K^n$ 
  - Clearly  $O \cdot A = 0 \implies O \in W$
  - $B, C \in W \implies (B + C) \cdot A = B \cdot A + C \cdot A = 0 \implies B + C \in W$
  - $x \in K \implies (xB) \cdot A = x(B \cdot A) = 0 \implies xB \in W$

**Example - Function Spaces:** Let  $S$  be a set and  $K$  be a field. Then a **function**  $S$  into  $K$  is an association between  $s \in S$  and a unique  $k \in K$ . The function  $f$  is denoted

$$f : S \rightarrow K$$

Let  $V$  be the set of all functions  $S$  into  $K$ . We define

- **Addition** as  $f, g \in S \implies (f + g)(x) = f(x) + g(x)$  for  $x \in S$
- **Scalar Multiplication** as  $c \in K \implies (cf)(x) = cf(x)$  for  $x \in S$

Under this definition,  $V$  is a vector space

**Example:** Let  $V$  be a vector space and let  $U, W$  be subspaces of  $V$ . Then  $U \cap W$  is a subspace of  $V$

**Example - Sum of Subspaces:** Let  $U, W$  be subspaces of  $V$ . Then

$$U + W = \{u + w \mid u \in U \wedge w \in W\}$$

is a subspace of  $V$  known as the **sum** of  $U$  and  $W$

## 1.2 Bases

**Definition - Linearly Dependent:**  $v_1, \dots, v_n \in V$  are **linearly dependent** over  $K$  if  $\exists a_1, \dots, a_n \in K$  not all 0 such that

$$a_1v_1 + \cdots + a_nv_n = O$$

- If no such numbers exist, then  $v_1, \dots, v_n$  are **linearly independent**

**Example:** Let  $V = K^n$  and consider

$$\begin{aligned} E_1 &= (1, 0, \dots, 0) \\ &\vdots \\ E_n &= (0, 0, \dots, 1) \end{aligned}$$

Then  $E_1, \dots, E_n$  are linearly independent since

$$a_1E_1 + \cdots + a_nE_n = O \implies (a_1, \dots, a_n) = O \implies a_i = 0$$

**Definition - Basis:** If  $v_1, \dots, v_n \in V$  generate  $V$  and are linearly independent, then  $\{v_1, \dots, v_n\}$  is a **basis** of  $V$

- **Example:**  $E_1, \dots, E_n$  from the previous example form a basis of  $K^n$

**Theorem 2.1:** Let  $V$  be a vector space,  $v_1, \dots, v_n \in V$  be linearly independent, and  $x_1, \dots, x_n, y_1, \dots, y_n \in K$ . Then we have

$$x_1v_1 + \dots + x_nv_n = y_1v_1 + \dots + y_nv_n \implies x_i = y_i$$

*Proof:* We can manipulate the equation above into

$$x_1v_1 - y_1v_1 + \dots + x_nv_n - y_nv_n = (x_1 - y_1)v_1 + \dots + (x_n - y_n)v_n = 0$$

Thus we must have  $x_i - y_i = 0 \implies x_i = y_i$

**Upshot:** If  $\{v_1, \dots, v_n\}$  is a basis of  $V$ , then elements of  $V$  can be represented by  $n$ -tuples relative to this basis as a LC

$$v = x_1v_1 + \dots + x_nv_n$$

Thus each  $n$ -tuple  $(x_1, \dots, x_n)$  is uniquely determined by  $v$

**Definition - Coordinate Vector:** The tuple above  $X = (x_1, \dots, x_n)$  is a **coordinate vector** of  $v$  with respect to the basis  $\{v_1, \dots, v_n\}$

**Example:** Suppose  $V$  is the vector space of functions generated by  $e^t, e^{2t}$ . Then coordinates of the function

$$3e^t + 5e^{2t}$$

with respect to the basis  $\{e^t, e^{2t}\}$  are  $(3, 5)$

**Example:** Show that  $(1, 1)$  and  $(-3, 2)$  are linearly independent

Take  $a, b \in K$  such that

$$a(1, 1) + b(-3, 2) = 0$$

In terms of components, this means we need

$$a - 3b = 0 \quad a + 2b = 0$$

The only way to solve this system of equation is to take  $a = b = 0$

Thus the vectors are linearly independent

**Example:** Show that  $(1, 1)$  and  $(-1, 2)$  form a basis of  $R^2$

We need to show they are linearly independent and that they generate  $R^2$

To show linear independence, we need  $a, b \in R$  such that

$$a(1, 1) + b(-1, 2) = (0, 0) \implies a - b = 0 \quad a + 2b = 0$$

The only way to solve this system of equations is taking  $a = b = 0$

To show the vectors generate  $R^2$ , let  $(a, b)$  be an arbitrary element of  $R^2$ . Then there exists  $x, u \in R$  such that

$$x(1, 1) + y(-1, 2) = (a, b) \implies x - y = a \quad x + 2y = b$$

Solving the system of equations we get

$$y = \frac{b - a}{3} \quad x = \frac{b - a}{3} + a$$

Thus we have shown that  $(x, y)$  are the coordinates of  $(a, b)$  with respect to the basis  $\{(1, 1), (-1, 2)\}$

**Definition - Maximal:** Let  $\{v_1, \dots, v_n\}$  be a set of elements of  $V$ . For  $r \leq n$ ,  $\{v_1, \dots, v_r\}$  is a **maximal** subset of linearly independent elements if  $v_1, \dots, v_r$  are linearly independent, and if in addition, given any  $v_i$  for  $i > r$ ,  $v_1, \dots, v_r, v_i$  are linearly dependent

**Theorem 2.2:** Let  $\{v_1, \dots, v_n\}$  be a set of generators of  $V$ , and let  $\{v_1, \dots, v_r\}$  be a maximal subset of linearly independent elements. Then  $\{v_1, \dots, v_r\}$  is a basis of  $V$

*Proof:* We need to show that  $v_1, \dots, v_r$  generate  $V$ .

First we show that for  $i > r$ , each  $v_i$  is a linear combination of  $v_1, \dots, v_r$ . Since  $v_1, \dots, v_r, v_i$  is linearly dependent, there exists  $x_1, \dots, x_r, y$  not all 0 such that

$$x_1 v_1 + \dots + x_r v_r + y v_i = 0$$

We must have  $y \neq 0$ , otherwise  $v_1, \dots, v_r$  would be linearly dependent. Thus we can solve for  $v_i$

$$v_i = \frac{x_1}{-y} v_1 + \dots + \frac{x_r}{-y} v_r$$

Thus  $v_i$  is a linear combination of  $v_1, \dots, v_r$

Next we show that for any  $v \in V$ , there exists  $c_1, \dots, c_n \in K$  such that

$$v = c_1 v_1 + \dots + c_n v_n$$

From this equation, we can replace each  $v_i$ , for  $i > r$ , by a linear combination of  $v_1, \dots, v_r$ .

Collecting the terms with the representation, we have expressed  $v$  as a linear combination of  $v_1, \dots, v_r$

Thus  $v_1, \dots, v_r$  generate  $V$  and thus is a basis of  $V$

### 1.3 Dimension

**Theorem 3.1:** Let  $\{v_1, \dots, v_m\}$  be a basis of  $V$  over  $K$ . Let  $w_1, \dots, w_n$  be elements of  $V$  and assume  $n > m$ . Then  $w_1, \dots, w_n$  are linearly dependent

*Proof:* Assume by contradiction that  $w_1, \dots, w_n$  are linearly independent

Since  $\{v_1, \dots, v_m\}$  is a basis, there are elements  $a_1, \dots, a_m \in K$  such that

$$w_1 = a_1 v_1 + \dots + a_m v_m$$

Since we are assuming  $w_1, \dots, w_n$  are linearly independent, we must have  $w_1 \neq 0 \implies$  some  $a_i \neq 0$

After some reordering of  $v_1, \dots, v_m$ , WLOG  $a_1 \neq 0$ . Solving for  $v_1$  we get

$$\begin{aligned} a_1 v_1 &= w_1 - a_2 v_2 - \dots - a_m v_m \\ v_1 &= a_1^{-1} w_1 - a_1^{-1} a_2 v_2 - \dots - a_1^{-1} a_m v_m \end{aligned}$$

Thus the subspace of  $V$  generated by  $w_1, v_2, \dots, v_m$  contains  $v_1$ . Thus the subspace must be all of  $V$  since  $v_1, \dots, v_m$  generate  $V$

We can continue this procedure replacing  $v_2, v_3, \dots$  with  $w_2, w_3, \dots$  until all  $v_1, \dots, v_m$  are exhausted and  $w_1, \dots, w_m$  generate  $V$

Now assume by induction that there is an integer  $r$  with  $1 \leq r < m$  such that after renumbering  $v_1, \dots, v_m$  the elements  $w_1, \dots, w_r, v_{r+1}, \dots, v_m$  generate  $V$ . Then there are  $b_1, \dots, b_r, c_{r+1}, \dots, c_m \in K$  such that

$$w_{r+1} = b_1 w_1 + \dots + b_r w_r + c_{r+1} v_{r+1} + \dots + c_m v_m$$

Note that some  $c_i \neq 0$  for  $i \in \{r+1, \dots, m\}$ , otherwise  $w_1, \dots, w_r$  would be linear dependent

Thus WLOG we can say  $c_{r+1} \neq 0$  and can obtain

$$c_{r+1} v_{r+1} = w_{r+1} - b_1 w_1 - \dots - b_r w_r - c_{r+2} v_{r+2} - \dots - c_m v_m$$

Thus  $v_{r+1}$  is in the subspace generated by  $w_1, \dots, w_{r+1}, v_{r+2}, \dots, v_m$ .

By our induction assumption, it follows that  $w_1, \dots, w_{r+1}, v_{r+2}, \dots, v_m$  generate  $V$

Thus by induction, we have shown that  $w_1, \dots, w_m$  generate  $V$

If  $n > m$ , then there exist elements  $d_1, \dots, d_m \in K$  such that

$$w_n = d_1 w_1 + \dots + d_m w_m$$

Thus  $w_1, \dots, w_n$  are linearly dependent

**Theorem 3.2:** Let  $V$  be a vector space and suppose that one basis has  $n$  elements and another basis has  $m$  elements. Then  $m = n$

*Proof:* Theorem 3.1 implies that both  $n > m$  and  $m > n$  are impossible. Thus we must have  $m = n$

**Definition - Dimension:** Let  $V$  be a vector space having a basis with  $n$  elements. Then  $n$  is the **dimension** of  $V$

- **Note:** If  $V$  only consists of  $O$ , then  $V$  doesn't have a basis and thus  $\dim V = 0$

**Example:** For any field  $K$ , the vector space  $K^n$  has dimension  $n$  over  $K$  since

$$(1, 0, \dots, 0), (0, 1, \dots, 0), \dots, (0, \dots, 0, 1)$$

form a basis of  $K^n$  over  $K$

**Definition - Finite Dimensional:** A vector space that has a basis consisting of a finite number of elements, or the zero vector space

- Otherwise the vector space is **infinite dimensional**

**Example:** Let  $K$  be a field. Then  $K$  is a vector space over itself and has dimension 1

- The element  $1 \in K$  forms a basis of  $K$  over  $K$  since for any  $x \in K$ ,  $x = x \cdot 1$

**Example:** Let  $V$  be a vector space.

- A subspace of dimension 1 is called a **line**
- A subspace of dimension 2 is called a **plane**

**Definition - Maximal Set of Linearly Independent Elements:** linearly independent  $v_1, \dots, v_n \in V$  such that for any  $w \in V$ , the elements  $w, v_1, \dots, v_n$  are linearly dependent

**Theorem 3.3:** Let  $\{v_1, \dots, v_n\}$  be a maximal set of linearly independent elements of  $V$ . Then  $\{v_1, \dots, v_n\}$  is a basis of  $V$

*Proof:* We need to show that  $v_1, \dots, v_n$  generates  $V$

Let  $w \in V$ . Since  $w, v_1, \dots, v_n$  is linearly dependent, there exists numbers  $x_0, \dots, x_n$  not all 0 such that

$$x_0 w + x_1 v_1 + \dots + x_n v_n = O$$

We must have  $x_0 \neq 0$ , otherwise there would be a linear dependence between  $v_1, \dots, v_n$ . Thus we can solve for  $w$

$$w = -\frac{x_1}{x_0} v_1 - \dots - \frac{x_n}{x_0} v_n$$

Thus  $w$  is a linear combination of  $v_1, \dots, v_n$  and thus  $\{v_1, \dots, v_n\}$  is a basis

**Theorem 3.4:** Let  $V$  be a vector space of dimension  $n$  and  $v_1, \dots, v_n$  be linearly independent. Then  $\{v_1, \dots, v_n\}$  is a basis of  $V$

*Proof:* By Theorem 3.1, we know that  $v_1, \dots, v_n$  is a maximal set of linearly independent elements of  $V$

Thus by Theorem 3.3, it is a basis

**Corollary 3.5:** Let  $W$  be a subspace of a vector space  $V$ . If  $\dim W = \dim V$ , then  $V = W$

*Proof:* From Theorem 3.4, we see that  $W$  must also be a basis of  $V$

**Corollary 3.6:** Let  $V$  be a vector space of dimension  $n$ , take  $r < n$ , and let  $v_1, \dots, v_r$  be linearly independent. Then one can find elements  $v_{r+1}, \dots, v_n$  such that

$$\{v_1, \dots, v_n\}$$

is a basis of  $V$

*Proof:* Since  $r < n$ ,  $\{v_1, \dots, v_r\}$  cannot form a basis of  $V$  and thus is not a maximal set of linearly independent elements of  $V$

Thus we can find  $v_{r+1} \in V$  such that  $v_1, \dots, v_{r+1}$  are linearly independent

We can repeat this process so long as  $r + 1 < n$

Afterwards, we obtain  $n$  linearly independent elements, which by Theorem 3.4 form a basis

**Theorem 3.7:** Let  $V$  be a vector space with a basis of  $n$  elements. Let  $W$  be a subspace which does not consist of only  $O$ . Then  $W$  has a basis and  $\dim W \leq n$

*Proof:* Let  $w_1$  be a non-zero element of  $W$ . If  $\{w_1\}$  is not a maximal set of linearly independent elements of  $W$ , we can find another element  $w_2 \in W$  such that  $w_1, w_2$  are linearly independent

Repeat this procedure until we have  $m \leq n$  such that  $w_1, \dots, w_m$  form a maximal set of linearly independent elements of  $W$

- By Theorem 3.1, we know that this procedure cannot go on indefinitely

Thus using Theorem 3.3, we see that  $\{w_1, \dots, w_m\}$  is a basis of  $W$

## 1.4 Sums and Direct Sums

**Definition - Sum:** Let  $U, W$  be subspaces of  $V$ . Then the **sum** of  $U + W$  is a subset of  $V$  consisting of all sums  $u + w$  for  $u \in U$  and  $w \in W$

- $U + W$  is a subspace since it is closed under addition, scalar multiplication, and contains  $O$

**Definition - Direct Sum:**  $V$  is a **direct sum** of  $U$  and  $W$ , denoted  $V = U \oplus W$ , if for every element of  $V$ , there exists unique elements  $u \in U$  and  $w \in W$  such that  $v = u + w$

**Theorem 4.1:** Let  $U, W$  be subspaces of  $V$ . If  $U + W = V$  and  $U \cap W = \{O\}$ , then  $V$  is a direct sum of  $U$  and  $W$

*Proof:* Take  $v \in V$ . The first assumption shows that  $\exists u \in U \wedge w \in W$  such that  $v = u + w$ . Thus  $V = U + W$

To show it is a direct sum, we need to show that  $u, w$  are unique.

Assume by contradiction that there also exists  $u' \in U$  and  $w' \in W$  such that  $v = u' + w'$

Then we have

$$u + w = u' + w' \implies u - u' = w' - w$$

Since  $u - u' \in U$  and  $w' - w \in W$ , and since  $U \cap W = \{O\}$ , we must have  $u - u' = O$  and  $w' - w = O \implies u = u'$  and  $w = w'$

**Theorem 4.2:** Let  $W$  be a subspace of  $V$ . Then there exists a subspace  $U$  such that  $V = W \oplus U$

*Proof:* Select a basis of  $W$  and extend it to a basis of  $V$  using Corollary 3.6

Here the basis of  $W$  is  $\{v_1, \dots, v_r\}$  and the basis of  $U$  is  $\{v_{r+1}, \dots, v_n\}$

**Theorem 4.3:** Let  $V$  be the direct sum of subspaces  $U, W$ . Then

$$\dim V = \dim U + \dim W$$

*Proof:* Let  $\{u_1, \dots, u_r\}$  be a basis of  $U$  and let  $\{w_1, \dots, w_s\}$  be a basis of  $W$

Then every element of  $U$  has a unique representation as a linear combination of  $x_1u_1 + \dots + x_ru_r$  for  $x_i \in K$

Similarly, every element of  $W$  has a unique representation as a linear combination of  $y_1w_1 + \dots + y_sw_s$  for  $y_j \in K$

Thus by definition, every element of  $V$  has a unique representation as a linear combination of

$$x_1u_1 + \dots + x_ru_r + y_1w_1 + \dots + y_sw_s$$

Clearly  $u_1, \dots, u_r, w_1, \dots, w_s$  are linearly independent and generate  $V$ . Thus they form a basis of  $V$

Thus we have  $\dim V = \dim U + \dim W$

**Definition - Direct Product:** Let  $U, W$  be arbitrary vector spaces. Then the **direct product** of  $U$  and  $W$ , denoted  $U \times W$ , is the set of all pairs  $(u, w)$  whose first component is  $u \in U$  and whose second component is  $w \in W$

- Addition is defined componentwise

$$(u_1, w_1) + (u_2, w_2) = (u_1 + u_2, w_1 + w_2)$$

- Scalar multiplication is defined by

$$c(u_1, w_1) = (cu_1, cw_1)$$

- **Note:** If  $n = r + s$ , then we see that  $K^n$  is the direct product  $K^r \times K^s$

**Theorem 4.4:**  $\dim(U \times W) = \dim U + \dim W$

*Proof:* Let  $\{u_1, \dots, u_r\}$  be a basis of  $U$  and let  $\{w_1, \dots, w_s\}$  be a basis of  $W$

Then every element of  $U$  has a unique representation as a linear combination of  $x_1u_1 + \dots + x_ru_r$  for  $x_i \in K$

Similarly, every element of  $W$  has a unique representation as a linear combination of  $y_1w_1 + \dots + y_sw_s$  for  $y_j \in K$

Thus by definition, every element of  $U \times W$  has a unique representation as a linear combination of

$$(x_1u_1 + \dots + x_ru_r, y_1w_1 + \dots + y_sw_s)$$

Thus the vectors form a basis and  $\dim(U \times W) = \dim U + \dim W$

**Note:** The definition of direct sums and direct products can be extended to several elements

## 2 Matrices

### 2.1 Space of Matrices

**Definition - Matrix:** An  $m$ -by- $n$  **matrix** in  $K$  is denoted

$$\begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \cdots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix}$$

- Each **component** is denoted  $a_{ij}$  for  $i = 1, \dots, m$  and  $j = 1, \dots, n$
- Each **ith row** is denoted  $A_i = (a_{i1}, \dots, a_{in})$

- Each **jth column** is denoted  $A^j = \begin{bmatrix} a_{1j} \\ \vdots \\ a_{mj} \end{bmatrix}$



- **Upshot:** rows of a matrix may be viewed as  $n$ -tuples and columns may be viewed as  $m$ -tuples

**Definition - Vector:**  $1 \times n$  matrix denoted  $(x_1, \dots, v_n)$

**Definition - Column Vector:**  $n \times 1$  matrix denoted  $\begin{bmatrix} x_1 \\ \vdots \\ v_n \end{bmatrix}$

Matrix operations:

- Addition: components  $a_{ij}$  and  $b_{ij}$  are added componentwise
- Scalar Multiplication: Each component  $a_{ij}$  is multiplied by  $c$

Under these operations, it's clear that matrices satisfy all the properties of a vector space, which we denote  $\text{Mat}_{x \times n}(K)$

**Definition - Transpose:** Takes an  $m$ -by- $n$  matrix  $A$  and creates an  $n$ -by- $m$  matrix where  $b_{ji} = a_{ij}$ , denoted  $A^t$

- Taking the transpose matrix effectively changes rows into columns and vice versa

**Definition - Symmetric:** Matrix  $A$  is **symmetric** if it is equal to its transpose

**Definition - Diagonal Matrix:** A square matrix is said to be a **diagonal matrix** if all of its components are zero except possibly the diagonal components  $a_{11}, \dots, a_{nn}$

**Definition - Unit Matrix:** A square matrix is said to be a **unit matrix** if all of its components equal 0 except the diagonal components, which are all equal to 1. This is denoted  $I_n$

## 2.2 Linear Equations

**Definition - Linear Equations:** Let  $K$  be a field, let  $A$  be an  $m$ -by- $n$  matrix, and let  $b_1, \dots, b_m \in K$ . Then linear equations are of the form

$$\begin{aligned} a_{11}x_1 + \dots + a_{1n}x_n &= b_1 \\ &\dots \\ a_{m1}x_1 + \dots + a_{mn}x_n &= b_m \end{aligned}$$

- This system is said to be **homogeneous** if  $b_1 = \dots = b_m = 0$
- Here the matrix  $A$  is called the matrix of **coefficients**

Clearly the homogeneous system always has the **trivial solution** where  $x_j = 0$

Otherwise **non-trivial solutions** are solutions  $(x_1, \dots, x_n)$  such that some  $x_i \neq 0$

The homogeneous system can also be rewritten as

$$x_1 \begin{bmatrix} a_{11} \\ \vdots \\ a_{m1} \end{bmatrix} + \dots + x_n \begin{bmatrix} a_{1n} \\ \vdots \\ a_{mn} \end{bmatrix} = 0$$

Thus a non-trivial solution  $X = (x_1, \dots, x_n)$  is just an  $n$ -tuple  $X \neq 0$ , giving a relation of linear dependence between the columns  $A^1, \dots, A^n$

This particular interpretation allows us to apply Theorem 3.1 of Chapter 1 where the column vectors are elements of  $K^m$  with dimension  $m$  over  $K$

**Theorem 2.1:** Let

$$\begin{aligned} a_{11}x_1 + \cdots + a_{1n}x_n &= 0 \\ &\vdots \\ a_{m1}x_1 + \cdots + a_{mn}x_n &= 0 \end{aligned}$$

be a homogeneous system of  $m$  linear equations in  $n$  unknowns, with coefficients in  $K$ . Assume  $n > m$ . Then the system has a non-trivial solution in  $K$

*Proof:* By Theorem 3.1 of Chapter 1, we know that vectors  $A^1, \dots, A^n$  must be linearly dependent

The general linear system of equations can be written as a linear combination of column vectors of  $A$

$$x_1A^1 + \cdots + x_nA^n = B$$

**Theorem 2.2:** Assume that  $m = n$  in the linear system described above, and that vectors  $A^1, \dots, A^n$  are linearly independent. Then the system has a unique solution in  $K$

*Proof:* Since  $A^1, \dots, A^n$  are linearly independent, they form a basis of  $K^n$

Thus any vector  $B$  has a unique expressions as a linear combination

$$B = x_1A^1 + \cdots + x_nA^n$$

Thus  $X = (x_1, \dots, x_n)$ , for  $x_i \in K$ , is the unique solution of the system

## 2.3 Multiplication of Matrices

**Definition - Non-degeneracy:** If  $A \in K^n$  and  $A \cdot X = 0$  for all  $X \in K^n$ , then  $A = O$

*Proof:*  $A \cdot E_i = 0$  for each unit vector. Since  $A \cdot E_i = a_i$ , we must have each  $a_i = 0$ . Thus  $A = O$

**Definition - Matrix Product:** Let  $A$  be an  $m$ -by- $n$  matrix and  $B$  be an  $n$ -by- $s$  matrix. Then the **product**  $AB$  is the  $m$ -by- $s$  matrix whose  $ik$ -coordinate is

$$\sum_{j=1}^n a_{ij}b_{jk} = a_{i1}b_{1k} + \cdots + a_{in}b_{nk}$$

We can also interpret this definition as the dot product of row vectors,  $A_1, \dots, A_m$ , of matrix  $A$  with the column vectors,  $B^1, \dots, B^s$ , of matrix  $B$ . Then

$$AB = \begin{bmatrix} A_1 \cdot B^1 & \cdots & A_1 \cdot B^s \\ \vdots & \vdots & \vdots \\ A_m \cdot B^1 & \cdots & A_m \cdot B^s \end{bmatrix}$$

- For a column vector  $B$ , the product  $AB$  produces a column vector

$$\begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \vdots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix} = \begin{bmatrix} c_1 \\ \vdots \\ c_m \end{bmatrix}$$

- For a row vector, the product  $XA$  produces a row vector

$$\begin{bmatrix} x_1 & \cdots & x_m \end{bmatrix} \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \vdots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} = \begin{bmatrix} y_1 & \cdots & y_n \end{bmatrix}$$