2

Linear Algebra

When formalizing intuitive concepts, a common approach is to construct a set of objects (symbols) and a set of rules to manipulate these objects. This is known as an *algebra*.

algebra

Linear algebra is the study of vectors. The vectors many of us know from school are called "geometric vectors", which are usually denoted by having a small arrow above the letter, e.g., $\overrightarrow{x}$ and $\overrightarrow{y}$. In this book, we discuss more general concepts of vectors and use a bold letter to represent them, e.g., $\boldsymbol{x}$ and $\boldsymbol{y}$.

In general, vectors are special objects that can be added together and multiplied by scalars to produce another object of the same kind. Any object that satisfies these two properties can be considered a vector. Here are some examples of such vector objects:

1. Geometric vectors. This example of a vector may be familiar from school. Geometric vectors are directed segments, which can be drawn, see Figure 2.1(a). Two geometric vectors $\overrightarrow{\boldsymbol{x}}, \overrightarrow{\boldsymbol{y}}$ can be added, such that $\overrightarrow{\boldsymbol{x}} + \overrightarrow{\boldsymbol{y}} = \overrightarrow{\boldsymbol{z}}$ is another geometric vector. Furthermore, multiplication by a scalar $\lambda \overrightarrow{\boldsymbol{x}}, \lambda \in \mathbb{R}$ is also a geometric vector. In fact, it is the original vector scaled by λ. Therefore, geometric vectors are instances of the vector concepts introduced above.
2. Polynomials are also vectors, see Figure 2.1(b): Two polynomials can be added together, which results in another polynomial; and they can be multiplied by a scalar $\lambda \in \mathbb{R}$, and the result is a polynomial as well. Therefore, polynomials are (rather unusual) instances of vectors.

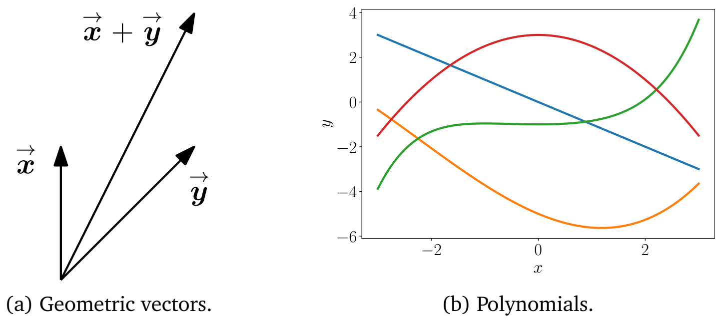


Figure 2.1 Different types of vectors. Vectors can be surprising objects, including (a) geometric vectors and (b) polynomials.

Note that polynomials are very different from geometric vectors. While geometric vectors are concrete "drawings", polynomials are abstract concepts. However, they are both vectors in the sense described above.

3. Audio signals are vectors. Audio signals are represented as a series of numbers. We can add audio signals together, and their sum is a new audio signal. If we scale an audio signal, we also obtain an audio signal. Therefore, audio signals are a type of vector, too.
4. Elements of $\mathbb{R}^n$ are vectors. In other words, we can consider each element of $\mathbb{R}^n$ (the tuple of n real numbers) to be a vector. $\mathbb{R}^n$ is more abstract than polynomials, and it is the concept we focus on in this book. For example,

$$\boldsymbol{a} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \in \mathbb{R}^3 \tag{2.1}$$

is an example of a triplet of numbers. Adding two vectors $\boldsymbol{a}, \boldsymbol{b} \in \mathbb{R}^n$ component-wise results in another vector: $\boldsymbol{a} + \boldsymbol{b} = \boldsymbol{c} \in \mathbb{R}^n$. Moreover, multiplying $\boldsymbol{a} \in \mathbb{R}^n$ by $\lambda \in \mathbb{R}$ results in a scaled vector $\lambda\boldsymbol{a} \in \mathbb{R}^n$.

Linear algebra focuses on the similarities between these vector concepts. We can add them together and multiply them by scalars. We will largely focus on vectors in $\mathbb{R}^n$ since most algorithms in linear algebra are formulated in $\mathbb{R}^n$. Recall that in machine learning, we often consider data to be represented as vectors in $\mathbb{R}^n$. In this book, we will focus on finite-dimensional vector spaces, in which case there is a 1:1 correspondence between any kind of (finite-dimensional) vector and $\mathbb{R}^n$. By studying $\mathbb{R}^n$, we implicitly study all other vectors such as geometric vectors and polynomials. Although $\mathbb{R}^n$ is rather abstract, it is most useful.

One major idea in mathematics is the idea of "closure". This is the question: What is the set of all things that can result from my proposed operations? In the case of vectors: What is the set of vectors that can result by starting with a small set of vectors, and adding them to each other and scaling them? This results in a vector space (Section 2.4). The concept of a vector space and its properties underlie much of machine learning.

A closely related concept is a *matrix*, which can be thought of as a collection of vectors. As can be expected, when talking about properties of a collection of vectors, we can use matrices as a representation. The concepts introduced in this chapter are shown in Figure 2.2

matrix

This chapter is largely based on the lecture notes and books by Drumm and Weil (2001); Strang (2003); Hogben (2013); Liesen and Mehrmann (2015) as well as Pavel Grinfeld's Linear Algebra series. Another excellent source is Gilbert Strang's Linear Algebra course at MIT.

Pavel Grinfeld's series on linear algebra: `http://tinyurl.com/nahclwm`

Gilbert Strang's course on linear algebra: `http://tinyurl.com/29p5q8j`

Linear algebra plays an important role in machine learning and general mathematics. In Chapter 5, we will discuss vector calculus, where a principled knowledge of matrix operations is essential. In Chapter 10,

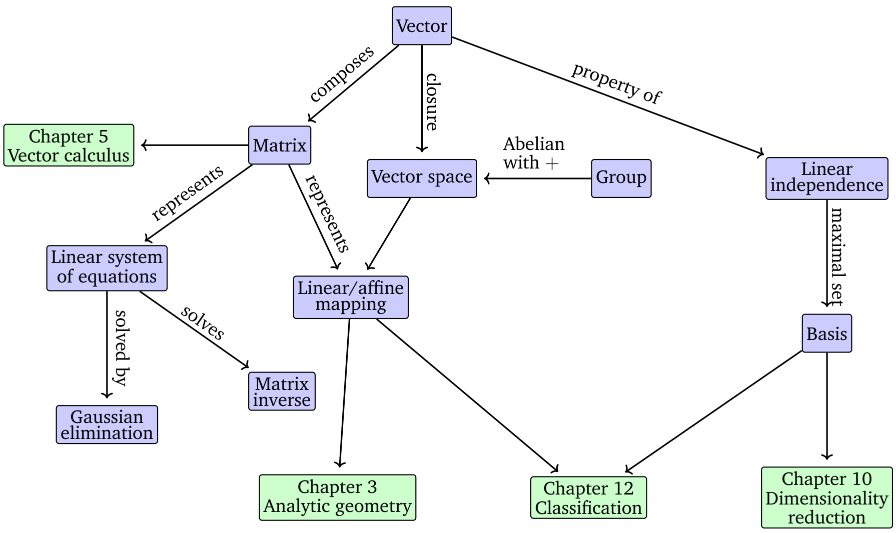


Figure 2.2 A mind map of the concepts introduced in this chapter, along with when they are used in other parts of the book.

we will use projections (to be introduced in Section 3.7) for dimensionality reduction with Principal Component Analysis (PCA). In Chapter 9, we will discuss linear regression where linear algebra plays a central role for solving least-squares problems.

2.1 Systems of Linear Equations

Systems of linear equations play a central part of linear algebra. Many problems can be formulated as systems of linear equations, and linear algebra gives us the tools for solving them.

Example 2.1
A company produces products $N_1, \dots, N_n$ for which resources $R_1, \dots, R_m$ are required. To produce a unit of product N_j, a_{ij} units of resource R_i are needed, where $i = 1, \dots, m$ and $j = 1, \dots, n$.

The objective is to find an optimal production plan, i.e., a plan of how many units x_j of product N_j should be produced if a total of b_i units of resource R_i are available and (ideally) no resources are left over.

If we produce $x_1, \dots, x_n$ units of the corresponding products, we need a total of

$$a_{i1}x_1 + \cdots + a_{in}x_n \tag{2.2}$$

many units of resource R_i. The optimal production plan $(x_1, \dots, x_n) \in \mathbb{R}^n$, therefore, has to satisfy the following system of equations:

$$\begin{aligned} a_{11}x_1 + \cdots + a_{1n}x_n &= b_1 \\ &\vdots \\ a_{m1}x_1 + \cdots + a_{mn}x_n &= b_m \end{aligned} \quad , \tag{2.3}$$

where $a_{ij} \in \mathbb{R}$ and $b_i \in \mathbb{R}$.

Equation (2.3) is the general form of a *system of linear equations*, and $x_1, \dots, x_n$ are the *unknowns* of this system of linear equations. Every n-tuple $(x_1, \dots, x_n) \in \mathbb{R}^n$ that satisfies (2.3) is a *solution* of the linear equation system.

system of linear equations
unknowns
solution

Example 2.2
The system of linear equations

$$\begin{array}{rcrcrcll} x_1 & + & x_2 & + & x_3 & = & 3 & (1) \\ x_1 & - & x_2 & + & 2x_3 & = & 2 & (2) \\ 2x_1 & & & + & 3x_3 & = & 1 & (3) \end{array} \tag{2.4}$$

has *no solution:* Adding the first two equations yields $2x_1+3x_3 = 5$, which contradicts the third equation (3).

Let us have a look at the system of linear equations

$$\begin{array}{rcrcrcll} x_1 & + & x_2 & + & x_3 & = & 3 & (1) \\ x_1 & - & x_2 & + & 2x_3 & = & 2 & (2) \\ & & x_2 & + & x_3 & = & 2 & (3) \end{array} . \tag{2.5}$$

From the first and third equation it follows that $x_1 = 1$. From (1)+(2) we get $2+3x_3 = 5$, i.e., $x_3 = 1$. From (3), we then get that $x_2 = 1$. Therefore, $(1, 1, 1)$ is the only possible and *unique solution* (verify that $(1, 1, 1)$ is a solution by plugging in).

As a third example, we consider

$$\begin{array}{rcrcrcll} x_1 & + & x_2 & + & x_3 & = & 3 & (1) \\ x_1 & - & x_2 & + & 2x_3 & = & 2 & (2) \\ 2x_1 & & & + & 3x_3 & = & 5 & (3) \end{array} . \tag{2.6}$$

Since (1)+(2)=(3), we can omit the third equation (redundancy). From (1) and (2), we get $2x_1 = 5-3x_3$ and $2x_2 = 1+x_3$. We define $x_3 = a \in \mathbb{R}$ as a free variable, such that any triplet

$$\left(\frac{5}{2} - \frac{3}{2}a, \frac{1}{2} + \frac{1}{2}a, a\right), \quad a \in \mathbb{R} \tag{2.7}$$

is a solution to the system of linear equations, i.e., we obtain a solution set that contains *infinitely many* solutions.

In general, for a real-valued system of linear equations we obtain either no, exactly one or infinitely many solutions.

Remark (Geometric Interpretation of Systems of Linear Equations). In a system of linear equations with two variables x_1, x_2, each linear equation determines a line on the x_1x_2-plane. Since a solution to a system of lin-

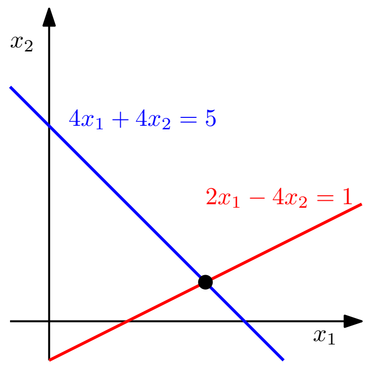


Figure 2.3 The solution space of a system of two linear equations with two variables can be geometrically interpreted as the intersection of two lines. Every linear equation represents a line.

ear equations must satisfy all equations simultaneously, the solution set is the intersection of these line. This intersection can be a line (if the linear equations describe the same line), a point, or empty (when the lines are parallel). An illustration is given in Figure 2.3. Similarly, for three variables, each linear equation determines a plane in three-dimensional space. When we intersect these planes, i.e., satisfy all linear equations at the same time, we can end up with solution set that is a plane, a line, a point or empty (when the planes are parallel). $\diamondsuit$

For a systematic approach to solving systems of linear equations, we will introduce a useful compact notation. We will write the system from (2.3) in the following form:

$$x_1 \begin{bmatrix} a_{11} \\ \vdots \\ a_{m1} \end{bmatrix} + x_2 \begin{bmatrix} a_{12} \\ \vdots \\ a_{m2} \end{bmatrix} + \cdots + x_n \begin{bmatrix} a_{1n} \\ \vdots \\ a_{mn} \end{bmatrix} = \begin{bmatrix} b_1 \\ \vdots \\ b_m \end{bmatrix} \tag{2.8}$$

$$\iff \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ \vdots \\ b_m \end{bmatrix} . \tag{2.9}$$

In the following, we will have a close look at these *matrices* and define computation rules.

2.2 Matrices

Matrices play a central role in linear algebra. They can be used to compactly represent systems of linear equations, but they also represent linear functions (linear mappings) as we will see later in Section **??**. Before we discuss some of these interesting topics, let us first define what a matrix is and what kind of operations we can do with matrices.

matrix

Definition 2.1 (Matrix)**.** With $m, n \in \mathbb{N}$ a real-valued (m, n) *matrix* $\boldsymbol{A}$ is an $m \cdot n$-tuple of elements a_{ij}, $i = 1, \ldots, m$, $j = 1, \ldots, n$, which is ordered according to a rectangular scheme consisting of m rows and n columns:

$$\boldsymbol{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}, \quad a_{ij} \in \mathbb{R}. \tag{2.10}$$

$(1, n)$-matrices are called *rows*, $(m, 1)$-matrices are called *columns*. These special matrices are also called *row/column vectors*.

rows
columns
row/column vectors

$\mathbb{R}^{m\times n}$ is the set of all real-valued (m, n)-matrices. $\boldsymbol{A} \in \mathbb{R}^{m\times n}$ can be equivalently represented as $\boldsymbol{a} \in \mathbb{R}^{mn}$ by stacking all n columns of the matrix into a long vector.

2.2.1 Matrix Addition and Multiplication

The sum of two matrices $\boldsymbol{A} \in \mathbb{R}^{m\times n}$, $\boldsymbol{B} \in \mathbb{R}^{m\times n}$ is defined as the element-wise sum, i.e.,

$$\boldsymbol{A} + \boldsymbol{B} := \begin{bmatrix} a_{11} + b_{11} & \cdots & a_{1n} + b_{1n} \\ \vdots & & \vdots \\ a_{m1} + b_{m1} & \cdots & a_{mn} + b_{mn} \end{bmatrix} \in \mathbb{R}^{m\times n}. \tag{2.11}$$

For matrices $\boldsymbol{A} \in \mathbb{R}^{m\times n}$, $\boldsymbol{B} \in \mathbb{R}^{n\times k}$ the elements c_{ij} of the product $\boldsymbol{C} = \boldsymbol{AB} \in \mathbb{R}^{m\times k}$ are defined as

Note the size of the matrices.

```
C = np.einsum('il, lj', A, B)
```

$$c_{ij} = \sum_{l=1}^{n} a_{il} b_{lj}, \qquad i = 1, \ldots, m, \quad j = 1, \ldots, k. \tag{2.12}$$

This means, to compute element c_{ij} we multiply the elements of the ith row of $\boldsymbol{A}$ with the jth column of $\boldsymbol{B}$ and sum them up. Later in Section 3.2, we will call this the *dot product* of the corresponding row and column.

There are n columns in $\boldsymbol{A}$ and n rows in $\boldsymbol{B}$, such that we can compute $a_{il}b_{lj}$ for $l = 1, \ldots, n$.

Remark. Matrices can only be multiplied if their "neighboring" dimensions match. For instance, an $n \times k$-matrix $\boldsymbol{A}$ can be multiplied with a $k \times m$-matrix $\boldsymbol{B}$, but only from the left side:

$$\underbrace{\boldsymbol{A}}_{n\times k}\underbrace{\boldsymbol{B}}_{k\times m} = \underbrace{\boldsymbol{C}}_{n\times m} \tag{2.13}$$

The product $\boldsymbol{BA}$ is not defined if $m \neq n$ since the neighboring dimensions do not match. ♢

Remark. Matrix multiplication is *not* defined as an element-wise operation on matrix elements, i.e., $c_{ij} \neq a_{ij}b_{ij}$ (even if the size of $\boldsymbol{A}, \boldsymbol{B}$ was chosen appropriately). This kind of element-wise multiplication often appears in programming languages when we multiply (multi-dimensional) arrays with each other. ♢

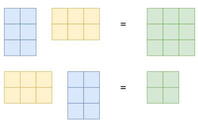
Example 2.3

For $\boldsymbol{A} = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{bmatrix} \in \mathbb{R}^{2\times 3}$, $\boldsymbol{B} = \begin{bmatrix} 0 & 2 \\ 1 & -1 \\ 0 & 1 \end{bmatrix} \in \mathbb{R}^{3\times 2}$, we obtain

$$\boldsymbol{AB} = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 0 & 2 \\ 1 & -1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 3 \\ 2 & 5 \end{bmatrix} \in \mathbb{R}^{2\times 2}, \tag{2.14}$$

$$\boldsymbol{BA} = \begin{bmatrix} 0 & 2 \\ 1 & -1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{bmatrix} = \begin{bmatrix} 6 & 4 & 2 \\ -2 & 0 & 2 \\ 3 & 2 & 1 \end{bmatrix} \in \mathbb{R}^{3\times 3}. \tag{2.15}$$

Figure 2.4 Even if both matrix multiplications $\boldsymbol{AB}$ and $\boldsymbol{BA}$ are defined, the dimensions of the results can be different.



From this example, we can already see that matrix multiplication is not commutative, i.e., $\boldsymbol{AB} \neq \boldsymbol{BA}$, see also Figure 2.4 for an illustration.

identity matrix

Definition 2.2 (Identity Matrix)**.** In $\mathbb{R}^{n\times n}$, we define the *identity matrix* as

$$\boldsymbol{I}_n = \begin{bmatrix} 1 & 0 & \cdots & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 & \cdots & 1 \end{bmatrix} \in \mathbb{R}^{n\times n} \tag{2.16}$$

as the $n \times n$-matrix containing 1 on the diagonal and 0 everywhere else. With this, $\boldsymbol{A} \cdot \boldsymbol{I}_n = \boldsymbol{A} = \boldsymbol{I}_n \cdot \boldsymbol{A}$ for all $\boldsymbol{A} \in \mathbb{R}^{n\times n}$.

Now that we have defined matrix multiplication, matrix addition and the identity matrix, let us have a look at some properties of matrices, where we will omit the "$\cdot$" for matrix multiplication:

- Associativity:

$$\forall \boldsymbol{A} \in \mathbb{R}^{m\times n}, \boldsymbol{B} \in \mathbb{R}^{n\times p}, \boldsymbol{C} \in \mathbb{R}^{p\times q} : (\boldsymbol{AB})\boldsymbol{C} = \boldsymbol{A}(\boldsymbol{BC}) \tag{2.17}$$

- Distributivity:

$$\forall \boldsymbol{A}, \boldsymbol{B} \in \mathbb{R}^{m\times n}, \boldsymbol{C}, \boldsymbol{D} \in \mathbb{R}^{n\times p} : (\boldsymbol{A} + \boldsymbol{B})\boldsymbol{C} = \boldsymbol{AC} + \boldsymbol{BC} \tag{2.18a}$$

$$\boldsymbol{A}(\boldsymbol{C} + \boldsymbol{D}) = \boldsymbol{AC} + \boldsymbol{AD} \tag{2.18b}$$

- Neutral element:

$$\forall \boldsymbol{A} \in \mathbb{R}^{m\times n} : \boldsymbol{I}_m \boldsymbol{A} = \boldsymbol{A}\boldsymbol{I}_n = \boldsymbol{A} \tag{2.19}$$

Note that $\boldsymbol{I}_m \neq \boldsymbol{I}_n$ for $m \neq n$.

2.2.2 Inverse and Transpose

Definition 2.3 (Inverse)**.** For a square matrix $\boldsymbol{A} \in \mathbb{R}^{n\times n}$ a matrix $\boldsymbol{B} \in \mathbb{R}^{n\times n}$ with $\boldsymbol{AB} = \boldsymbol{I}_n = \boldsymbol{BA}$ the matrix $\boldsymbol{B}$ is called *inverse* and denoted by $\boldsymbol{A}^{-1}$.

A square matrix possesses the same number of columns and rows.
inverse

Unfortunately, not every matrix $\boldsymbol{A}$ possesses an inverse $\boldsymbol{A}^{-1}$. If this inverse does exist, $\boldsymbol{A}$ is called *regular/invertible/non-singular*, otherwise *singular/non-invertible*.

regular
invertible
non-singular
singular
non-invertible

Remark (Existence of the Inverse of a 2×2-Matrix). Consider a matrix

$$\boldsymbol{A} := \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \in \mathbb{R}^{2\times 2}\,. \tag{2.20}$$

If we multiply $\boldsymbol{A}$ with

$$\boldsymbol{B} := \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix} \tag{2.21}$$

we obtain

$$\boldsymbol{AB} = \begin{bmatrix} a_{11}a_{22} - a_{12}a_{21} & 0 \\ 0 & a_{11}a_{22} - a_{12}a_{21} \end{bmatrix} = (a_{11}a_{22} - a_{12}a_{21})\boldsymbol{I} \tag{2.22}$$

so that

$$\boldsymbol{A}^{-1} = \frac{1}{a_{11}a_{22} - a_{12}a_{21}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix} \tag{2.23}$$

if and only if $a_{11}a_{22} - a_{12}a_{21} \neq 0$. In Section 4.1, we will see that $a_{11}a_{22} - a_{12}a_{21}$ is the determinant of a 2×2-matrix. Furthermore, we can generally use the determinant to check whether a matrix is invertible. $\diamondsuit$

Example 2.4 (Inverse Matrix)
The matrices

$$\boldsymbol{A} = \begin{bmatrix} 1 & 2 & 1 \\ 4 & 4 & 5 \\ 6 & 7 & 7 \end{bmatrix}, \quad \boldsymbol{B} = \begin{bmatrix} -7 & -7 & 6 \\ 2 & 1 & -1 \\ 4 & 5 & -4 \end{bmatrix} \tag{2.24}$$

are inverse to each other since $\boldsymbol{AB} = \boldsymbol{I} = \boldsymbol{BA}$.

Definition 2.4 (Transpose)**.** For $\boldsymbol{A} \in \mathbb{R}^{m\times n}$ the matrix $\boldsymbol{B} \in \mathbb{R}^{n\times m}$ with $b_{ij} = a_{ji}$ is called the *transpose* of $\boldsymbol{A}$. We write $\boldsymbol{B} = \boldsymbol{A}^\top$.

transpose

For a square matrix $\boldsymbol{A}^\top$ is the matrix we obtain when we "mirror" $\boldsymbol{A}$ on its main diagonal. In general, $\boldsymbol{A}^\top$ can be obtained by writing the columns of $\boldsymbol{A}$ as the rows of $\boldsymbol{A}^\top$.

The main diagonal (sometimes called "principal diagonal", "primary diagonal", "leading diagonal", or "major diagonal") of a matrix $\boldsymbol{A}$ is the collection of entries A_{ij} where $i = j$.

Let us have a look at some important properties of inverses and transposes:

- $\boldsymbol{AA}^{-1} = \boldsymbol{I} = \boldsymbol{A}^{-1}\boldsymbol{A}$

In the scalar case $\frac{1}{2+4} = \frac{1}{6} \neq \frac{1}{2} + \frac{1}{4}$

- $(\boldsymbol{A}\boldsymbol{B})^{-1} = \boldsymbol{B}^{-1}\boldsymbol{A}^{-1}$
- $(\boldsymbol{A}+\boldsymbol{B})^{-1} \neq \boldsymbol{A}^{-1} + \boldsymbol{B}^{-1}$.
- $(\boldsymbol{A}^\top)^\top = \boldsymbol{A}$
- $(\boldsymbol{A}+\boldsymbol{B})^\top = \boldsymbol{A}^\top + \boldsymbol{B}^\top$
- $(\boldsymbol{A}\boldsymbol{B})^\top = \boldsymbol{B}^\top \boldsymbol{A}^\top$
- If $\boldsymbol{A}$ is invertible then so is $\boldsymbol{A}^\top$ and $(\boldsymbol{A}^{-1})^\top = (\boldsymbol{A}^\top)^{-1} =: \boldsymbol{A}^{-\top}$

symmetric

square matrices

A matrix $\boldsymbol{A}$ is *symmetric* if $\boldsymbol{A} = \boldsymbol{A}^\top$. Note that this can only hold for (n,n)-matrices, which we also call *square matrices* because they possess the same number of rows and columns.

Remark (Sum and Product of Symmetric Matrices). The sum of symmetric matrices $\boldsymbol{A}, \boldsymbol{B} \in \mathbb{R}^{n\times n}$ is always symmetric. However, although their product is always defined, it is generally not symmetric. A counterexample is

$$\begin{bmatrix}1 & 0\\ 0 & 0\end{bmatrix}\begin{bmatrix}1 & 1\\ 1 & 1\end{bmatrix} = \begin{bmatrix}1 & 1\\ 0 & 0\end{bmatrix}. \tag{2.25}$$

$\diamondsuit$

2.2.3 Multiplication by a Scalar

Let us have a brief look at what happens to matrices when they are multiplied by a scalar $\lambda \in \mathbb{R}$. Let $\boldsymbol{A} \in \mathbb{R}^{m\times n}$ and $\lambda \in \mathbb{R}$. Then $\lambda\boldsymbol{A} = \boldsymbol{K}$, $K_{ij} = \lambda\, a_{ij}$. Practically, λ scales each element of $\boldsymbol{A}$. For $\lambda, \psi \in \mathbb{R}$ it holds:

- Distributivity:
  $(\lambda+\psi)\boldsymbol{C} = \lambda\boldsymbol{C} + \psi\boldsymbol{C}, \quad \boldsymbol{C} \in \mathbb{R}^{m\times n}$
  $\lambda(\boldsymbol{B}+\boldsymbol{C}) = \lambda\boldsymbol{B} + \lambda\boldsymbol{C}, \quad \boldsymbol{B}, \boldsymbol{C} \in \mathbb{R}^{m\times n}$
- Associativity:
  $(\lambda\psi)\boldsymbol{C} = \lambda(\psi\boldsymbol{C}), \quad \boldsymbol{C} \in \mathbb{R}^{m\times n}$
  $\lambda(\boldsymbol{B}\boldsymbol{C}) = (\lambda\boldsymbol{B})\boldsymbol{C} = \boldsymbol{B}(\lambda\boldsymbol{C}) = (\boldsymbol{B}\boldsymbol{C})\lambda, \quad \boldsymbol{B} \in \mathbb{R}^{m\times n}, \boldsymbol{C} \in \mathbb{R}^{n\times k}$.
  Note that this allows us to move scalar values around.
- $(\lambda\boldsymbol{C})^\top = \boldsymbol{C}^\top\lambda^\top = \boldsymbol{C}^\top\lambda = \lambda\boldsymbol{C}^\top$ since $\lambda = \lambda^\top$ for all $\lambda \in \mathbb{R}$.

Example 2.5 (Distributivity)
If we define

$$\boldsymbol{C} := \begin{bmatrix}1 & 2\\ 3 & 4\end{bmatrix} \tag{2.26}$$

then for any $\lambda, \psi \in \mathbb{R}$ we obtain

$$(\lambda+\psi)\boldsymbol{C} = \begin{bmatrix}(\lambda+\psi)1 & (\lambda+\psi)2\\ (\lambda+\psi)3 & (\lambda+\psi)4\end{bmatrix} = \begin{bmatrix}\lambda+\psi & 2\lambda+2\psi\\ 3\lambda+3\psi & 4\lambda+4\psi\end{bmatrix} \tag{2.27a}$$

$$= \begin{bmatrix}\lambda & 2\lambda\\ 3\lambda & 4\lambda\end{bmatrix} + \begin{bmatrix}\psi & 2\psi\\ 3\psi & 4\psi\end{bmatrix} = \lambda\boldsymbol{C} + \psi\boldsymbol{C} \tag{2.27b}$$

2.2.4 Compact Representations of Systems of Linear Equations

If we consider the system of linear equations

$$
\begin{aligned}
2x_1 + 3x_2 + 5x_3 &= 1\\
4x_1 - 2x_2 - 7x_3 &= 8\\
9x_1 + 5x_2 - 3x_3 &= 2
\end{aligned}
\tag{2.28}
$$

and use the rules for matrix multiplication, we can write this equation system in a more compact form as

$$
\begin{bmatrix} 2 & 3 & 5\\ 4 & -2 & -7\\ 9 & 5 & -3 \end{bmatrix}
\begin{bmatrix} x_1\\ x_2\\ x_3 \end{bmatrix}
=
\begin{bmatrix} 1\\ 8\\ 2 \end{bmatrix}.
\tag{2.29}
$$

Note that x_1 scales the first column, x_2 the second one, and x_3 the third one.

Generally, system of linear equations can be compactly represented in their matrix form as $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$, see (2.3), and the product $\boldsymbol{A}\boldsymbol{x}$ is a (linear) combination of the columns of $\boldsymbol{A}$. We will discuss linear combinations in more detail in Section 2.5.

2.3 Solving Systems of Linear Equations

In (2.3), we introduced the general form of an equation system, i.e.,

$$
\begin{aligned}
a_{11}x_1 + \cdots + a_{1n}x_n &= b_1\\
&\vdots\\
a_{m1}x_1 + \cdots + a_{mn}x_n &= b_m
\end{aligned}\,,
\tag{2.30}
$$

where $a_{ij} \in \mathbb{R}$ and $b_i \in \mathbb{R}$ are known constants and x_j are unknowns, $i = 1, \ldots, m$, $j = 1, \ldots, n$. Thus far, we saw that matrices can be used as a compact way of formulating systems of linear equations so that we can write $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$, see (2.9). Moreover, we defined basic matrix operations, such as addition and multiplication of matrices. In the following, we will focus on solving systems of linear equations.

2.3.1 Particular and General Solution

Before discussing how to solve systems of linear equations systematically, let us have a look at an example. Consider the following system of equations:

$$
\begin{bmatrix} 1 & 0 & 8 & -4\\ 0 & 1 & 2 & 12 \end{bmatrix}
\begin{bmatrix} x_1\\ x_2\\ x_3\\ x_4 \end{bmatrix}
=
\begin{bmatrix} 42\\ 8 \end{bmatrix}.
\tag{2.31}
$$

This equation system is in a particularly easy form, where the first two columns consist of a 1 and a 0. Remember that we want to find scalars $x_1, \dots, x_4$, such that $\sum_{i=1}^{4} x_i \boldsymbol{c}_i = \boldsymbol{b}$, where we define $\boldsymbol{c}_i$ to be the ith column of the matrix and $\boldsymbol{b}$ the right-hand-side of (2.31). A solution to the problem in (2.31) can be found immediately by taking 42 times the first column and 8 times the second column so that

Later, we will say that this matrix is in reduced row echelon form.

$$\boldsymbol{b} = \begin{bmatrix} 42 \\ 8 \end{bmatrix} = 42 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 8 \begin{bmatrix} 0 \\ 1 \end{bmatrix}. \tag{2.32}$$

Therefore, a solution vector is $[42, 8, 0, 0]^\top$. This solution is called a *particular solution* or *special solution*. However, this is not the only solution of this system of linear equations. To capture all the other solutions, we need to be creative of generating $\boldsymbol{0}$ in a non-trivial way using the columns of the matrix: Adding $\boldsymbol{0}$ to our special solution does not change the special solution. To do so, we express the third column using the first two columns (which are of this very simple form)

particular solution

special solution

$$\begin{bmatrix} 8 \\ 2 \end{bmatrix} = 8 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} \tag{2.33}$$

so that $\boldsymbol{0} = 8\boldsymbol{c}_1 + 2\boldsymbol{c}_2 - 1\boldsymbol{c}_3 + 0\boldsymbol{c}_4$ and $(x_1, x_2, x_3, x_4) = (8, 2, -1, 0)$. In fact, any scaling of this solution by $\lambda_1 \in \mathbb{R}$ produces the $\boldsymbol{0}$ vector, i.e.,

$$\begin{bmatrix} 1 & 0 & 8 & -4 \\ 0 & 1 & 2 & 12 \end{bmatrix} \left(\lambda_1 \begin{bmatrix} 8 \\ 2 \\ -1 \\ 0 \end{bmatrix} \right) = \lambda_1 (8\boldsymbol{c}_1 + 2\boldsymbol{c}_2 - \boldsymbol{c}_3) = \boldsymbol{0}. \tag{2.34}$$

Following the same line of reasoning, we express the fourth column of the matrix in (2.31) using the first two columns and generate another set of non-trivial versions of $\boldsymbol{0}$ as

$$\begin{bmatrix} 1 & 0 & 8 & -4 \\ 0 & 1 & 2 & 12 \end{bmatrix} \left(\lambda_2 \begin{bmatrix} -4 \\ 12 \\ 0 \\ -1 \end{bmatrix} \right) = \lambda_2 (-4\boldsymbol{c}_1 + 12\boldsymbol{c}_2 - \boldsymbol{c}_4) = \boldsymbol{0} \tag{2.35}$$

for any $\lambda_2 \in \mathbb{R}$. Putting everything together, we obtain all solutions of the equation system in (2.31), which is called the *general solution*, as the set

general solution

$$\left\{ \boldsymbol{x} \in \mathbb{R}^4 : \boldsymbol{x} = \begin{bmatrix} 42 \\ 8 \\ 0 \\ 0 \end{bmatrix} + \lambda_1 \begin{bmatrix} 8 \\ 2 \\ -1 \\ 0 \end{bmatrix} + \lambda_2 \begin{bmatrix} -4 \\ 12 \\ 0 \\ -1 \end{bmatrix}, \lambda_1, \lambda_2 \in \mathbb{R} \right\}. \tag{2.36}$$

Remark. The general approach we followed consisted of the following three steps:

1. Find a particular solution to $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$
2. Find all solutions to $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{0}$

3. Combine the solutions from 1. and 2. to the general solution.

Neither the general nor the particular solution is unique. ◇

The system of linear equations in the example above was easy to solve because the matrix in (2.31) has this particularly convenient form, which allowed us to find the particular and the general solution by inspection. However, general equation systems are not of this simple form. Fortunately, there exists a constructive algorithmic way of transforming any system of linear equations into this particularly simple form: Gaussian elimination. Key to Gaussian elimination are elementary transformations of systems of linear equations, which transform the equation system into a simple form. Then, we can apply the three steps to the simple form that we just discussed in the context of the example in (2.31), see the remark above.

2.3.2 Elementary Transformations

Key to solving a system of linear equations are *elementary transformations* that keep the solution set the same, but that transform the equation system into a simpler form:

elementary transformations

- Exchange of two equations (or: rows in the matrix representing the equation system)
- Multiplication of an equation (row) with a constant $\lambda \in \mathbb{R}\backslash\{0\}$
- Addition an equation (row) to another equation (row)

Example 2.6
We want to find the solutions of the following system of equations:

$$\begin{array}{rcrcrcrcrcr} -2x_1 & + & 4x_2 & - & 2x_3 & - & x_4 & + & 4x_5 & = & -3 \\ 4x_1 & - & 8x_2 & + & 3x_3 & - & 3x_4 & + & x_5 & = & 2 \\ x_1 & - & 2x_2 & + & x_3 & - & x_4 & + & x_5 & = & 0 \\ x_1 & - & 2x_2 & & & - & 3x_4 & + & 4x_5 & = & a \end{array}, \quad a \in \mathbb{R}\,. \tag{2.37}$$

We start by converting this system of equations into the compact matrix notation $\boldsymbol{Ax} = \boldsymbol{b}$. We no longer mention the variables $\boldsymbol{x}$ explicitly and build the *augmented matrix*

augmented matrix

$$\left[\begin{array}{rrrrr|r} -2 & 4 & -2 & -1 & 4 & -3 \\ 4 & -8 & 3 & -3 & 1 & 2 \\ 1 & -2 & 1 & -1 & 1 & 0 \\ 1 & -2 & 0 & -3 & 4 & a \end{array}\right] \begin{array}{l} \text{Swap with } R_3 \\ \\ \text{Swap with } R_1 \\ \\ \end{array}$$

where we used the vertical line to separate the left-hand-side from the right-hand-side in (2.37). We use $\rightsquigarrow$ to indicate a transformation of the

The augmented matrix $[\boldsymbol{A} \,|\, \boldsymbol{b}]$ compactly represents the system of linear equations $\boldsymbol{Ax} = \boldsymbol{b}$.

left-hand-side into the right-hand-side using elementary transformations. Swapping rows 1 and 3 leads to

$$\begin{array}{c}\left[\begin{array}{rrrrr|r} 1 & -2 & 1 & -1 & 1 & 0 \\ 4 & -8 & 3 & -3 & 1 & 2 \\ -2 & 4 & -2 & -1 & 4 & -3 \\ 1 & -2 & 0 & -3 & 4 & a \end{array}\right]\end{array} \begin{array}{l} \\ -4R_1 \\ +2R_1 \\ -R_1 \end{array}$$

When we now apply the indicated transformations (e.g., subtract Row 1 4 times from Row 2), we obtain

$$\left[\begin{array}{rrrrr|r} 1 & -2 & 1 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 & -3 & 2 \\ 0 & 0 & 0 & -3 & 6 & -3 \\ 0 & 0 & -1 & -2 & 3 & a \end{array}\right] \begin{array}{l} \\ \\ \\ -R_2 - R_3 \end{array}$$

$$\rightsquigarrow \left[\begin{array}{rrrrr|r} 1 & -2 & 1 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 & -3 & 2 \\ 0 & 0 & 0 & -3 & 6 & -3 \\ 0 & 0 & 0 & 0 & 0 & a+1 \end{array}\right] \begin{array}{l} \\ \cdot(-1) \\ \cdot(-\frac{1}{3}) \\ \\ \end{array}$$

$$\rightsquigarrow \left[\begin{array}{rrrrr|r} 1 & -2 & 1 & -1 & 1 & 0 \\ 0 & 0 & 1 & -1 & 3 & -2 \\ 0 & 0 & 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 0 & 0 & a+1 \end{array}\right]$$

row-echelon form (REF)

This (augmented) matrix is in a convenient form, the *row-echelon form (REF)*. Reverting this compact notation back into the explicit notation with the variables we seek, we obtain

$$\begin{array}{rcrcrcrcrcr} x_1 & - & 2x_2 & + & x_3 & - & x_4 & + & x_5 & = & 0 \\ & & & & x_3 & - & x_4 & + & 3x_5 & = & -2 \\ & & & & & & x_4 & - & 2x_5 & = & 1 \\ & & & & & & & & 0 & = & a+1 \end{array} . \tag{2.38}$$

particular solution

Only for $a = -1$ this system can be solved. A *particular solution* is

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ -1 \\ 1 \\ 0 \end{bmatrix} . \tag{2.39}$$

general solution

The *general solution*, which captures the set of all possible solutions, is

$$\left\{ \boldsymbol{x} \in \mathbb{R}^5 : \boldsymbol{x} = \begin{bmatrix} 2 \\ 0 \\ -1 \\ 1 \\ 0 \end{bmatrix} + \lambda_1 \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \lambda_2 \begin{bmatrix} 2 \\ 0 \\ -1 \\ 2 \\ 1 \end{bmatrix} , \quad \lambda_1, \lambda_2 \in \mathbb{R} \right\} . \tag{2.40}$$

In the following, we will detail a constructive way to obtain a particular and general solution of a system of linear equations.

Remark (Pivots and Staircase Structure). The leading coefficient of a row (first non-zero number from the left) is called the *pivot* and is always strictly to the right of the pivot of the row above it. Therefore, any equation system in row echelon form always has a "staircase" structure. ♢

pivot

Definition 2.5 (Row Echelon Form)**.** A matrix is in *row echelon form* (REF) if

row echelon form

- All rows that contain only zeros are at the bottom of the matrix; correspondingly, all rows that contain at least one non-zero element are on top of rows that contain only zeros.
- Looking at non-zero rows only, the first non-zero number from the left (also called the *pivot* or the *leading coefficient*) is always strictly to the right of the pivot of the row above it.

pivot

leading coefficient

In other books, it is sometimes required that the pivot is 1.

Remark (Basic and Free Variables). The variables corresponding to the pivots in the row-echelon form are called *basic variables*, the other variables are *free variables*. For example, in (2.38), x_1, x_3, x_4 are basic variables, whereas x_2, x_5 are free variables. ♢

basic variables

free variables

Remark (Obtaining a Particular Solution). The row echelon form makes our lives easier when we need to determine a particular solution. To do this, we express the right-hand side of the equation system using the pivot columns, such that $\boldsymbol{b} = \sum_{i=1}^{P} \lambda_i \boldsymbol{p}_i$, where $\boldsymbol{p}_i,\ i = 1, \ldots, P$, are the pivot columns. The λ_i are determined easiest if we start with the most-right pivot column and work our way to the left.

In the above example, we would try to find $\lambda_1, \lambda_2, \lambda_3$ such that

$$\lambda_1 \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \lambda_2 \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + \lambda_3 \begin{bmatrix} -1 \\ -1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} . \tag{2.41}$$

From here, we find relatively directly that $\lambda_3 = 1, \lambda_2 = -1, \lambda_1 = 2$. When we put everything together, we must not forget the non-pivot columns for which we set the coefficients implicitly to 0. Therefore, we get the particular solution $\boldsymbol{x} = [2, 0, -1, 1, 0]^\top$. ♢

Remark (Reduced Row Echelon Form). An equation system is in *reduced row echelon form* (also: *row-reduced echelon form* or *row canonical form*) if

reduced row echelon form

- It is in row echelon form.
- Every pivot is 1.
- The pivot is the only non-zero entry in its column.

♢

The reduced row echelon form will play an important role later in Section 2.3.3 because it allows us to determine the general solution of a system of linear equations in a straightforward way.

Gaussian elimination

Remark (Gaussian Elimination). *Gaussian elimination* is an algorithm that performs elementary transformations to bring a system of linear equations into reduced row echelon form. ◇

Example 2.7 (Reduced Row Echelon Form)

Verify that the following matrix is in reduced row echelon form (the pivots are in **bold**):

$$\boldsymbol{A} = \begin{bmatrix} \mathbf{1} & 3 & 0 & 0 & 3 \\ 0 & 0 & \mathbf{1} & 0 & 9 \\ 0 & 0 & 0 & \mathbf{1} & -4 \end{bmatrix} \tag{2.42}$$

The key idea for finding the solutions of $\boldsymbol{Ax} = \boldsymbol{0}$ is to look at the *non-pivot columns*, which we will need to express as a (linear) combination of the pivot columns. The reduced row echelon form makes this relatively straightforward, and we express the non-pivot columns in terms of sums and multiples of the pivot columns that are on their left: The second column is 3 times the first column (we can ignore the pivot columns on the right of the second column). Therefore, to obtain $\boldsymbol{0}$, we need to subtract the second column from three times the first column. Now, we look at the fifth column, which is our second non-pivot column. The fifth column can be expressed as 3 times the first pivot column, 9 times the second pivot column, and -4 times the third pivot column. We need to keep track of the indices of the pivot columns and translate this into 3 times the first column, 0 times the second column (which is a non-pivot column), 9 times the third pivot column (which is our second pivot column), and -4 times the fourth column (which is the third pivot column). Then we need to subtract the fifth column to obtain $\boldsymbol{0}$—in the end, we are still solving a homogeneous equation system.

To summarize, all solutions of $\boldsymbol{Ax} = \boldsymbol{0}, \boldsymbol{x} \in \mathbb{R}^5$ are given by

$$\left\{ \boldsymbol{x} \in \mathbb{R}^5 : \boldsymbol{x} = \lambda_1 \begin{bmatrix} 3 \\ -1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \lambda_2 \begin{bmatrix} 3 \\ 0 \\ 9 \\ -4 \\ -1 \end{bmatrix}, \quad \lambda_1, \lambda_2 \in \mathbb{R} \right\}. \tag{2.43}$$

2.3.3 The Minus-1 Trick

In the following, we introduce a practical trick for reading out the solutions $\boldsymbol{x}$ of a homogeneous system of linear equations $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{0}$, where $\boldsymbol{A} \in \mathbb{R}^{k\times n}, \boldsymbol{x} \in \mathbb{R}^n$.

To start, we assume that $\boldsymbol{A}$ is in reduced row echelon form without any rows that just contain zeros, i.e.,

$$\boldsymbol{A} = \begin{bmatrix} 0 & \cdots & 0 & \mathbf{1} & * & \cdots & * & 0 & * & \cdots & * & 0 & * & \cdots & * \\ \vdots & & \vdots & 0 & 0 & \cdots & 0 & \mathbf{1} & * & \cdots & * & \vdots & \vdots & & \vdots \\ \vdots & & \vdots & \vdots & \vdots & & \vdots & 0 & \vdots & & \vdots & \vdots & \vdots & & \vdots \\ \vdots & & \vdots & \vdots & \vdots & & \vdots & \vdots & \vdots & & \vdots & 0 & \vdots & & \vdots \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & \mathbf{1} & * & \cdots & * \end{bmatrix}, \tag{2.44}$$

where $*$ can be an arbitrary real number, with the constraints that the first non-zero entry per row must be 1 and all other entries in the corresponding column must be 0. The columns $j_1, \ldots, j_k$ with the pivots (marked in **bold**) are the standard unit vectors $\boldsymbol{e}_1, \ldots, \boldsymbol{e}_k \in \mathbb{R}^k$. We extend this matrix to an $n \times n$-matrix $\tilde{\boldsymbol{A}}$ by adding $n - k$ rows of the form

$$\begin{bmatrix} 0 & \cdots & 0 & -1 & 0 & \cdots & 0 \end{bmatrix} \tag{2.45}$$

so that the diagonal of the augmented matrix $\tilde{\boldsymbol{A}}$ contains either 1 or -1. Then, the columns of $\tilde{\boldsymbol{A}}$, which contain the -1 as pivots are solutions of the homogeneous equation system $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{0}$. To be more precise, these columns form a basis (Section 2.6.1) of the solution space of $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{0}$, which we will later call the *kernel* or *null space* (see Section 2.7.3).

kernel
null space

Example 2.8 (Minus-1 Trick)
Let us revisit the matrix in (2.42), which is already in REF:

$$\boldsymbol{A} = \begin{bmatrix} 1 & 3 & 0 & 0 & 3 \\ 0 & 0 & 1 & 0 & 9 \\ 0 & 0 & 0 & 1 & -4 \end{bmatrix}. \tag{2.46}$$

We now augment this matrix to a 5×5 matrix by adding rows of the form (2.45) at the places where the pivots on the diagonal are missing and obtain

$$\tilde{\boldsymbol{A}} = \begin{bmatrix} 1 & 3 & 0 & 0 & 3 \\ 0 & \mathbf{-1} & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 9 \\ 0 & 0 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 & \mathbf{-1} \end{bmatrix} \tag{2.47}$$

From this form, we can immediately read out the solutions of $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{0}$ by taking the columns of $\tilde{\boldsymbol{A}}$, which contain -1 on the diagonal:

$$\left\{ \boldsymbol{x} \in \mathbb{R}^5 : \boldsymbol{x} = \lambda_1 \begin{bmatrix} 3 \\ -1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \lambda_2 \begin{bmatrix} 3 \\ 0 \\ 9 \\ -4 \\ -1 \end{bmatrix} , \quad \lambda_1, \lambda_2 \in \mathbb{R} \right\} , \tag{2.48}$$

which is identical to the solution in (2.43) that we obtained by "insight".

Calculating the Inverse

To compute the inverse $\boldsymbol{A}^{-1}$ of $\boldsymbol{A} \in \mathbb{R}^{n \times n}$, we need to find a matrix $\boldsymbol{X}$ that satisfies $\boldsymbol{A}\boldsymbol{X} = \boldsymbol{I}_n$. Then, $\boldsymbol{X} = \boldsymbol{A}^{-1}$. We can write this down as a set of simultaneous linear equations $\boldsymbol{A}\boldsymbol{X} = \boldsymbol{I}_n$, where we solve for $\boldsymbol{X} = [\boldsymbol{x}_1 | \cdots | \boldsymbol{x}_n]$. We use the augmented matrix notation for a compact representation of this set of systems of linear equations and obtain

$$\left[\boldsymbol{A} | \boldsymbol{I}_n\right] \quad \rightsquigarrow \cdots \rightsquigarrow \quad \left[\boldsymbol{I}_n | \boldsymbol{A}^{-1}\right] . \tag{2.49}$$

This means that if we bring the augmented equation system into reduced row echelon form, we can read out the inverse on the right-hand side of the equation system. Hence, determining the inverse of a matrix is equivalent to solving systems of linear equations.

Example 2.9 (Calculating an Inverse Matrix by Gaussian Elimination)
To determine the inverse of

$$\boldsymbol{A} = \begin{bmatrix} 1 & 0 & 2 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 2 & 0 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \tag{2.50}$$

we write down the augmented matrix

$$\left[\begin{array}{cccc|cccc} 1 & 0 & 2 & 0 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 & 1 & 0 & 0 \\ 1 & 2 & 0 & 1 & 0 & 0 & 1 & 0 \\ 1 & 1 & 1 & 1 & 0 & 0 & 0 & 1 \end{array}\right]$$

and use Gaussian elimination to bring it into reduced row echelon form

$$\left[\begin{array}{cccc|cccc} 1 & 0 & 0 & 0 & -1 & 2 & -2 & 2 \\ 0 & 1 & 0 & 0 & 1 & -1 & 2 & -2 \\ 0 & 0 & 1 & 0 & 1 & -1 & 1 & -1 \\ 0 & 0 & 0 & 1 & -1 & 0 & -1 & 2 \end{array}\right] ,$$

such that the desired inverse is given as its right-hand side:

$$A^{-1} = \begin{bmatrix} -1 & 2 & -2 & 2 \\ 1 & -1 & 2 & -2 \\ 1 & -1 & 1 & -1 \\ -1 & 0 & -1 & 2 \end{bmatrix} . \tag{2.51}$$

2.3.4 Algorithms for Solving a System of Linear Equations

In the following, we briefly discuss approaches to solving a system of linear equations of the form $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$.

In special cases, we may be able to determine the inverse $\boldsymbol{A}^{-1}$, such that the solution of $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$ is given as $\boldsymbol{x} = \boldsymbol{A}^{-1}\boldsymbol{b}$. However, this is only possible if $\boldsymbol{A}$ is a square matrix and invertible, which is often not the case. Otherwise, under mild assumptions (i.e., $\boldsymbol{A}$ needs to have linearly independent columns) we can use the transformation

$$\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b} \iff \boldsymbol{A}^\top\boldsymbol{A}\boldsymbol{x} = \boldsymbol{A}^\top\boldsymbol{b} \iff \boldsymbol{x} = (\boldsymbol{A}^\top\boldsymbol{A})^{-1}\boldsymbol{A}^\top\boldsymbol{b} \tag{2.52}$$

Moore-Penrose pseudo-inverse

and use the *Moore-Penrose pseudo-inverse* $(\boldsymbol{A}^\top\boldsymbol{A})^{-1}\boldsymbol{A}^\top$ to determine the solution (2.52) that solves $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$, which also corresponds to the minimum norm least-squares solution. A disadvantage of this approach is that it requires many computations for the matrix-matrix product and computing the inverse of $\boldsymbol{A}^\top\boldsymbol{A}$. Moreover, for reasons of numerical precision it is generally not recommended to compute the inverse or pseudo-inverse. In the following, we therefore briefly discuss alternative approaches to solving systems of linear equations.

Gaussian elimination plays an important role when computing determinants (Section 4.1), checking whether a set of vectors is linearly independent (Section 2.5), computing the inverse of a matrix (Section 2.2.2), computing the rank of a matrix (Section 2.6.2) and a basis of a vector space (Section 2.6.1). We will discuss all these topics later on. Gaussian elimination is an intuitive and constructive way to solve a system of linear equations with thousands of variables. However, for systems with millions of variables, it is impractical as the required number of arithmetic operations scales cubically in the number of simultaneous equations.

In practice, systems of many linear equations are solved indirectly, by either stationary iterative methods, such as the Richardson method, the Jacobi method, the Gauß-Seidel method, or the successive over-relaxation method, or Krylov subspace methods, such as conjugate gradients, generalized minimal residual, or biconjugate gradients.

Let $\boldsymbol{x}_*$ be a solution of $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$. The key idea of these iterative methods is to set up an iteration of the form

$$\boldsymbol{x}^{(k+1)} = \boldsymbol{A}\boldsymbol{x}^{(k)} \tag{2.53}$$

that reduces the residual error $\|\boldsymbol{x}^{(k+1)} - \boldsymbol{x}_*\|$ in every iteration and finally converges to $\boldsymbol{x}_*$. We will introduce norms $\|\cdot\|$, which allow us to compute similarities between vectors, in Section 3.1.

2.4 Vector Spaces

Thus far, we have looked at linear equation systems and how to solve them. We saw that linear equation systems can be compactly represented using matrix-vector notations. In the following, we will have a closer look at vector spaces, i.e., the space in which vectors live.

In the beginning of this chapter, we informally characterized vectors as objects that can be added together and multiplied by a scalar, and they remain objects of the same type (see page 16). Now, we are ready to formalize this, and we will start by introducing the concept of a group, which is a set of elements and an operation defined on these elements that keeps some structure of the set intact.

2.4.1 Groups

Groups play an important role in computer science. Besides providing a fundamental framework for operations on sets, they are heavily used in cryptography, coding theory and graphics.

Definition 2.6 (Group)**.** Consider a set $\mathcal{G}$ and an operation $\otimes : \mathcal{G} \times \mathcal{G} \to \mathcal{G}$ defined on $\mathcal{G}$.

group

Then $G := (\mathcal{G}, \otimes)$ is called a *group* if the following hold:

Closure
Associativity:
Neutral element:
Inverse element:

1. *Closure* of $\mathcal{G}$ under $\otimes$: $\forall x, y \in \mathcal{G} : x \otimes y \in \mathcal{G}$
2. *Associativity:* $\forall x, y, z \in \mathcal{G} : (x \otimes y) \otimes z = x \otimes (y \otimes z)$
3. *Neutral element:* $\exists e \in \mathcal{G}\, \forall x \in \mathcal{G} : x \otimes e = x$ and $e \otimes x = x$
4. *Inverse element:* $\forall x \in \mathcal{G}\, \exists y \in \mathcal{G} : x \otimes y = e$ and $y \otimes x = e$. We often write x^{-1} to denote the inverse element of x.

Abelian group

If additionally $\forall x, y \in \mathcal{G} : x \otimes y = y \otimes x$ then $G = (\mathcal{G}, \otimes)$ is an *Abelian group* (commutative).

Example 2.10 (Groups)
Let us have a look at some examples of sets with associated operations and see whether they are groups.

- $(\mathbb{Z}, +)$ is a group.

- $(\mathbb{N}_0, +)$ is not a group: Although $(\mathbb{N}_0, +)$ possesses a neutral element (0), the inverse elements are missing.
- $(\mathbb{Z}, \cdot)$ is not a group: Although $(\mathbb{Z}, \cdot)$ contains a neutral element (1), the inverse elements for any $z \in \mathbb{Z}, z \neq \pm 1$, are missing.
- $(\mathbb{R}, \cdot)$ is not a group since 0 does not possess an inverse element.
- $(\mathbb{R}\backslash\{0\})$ is Abelian.
- $(\mathbb{R}^n, +), (\mathbb{Z}^n, +), n \in \mathbb{N}$ are Abelian if $+$ is defined componentwise, i.e.,

$$(x_1, \cdots, x_n) + (y_1, \cdots, y_n) = (x_1 + y_1, \cdots, x_n + y_n). \tag{2.54}$$

  Then, $(x_1, \cdots, x_n)^{-1} := (-x_1, \cdots, -x_n)$ is the inverse element and $e = (0, \cdots, 0)$ is the neutral element.
- $(\mathbb{R}^{m \times n}, +)$, the set of $m \times n$-matrices is Abelian (with componentwise addition as defined in (2.54)).
- Let us have a closer look at $(\mathbb{R}^{n \times n}, \cdot)$, i.e., the set of $n \times n$-matrices with matrix multiplication as defined in (2.12).
  - Closure and associativity follow directly from the definition of matrix multiplication.
  - Neutral element: The identity matrix $\boldsymbol{I}_n$ is the neutral element with respect to matrix multiplication "$\cdot$" in $(\mathbb{R}^{n \times n}, \cdot)$.
  - Inverse element: If the inverse exists then $\boldsymbol{A}^{-1}$ is the inverse element of $\boldsymbol{A} \in \mathbb{R}^{n \times n}$.

$\mathbb{N}_0 := \mathbb{N} \cup \{0\}$

If $\boldsymbol{A} \in \mathbb{R}^{m \times n}$ then $\boldsymbol{I}_n$ is only a right neutral element, such that $\boldsymbol{A}\boldsymbol{I}_n = \boldsymbol{A}$. The corresponding left-neutral element would be $\boldsymbol{I}_m$ since $\boldsymbol{I}_m\boldsymbol{A} = \boldsymbol{A}$.

Remark. The inverse element is defined with respect to the operation $\otimes$ and does not necessarily mean $\frac{1}{x}$. $\diamondsuit$

Definition 2.7 (General Linear Group)**.** The set of regular (invertible) matrices $\boldsymbol{A} \in \mathbb{R}^{n \times n}$ is a group with respect to matrix multiplication as defined in (2.12) and is called *general linear group* $GL(n, \mathbb{R})$. However, since matrix multiplication is not commutative, the group is not Abelian.

general linear group

2.4.2 Vector Spaces

When we discussed groups, we looked at sets $\mathcal{G}$ and inner operations on $\mathcal{G}$, i.e., mappings $\mathcal{G} \times \mathcal{G} \to \mathcal{G}$ that only operate on elements in $\mathcal{G}$. In the following, we will consider sets that in addition to an inner operation $+$ also contain an outer operation $\cdot$, the multiplication of a vector $\boldsymbol{x} \in \mathcal{G}$ by a scalar $\lambda \in \mathbb{R}$.

Definition 2.8 (Vector space)**.** A real-valued *vector space* is a set $\mathcal{V}$ with two operations

vector space

$$+: \ \mathcal{V} \times \mathcal{V} \to \mathcal{V} \tag{2.55}$$
$$\cdot: \ \mathbb{R} \times \mathcal{V} \to \mathcal{V} \tag{2.56}$$

where

1. $(\mathcal{V}, +)$ is an Abelian group
2. Distributivity:
   1. $\forall \lambda \in \mathbb{R}, \boldsymbol{x}, \boldsymbol{y} \in \mathcal{V} : \lambda \cdot (\boldsymbol{x} + \boldsymbol{y}) = \lambda \cdot \boldsymbol{x} + \lambda \cdot \boldsymbol{y}$
   2. $\forall \lambda, \psi \in \mathbb{R}, \boldsymbol{x} \in \mathcal{V} : (\lambda + \psi) \cdot \boldsymbol{x} = \lambda \cdot \boldsymbol{x} + \psi \cdot \boldsymbol{x}$
3. Associativity (outer operation): $\forall \lambda, \psi \in \mathbb{R}, \boldsymbol{x} \in \mathcal{V} : \lambda \cdot (\psi \cdot \boldsymbol{x}) = (\lambda\psi) \cdot \boldsymbol{x}$
4. Neutral element with respect to the outer operation: $\forall \boldsymbol{x} \in \mathcal{V} : 1 \cdot \boldsymbol{x} = \boldsymbol{x}$

vectors
vector addition
scalars
multiplication by scalars

The elements $\boldsymbol{x} \in V$ are called *vectors*. The neutral element of $(\mathcal{V}, +)$ is the zero vector $\boldsymbol{0} = [0, \dots, 0]^\top$, and the inner operation $+$ is called *vector addition*. The elements $\lambda \in \mathbb{R}$ are called *scalars* and the outer operation $\cdot$ is a *multiplication by scalars*. Note that a scalar product is something different, and we will get to this in Section 3.2.

Remark. A "vector multiplication" $\boldsymbol{ab}$, $\boldsymbol{a}, \boldsymbol{b} \in \mathbb{R}^n$, is not defined. Theoretically, we could define an element-wise multiplication, such that $\boldsymbol{c} = \boldsymbol{ab}$ with $c_j = a_j b_j$. This "array multiplication" is common to many programming languages but makes mathematically limited sense using the standard rules for matrix multiplication: By treating vectors as $n \times 1$ matrices (which we usually do), we can use the matrix multiplication as defined in (2.12). However, then the dimensions of the vectors do not match. Only the following multiplications for vectors are defined: $\boldsymbol{ab}^\top \in \mathbb{R}^{n \times n}$ (outer product), $\boldsymbol{a}^\top \boldsymbol{b} \in \mathbb{R}$ (inner/scalar/dot product). $\diamondsuit$

Example 2.11 (Vector Spaces)
Let us have a look at some important examples.

- $\mathcal{V} = \mathbb{R}^n, n \in \mathbb{N}$ is a vector space with operations defined as follows:
  - Addition: $\boldsymbol{x}+\boldsymbol{y} = (x_1, \dots, x_n)+(y_1, \dots, y_n) = (x_1+y_1, \dots, x_n+y_n)$ for all $\boldsymbol{x}, \boldsymbol{y} \in \mathbb{R}^n$
  - Multiplication by scalars: $\lambda\boldsymbol{x} = \lambda(x_1, \dots, x_n) = (\lambda x_1, \dots, \lambda x_n)$ for all $\lambda \in \mathbb{R}, \boldsymbol{x} \in \mathbb{R}^n$
- $\mathcal{V} = \mathbb{R}^{m \times n}, m, n \in \mathbb{N}$ is a vector space with
  - Addition: $\boldsymbol{A} + \boldsymbol{B} = \begin{bmatrix} a_{11} + b_{11} & \cdots & a_{1n} + b_{1n} \\ \vdots & & \vdots \\ a_{m1} + b_{m1} & \cdots & a_{mn} + b_{mn} \end{bmatrix}$ is defined elementwise for all $\boldsymbol{A}, \boldsymbol{B} \in \mathcal{V}$
  - Multiplication by scalars: $\lambda\boldsymbol{A} = \begin{bmatrix} \lambda a_{11} & \cdots & \lambda a_{1n} \\ \vdots & & \vdots \\ \lambda a_{m1} & \cdots & \lambda a_{mn} \end{bmatrix}$ as defined in Section 2.2. Remember that $\mathbb{R}^{m \times n}$ is equivalent to $\mathbb{R}^{mn}$.
- $\mathcal{V} = \mathbb{C}$, with the standard definition of addition of complex numbers.

Remark. In the following, we will denote a vector space $(\mathcal{V}, +, \cdot)$ by V when $+$ and $\cdot$ are the standard vector addition and matrix multiplication. $\diamondsuit$

Remark (Notation). The three vector spaces $\mathbb{R}^n, \mathbb{R}^{n\times 1}, \mathbb{R}^{1\times n}$ are only different with respect to the way of writing. In the following, we will not make a distinction between $\mathbb{R}^n$ and $\mathbb{R}^{n\times 1}$, which allows us to write n-tuples as *column vectors*

column vectors

$$\boldsymbol{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}. \tag{2.57}$$

This will simplify the notation regarding vector space operations. However, we distinguish between $\mathbb{R}^{n\times 1}$ and $\mathbb{R}^{1\times n}$ (the *row vectors*) to avoid confusion with matrix multiplication. By default we write $\boldsymbol{x}$ to denote a column vector, and a row vector is denoted by $\boldsymbol{x}^\top$, the *transpose* of $\boldsymbol{x}$. $\diamondsuit$

row vectors

transpose

2.4.3 Vector Subspaces

In the following, we will introduce vector subspaces. Intuitively, they are sets contained in the original vector space with the property that when we perform vector space operations on elements within this subspace, we will never leave it. In this sense, they are “closed”.

Definition 2.9 (Vector Subspace)**.** Let $(\mathcal{V}, +, \cdot)$ be a vector space and $\mathcal{U} \subseteq \mathcal{V}$, $\mathcal{U} \neq \emptyset$. Then $U = (\mathcal{U}, +, \cdot)$ is called *vector subspace* of V (or *linear subspace*) if U is a vector space with the vector space operations $+$ and $\cdot$ restricted to $\mathcal{U} \times \mathcal{U}$ and $\mathbb{R} \times \mathcal{U}$. We write $U \subseteq V$ to denote a subspace U of V.

vector subspace

linear subspace

If $\mathcal{U} \subseteq \mathcal{V}$ and V is a vector space, then U naturally inherits many properties directly from V because they are true for all $\boldsymbol{x} \in \mathcal{V}$, and in particular for all $\boldsymbol{x} \in \mathcal{U} \subseteq \mathcal{V}$. This includes the Abelian group properties, the distributivity, the associativity and the neutral element. To determine whether $(\mathcal{U}, +, \cdot)$ is a subspace of V we still do need to show

1. $\mathcal{U} \neq \emptyset$, in particular: $\mathbf{0} \in \mathcal{U}$
2. Closure of U:
    1. With respect to the outer operation: $\forall \lambda \in \mathbb{R}\, \forall \boldsymbol{x} \in \mathcal{U} : \lambda \boldsymbol{x} \in \mathcal{U}$.
    2. With respect to the inner operation: $\forall \boldsymbol{x}, \boldsymbol{y} \in \mathcal{U} : \boldsymbol{x} + \boldsymbol{y} \in \mathcal{U}$.

Example 2.12 (Vector Subspaces)
Let us have a look at some subspaces.

- For every vector space V the trivial subspaces are V itself and $\{\mathbf{0}\}$.

- Only example D in Figure 2.5 is a subspace of $\mathbb{R}^2$ (with the usual inner/outer operations). In A and C, the closure property is violated; B does not contain $\mathbf{0}$.
- The solution set of a homogeneous linear equation system $\boldsymbol{Ax} = \mathbf{0}$ with n unknowns $\boldsymbol{x} = [x_1, \dots, x_n]^\top$ is a subspace of $\mathbb{R}^n$.
- The solution of an inhomogeneous equation system $\boldsymbol{Ax} = \boldsymbol{b}$, $\boldsymbol{b} \neq \mathbf{0}$ is not a subspace of $\mathbb{R}^n$.
- The intersection of arbitrarily many subspaces is a subspace itself.

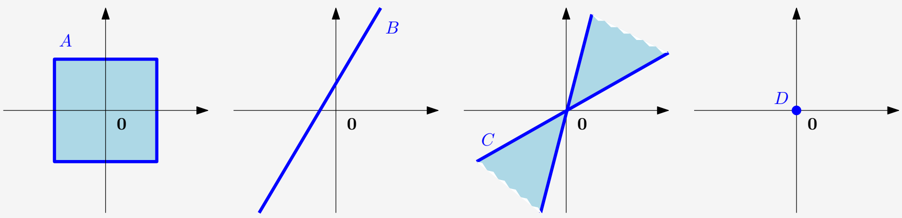


Figure 2.5 Not all subsets of $\mathbb{R}^2$ are subspaces. In A and C, the closure property is violated; B does not contain $\mathbf{0}$. Only D is a subspace.

Remark. Every subspace $U \subseteq (\mathbb{R}^n, +, \cdot)$ is the solution space of a homogeneous linear equation system $\boldsymbol{Ax} = \mathbf{0}$. $\diamondsuit$

Remark. (Notation) Where appropriate, we will just talk about vector spaces V without explicitly mentioning the inner and outer operations $+, \cdot$. Moreover, we will use the notation $\boldsymbol{x} \in V$ for vectors that are in $\mathcal{V}$ to simplify notation. $\diamondsuit$

2.5 Linear Independence

So far, we looked at vector spaces and some of their properties, e.g., closure. Now, we will look at what we can do with vectors (elements of the vector space). In particular, we can add vectors together and multiply them with scalars. The closure property of the vector space tells us that we end up with another vector in that vector space. Let us formalize this:

Definition 2.10 (Linear Combination)**.** Consider a vector space V and a finite number of vectors $\boldsymbol{x}_1, \dots, \boldsymbol{x}_k \in V$. Then, every vector $\boldsymbol{v} \in V$ of the form

$$\boldsymbol{v} = \lambda_1 \boldsymbol{x}_1 + \cdots + \lambda_k \boldsymbol{x}_k = \sum_{i=1}^{k} \lambda_i \boldsymbol{x}_i \in V \tag{2.58}$$

linear combination

with $\lambda_1, \dots, \lambda_k \in \mathbb{R}$ is a *linear combination* of the vectors $\boldsymbol{x}_1, \dots, \boldsymbol{x}_k$.

The $\mathbf{0}$-vector can always be written as the linear combination of k vectors $\boldsymbol{x}_1, \dots, \boldsymbol{x}_k$ because $\mathbf{0} = \sum_{i=1}^{k} 0 \boldsymbol{x}_i$ is always true. In the following, we are interested in non-trivial linear combinations of a set of vectors to represent $\mathbf{0}$, i.e., linear combinations of vectors $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k$ where not all coefficients λ_i in (2.58) are 0.

Definition 2.11 (Linear (In)dependence)**.** Let us consider a vector space V with $k \in \mathbb{N}$ and $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k \in V$. If there is a non-trivial linear combination, such that $\mathbf{0} = \sum_{i=1}^{k} \lambda_i \boldsymbol{x}_i$ with at least one $\lambda_i \neq 0$, the vectors $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k$ are *linearly dependent*. If only the trivial solution exists, i.e., $\lambda_1 = \ldots = \lambda_k = 0$ the vectors $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k$ are *linearly independent*.

linearly dependent

linearly independent

Linear independence is one of the most important concepts in linear algebra. Intuitively, a set of linearly independent vectors are vectors that have no redundancy, i.e., if we remove any of those vectors from the set, we will lose something. Throughout the next sections, we will formalize this intuition more.

Example 2.13 (Linearly Dependent Vectors)
A geographic example may help to clarify the concept of linear independence. A person in Kigali (Rwanda) describing where Kampala (Uganda) is might say "You can get to Kampala by first going $751\,\mathrm{km}$ East to Nairobi (Kenya) and then $506\,\mathrm{km}$ Northwest.". This is sufficient information to describe the location of Kampala because the geographic coordinate system may be considered a two-dimensional vector space (ignoring altitude and the Earth's surface). The person may add "It is about $374\,\mathrm{km}$ Northeast of here." Although this last statement is true, it is not necessary to find Kampala given the previous information (see Figure 2.6 for an illustration).

In this example, we make crude approximations to cardinal directions.

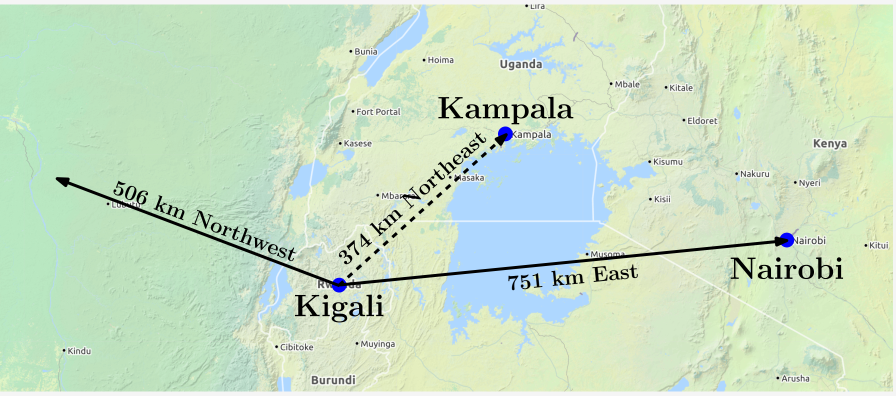


Figure 2.6 Geographic example (with crude approximations to cardinal directions) of linearly dependent vectors in a two-dimensional space (plane).

In this example, the "$751\,\mathrm{km}$ East" vector and the "$506\,\mathrm{km}$ Northwest" vector are linearly independent. This means the East vector cannot be described in terms of the Northwest vector, and vice versa. However, the third "$374\,\mathrm{km}$ Northeast" vector is a linear combination of the other two vectors, and it makes the set of vectors linearly dependent, i.e., one of the three vectors is unnecessary.

Remark. The following properties are useful to find out whether vectors are linearly independent.

- k vectors are either linearly dependent or linearly independent. There is no third option.
- If at least one of the vectors $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k$ is $\boldsymbol{0}$ then they are linearly dependent. The same holds if two vectors are identical.
- The vectors $\{\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k : \boldsymbol{x}_i \neq \boldsymbol{0}, i = 1, \ldots, k\}$, $k \geqslant 2$, are linearly dependent if and only if (at least) one of them is a linear combination of the others. In particular, if one vector is a multiple of another vector, i.e., $\boldsymbol{x}_i = \lambda \boldsymbol{x}_j,\ \lambda \in \mathbb{R}$ then the set $\{\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k : \boldsymbol{x}_i \neq \boldsymbol{0}, i = 1, \ldots, k\}$ is linearly dependent.
- A practical way of checking whether vectors $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k \in V$ are linearly independent is to use Gaussian elimination: Write all vectors as columns of a matrix $\boldsymbol{A}$ and perform Gaussian elimination until the matrix is in row echelon form (the reduced row echelon form is not necessary here).
  - The pivot columns indicate the vectors, which are linearly independent of the vectors on the left. Note that there is an ordering of vectors when the matrix is built.
  - The non-pivot columns can be expressed as linear combinations of the pivot columns on their left. For instance, the row echelon form

$$\begin{bmatrix} 1 & 3 & 0 \\ 0 & 0 & 2 \end{bmatrix} \tag{2.59}$$

    tells us that the first and third column are pivot columns. The second column is a non-pivot column because it is 3 times the first column.

  All column vectors are linearly independent if and only if all columns are pivot columns. If there is at least one non-pivot column, the columns (and, therefore, the corresponding vectors) are linearly dependent.

$\diamondsuit$

Example 2.14

Consider $\mathbb{R}^4$ with

$$\boldsymbol{x}_1 = \begin{bmatrix} 1 \\ 2 \\ -3 \\ 4 \end{bmatrix}, \quad \boldsymbol{x}_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 2 \end{bmatrix}, \quad \boldsymbol{x}_3 = \begin{bmatrix} -1 \\ -2 \\ 1 \\ 1 \end{bmatrix}. \tag{2.60}$$

To check whether they are linearly dependent, we follow the general approach and solve

$$\lambda_1 \boldsymbol{x}_1 + \lambda_2 \boldsymbol{x}_2 + \lambda_3 \boldsymbol{x}_3 = \lambda_1 \begin{bmatrix} 1 \\ 2 \\ -3 \\ 4 \end{bmatrix} + \lambda_2 \begin{bmatrix} 1 \\ 1 \\ 0 \\ 2 \end{bmatrix} + \lambda_3 \begin{bmatrix} -1 \\ -2 \\ 1 \\ 1 \end{bmatrix} = \boldsymbol{0} \tag{2.61}$$

for $\lambda_1, \ldots, \lambda_3$. We write the vectors $\boldsymbol{x}_i$, $i = 1, 2, 3$, as the columns of a matrix and apply elementary row operations until we identify the pivot columns:

$$\begin{bmatrix} 1 & 1 & -1 \\ 2 & 1 & -2 \\ -3 & 0 & 1 \\ 4 & 2 & 1 \end{bmatrix} \rightsquigarrow \cdots \rightsquigarrow \begin{bmatrix} 1 & 1 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \tag{2.62}$$

Here, every column of the matrix is a pivot column. Therefore, there is no non-trivial solution, and we require $\lambda_1 = 0, \lambda_2 = 0, \lambda_3 = 0$ to solve the equation system. Hence, the vectors $\boldsymbol{x}_1, \boldsymbol{x}_2, \boldsymbol{x}_3$ are linearly independent.

Remark. Consider a vector space V with k linearly independent vectors $\boldsymbol{b}_1, \ldots, \boldsymbol{b}_k$ and m linear combinations

$$\begin{aligned} \boldsymbol{x}_1 &= \sum_{i=1}^{k} \lambda_{i1} \boldsymbol{b}_i \,, \\ &\vdots \\ \boldsymbol{x}_m &= \sum_{i=1}^{k} \lambda_{im} \boldsymbol{b}_i \,. \end{aligned} \tag{2.63}$$

Defining $\boldsymbol{B} = [\boldsymbol{b}_1, \ldots, \boldsymbol{b}_k]$ as the matrix whose columns are the linearly independent vectors $\boldsymbol{b}_1, \ldots, \boldsymbol{b}_k$, we can write

$$\boldsymbol{x}_j = \boldsymbol{B}\boldsymbol{\lambda}_j \,, \quad \boldsymbol{\lambda}_j = \begin{bmatrix} \lambda_{1j} \\ \vdots \\ \lambda_{kj} \end{bmatrix} , \quad j = 1, \ldots, m \,, \tag{2.64}$$

in a more compact form.

We want to test whether $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_m$ are linearly independent. For this purpose, we follow the general approach of testing when $\sum_{j=1}^{m} \psi_j \boldsymbol{x}_j = \boldsymbol{0}$. With (2.64), we obtain

$$\sum_{j=1}^{m} \psi_j \boldsymbol{x}_j = \sum_{j=1}^{m} \psi_j \boldsymbol{B}\boldsymbol{\lambda}_j = \boldsymbol{B} \sum_{j=1}^{m} \psi_j \boldsymbol{\lambda}_j \,. \tag{2.65}$$

This means that $\{\boldsymbol{x}_1, \ldots, \boldsymbol{x}_m\}$ are linearly independent if and only if the column vectors $\{\boldsymbol{\lambda}_1, \ldots, \boldsymbol{\lambda}_m\}$ are linearly independent.

$\diamondsuit$

Remark. In a vector space V, m linear combinations of k vectors $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k$ are linearly dependent if $m > k$. $\diamondsuit$

Example 2.15
Consider a set of linearly independent vectors $\boldsymbol{b}_1, \boldsymbol{b}_2, \boldsymbol{b}_3, \boldsymbol{b}_4 \in \mathbb{R}^n$ and

$$\begin{array}{rclclclcl} \boldsymbol{x}_1 &=& \boldsymbol{b}_1 &-& 2\boldsymbol{b}_2 &+& \boldsymbol{b}_3 &-& \boldsymbol{b}_4 \\ \boldsymbol{x}_2 &=& -4\boldsymbol{b}_1 &-& 2\boldsymbol{b}_2 && &+& 4\boldsymbol{b}_4 \\ \boldsymbol{x}_3 &=& 2\boldsymbol{b}_1 &+& 3\boldsymbol{b}_2 &-& \boldsymbol{b}_3 &-& 3\boldsymbol{b}_4 \\ \boldsymbol{x}_4 &=& 17\boldsymbol{b}_1 &-& 10\boldsymbol{b}_2 &+& 11\boldsymbol{b}_3 &+& \boldsymbol{b}_4 \end{array} \tag{2.66}$$

Are the vectors $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_4 \in \mathbb{R}^n$ linearly independent? To answer this question, we investigate whether the column vectors

$$\left\{ \begin{bmatrix} 1 \\ -2 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} -4 \\ -2 \\ 0 \\ 4 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ -1 \\ -3 \end{bmatrix}, \begin{bmatrix} 17 \\ -10 \\ 11 \\ 1 \end{bmatrix} \right\} \tag{2.67}$$

are linearly independent. The reduced row echelon form of the corresponding linear equation system with coefficient matrix

$$\boldsymbol{A} = \begin{bmatrix} 1 & -4 & 2 & 17 \\ -2 & -2 & 3 & -10 \\ 1 & 0 & -1 & 11 \\ -1 & 4 & -3 & 1 \end{bmatrix} \tag{2.68}$$

is given as

$$\begin{bmatrix} 1 & 0 & 0 & -7 \\ 0 & 1 & 0 & -15 \\ 0 & 0 & 1 & -18 \\ 0 & 0 & 0 & 0 \end{bmatrix}. \tag{2.69}$$

We see that the corresponding linear equation system is non-trivially solvable: The last column is not a pivot column, and $\boldsymbol{x}_4 = -7\boldsymbol{x}_1 - 15\boldsymbol{x}_2 - 18\boldsymbol{x}_3$. Therefore, $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_4$ are linearly dependent as $\boldsymbol{x}_4$ can be expressed as a linear combination of $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_3$.

2.6 Basis and Rank

In a vector space V, we are particularly interested in sets of vectors A that possess the property that any vector $\boldsymbol{v} \in V$ can be obtained by a linear combination of vectors in A. These vectors are special vectors, and in the following, we will characterize them.

2.6.1 Generating Set and Basis

Definition 2.12 (Generating Set and Span)**.** Consider a vector space $V = (\mathcal{V}, +, \cdot)$ and set of vectors $\mathcal{A} = \{\boldsymbol{x}_1, \ldots, \boldsymbol{x}_k\} \subseteq \mathcal{V}$. If every vector $\boldsymbol{v} \in$

$\mathcal{V}$ can be expressed as a linear combination of $\boldsymbol{x}_1, \dots, \boldsymbol{x}_k$, $\mathcal{A}$ is called a *generating set* of V. The set of all linear combinations of vectors in $\mathcal{A}$ is called the *span* of $\mathcal{A}$. If $\mathcal{A}$ spans the vector space V, we write $V = \mathrm{span}[\mathcal{A}]$ or $V = \mathrm{span}[\boldsymbol{x}_1, \dots, \boldsymbol{x}_k]$.

generating set

span

Generating sets are sets of vectors that span vector (sub)spaces, i.e., every vector can be represented as a linear combination of the vectors in the generating set. Now, we will be more specific and characterize the smallest generating set that spans a vector (sub)space.

Definition 2.13 (Basis)**.** Consider a vector space $V = (\mathcal{V}, +, \cdot)$ and $\mathcal{A} \subseteq \mathcal{V}$.

- A generating set $\mathcal{A}$ of V is called *minimal* if there exists no smaller set $\tilde{\mathcal{A}} \subseteq \mathcal{A} \subseteq \mathcal{V}$ that spans V.
- Every linearly independent generating set of V is minimal and is called a *basis* of V.

minimal

basis

A basis is a minimal generating set and a maximal linearly independent set of vectors.

Let $V = (\mathcal{V}, +, \cdot)$ be a vector space and $\mathcal{B} \subseteq \mathcal{V}, \mathcal{B} \neq \emptyset$. Then, the following statements are equivalent:

- $\mathcal{B}$ is a basis of V
- $\mathcal{B}$ is a minimal generating set
- $\mathcal{B}$ is a maximal linearly independent set of vectors in V, i.e., adding any other vector to this set will make it linearly dependent.
- Every vector $\boldsymbol{x} \in V$ is a linear combination of vectors from $\mathcal{B}$, and every linear combination is unique, i.e., with

$$\boldsymbol{x} = \sum_{i=1}^{k} \lambda_i \boldsymbol{b}_i = \sum_{i=1}^{k} \psi_i \boldsymbol{b}_i \tag{2.70}$$

and $\lambda_i, \psi_i \in \mathbb{R}$, $\boldsymbol{b}_i \in \mathcal{B}$ it follows that $\lambda_i = \psi_i,\ i = 1, \dots, k$.

Example 2.16

- In $\mathbb{R}^3$, the *canonical/standard basis* is

canonical/standard basis

$$\mathcal{B} = \left\{ \begin{bmatrix}1\\0\\0\end{bmatrix}, \begin{bmatrix}0\\1\\0\end{bmatrix}, \begin{bmatrix}0\\0\\1\end{bmatrix} \right\}. \tag{2.71}$$

- Different bases in $\mathbb{R}^3$ are

$$\mathcal{B}_1 = \left\{ \begin{bmatrix}1\\0\\0\end{bmatrix}, \begin{bmatrix}1\\1\\0\end{bmatrix}, \begin{bmatrix}1\\1\\1\end{bmatrix} \right\}, \quad \mathcal{B}_2 = \left\{ \begin{bmatrix}0.5\\0.8\\-0.4\end{bmatrix}, \begin{bmatrix}1.8\\0.3\\0.3\end{bmatrix}, \begin{bmatrix}-2.2\\-1.3\\3.5\end{bmatrix} \right\} \tag{2.72}$$

- The set

$$\mathcal{A} = \left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}, \begin{bmatrix} 2 \\ -1 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \\ -4 \end{bmatrix} \right\} \tag{2.73}$$

is linearly independent, but not a generating set (and no basis) of $\mathbb{R}^4$: For instance, the vector $[1, 0, 0, 0]^\top$ cannot be obtained by a linear combination of elements in $\mathcal{A}$.

Remark. Every vector space V possesses a basis $\mathcal{B}$. The examples above show that there can be many bases of a vector space V, i.e., there is no unique basis. However, all bases possess the same number of elements, the *basis vectors*. ♢

basis vectors

The dimension of a vector space corresponds to the number of basis vectors.

dimension

We only consider finite-dimensional vector spaces V. In this case, the *dimension* of V is the number of basis vectors, and we write $\dim(V)$. If $U \subseteq V$ is a subspace of V then $\dim(U) \leqslant \dim(V)$ and $\dim(U) = \dim(V)$ if and only if $U = V$. Intuitively, the dimension of a vector space can be thought of as the number of independent directions in this vector space.

Remark. A basis of a subspace $U = \mathrm{span}[\boldsymbol{x}_1, \dots, \boldsymbol{x}_m] \subseteq \mathbb{R}^n$ can be found by executing the following steps:

1. Write the spanning vectors as columns of a matrix $\boldsymbol{A}$
2. Determine the row echelon form of $\boldsymbol{A}$, e.g., by means of Gaussian elimination.
3. The spanning vectors associated with the pivot columns are a basis of U.

♢

Example 2.17 (Determining a Basis)
For a vector subspace $U \subseteq \mathbb{R}^5$, spanned by the vectors

$$\boldsymbol{x}_1 = \begin{bmatrix} 1 \\ 2 \\ -1 \\ -1 \\ -1 \end{bmatrix}, \quad \boldsymbol{x}_2 = \begin{bmatrix} 2 \\ -1 \\ 1 \\ 2 \\ -2 \end{bmatrix}, \quad \boldsymbol{x}_3 = \begin{bmatrix} 3 \\ -4 \\ 3 \\ 5 \\ -3 \end{bmatrix}, \quad \boldsymbol{x}_4 = \begin{bmatrix} -1 \\ 8 \\ -5 \\ -6 \\ 1 \end{bmatrix} \in \mathbb{R}^5, \tag{2.74}$$

we are interested in finding out which vectors $\boldsymbol{x}_1, \dots, \boldsymbol{x}_4$ are a basis for U. For this, we need to check whether $\boldsymbol{x}_1, \dots, \boldsymbol{x}_4$ are linearly independent. Therefore, we need to solve

$$\sum_{i=1}^{4} \lambda_i \boldsymbol{x}_i = \boldsymbol{0}\,, \tag{2.75}$$

which leads to a homogeneous equation system with matrix

$$[\boldsymbol{x}_1, \boldsymbol{x}_2, \boldsymbol{x}_3, \boldsymbol{x}_4] = \begin{bmatrix} 1 & 2 & 3 & -1 \\ 2 & -1 & -4 & 8 \\ -1 & 1 & 3 & -5 \\ -1 & 2 & 5 & -6 \\ -1 & -2 & -3 & 1 \end{bmatrix}. \tag{2.76}$$

With the basic transformation rules for systems of linear equations, we obtain the reduced row echelon form

$$\begin{bmatrix} 1 & 2 & 3 & -1 \\ 2 & -1 & -4 & 8 \\ -1 & 1 & 3 & -5 \\ -1 & 2 & 5 & -6 \\ -1 & -2 & -3 & 1 \end{bmatrix} \rightsquigarrow \cdots \rightsquigarrow \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

From this reduced-row echelon form we see that $\boldsymbol{x}_1, \boldsymbol{x}_2, \boldsymbol{x}_4$ belong to the pivot columns, and, therefore, are linearly independent (because the linear equation system $\lambda_1\boldsymbol{x}_1 + \lambda_2\boldsymbol{x}_2 + \lambda_4\boldsymbol{x}_4 = \boldsymbol{0}$ can only be solved with $\lambda_1 = \lambda_2 = \lambda_4 = 0$). Therefore, $\{\boldsymbol{x}_1, \boldsymbol{x}_2, \boldsymbol{x}_4\}$ is a basis of U.

2.6.2 Rank

The number of linearly independent columns of a matrix $\boldsymbol{A} \in \mathbb{R}^{m\times n}$ equals the number of linearly independent rows and is called the *rank* of $\boldsymbol{A}$ and is denoted by $\mathrm{rk}(\boldsymbol{A})$.

rank

Remark. The rank of a matrix has some important properties:

- $\mathrm{rk}(\boldsymbol{A}) = \mathrm{rk}(\boldsymbol{A}^\top)$, i.e., the column rank equals the row rank.
- The columns of $\boldsymbol{A} \in \mathbb{R}^{m\times n}$ span a subspace $U \subseteq \mathbb{R}^m$ with $\dim(U) = \mathrm{rk}(\boldsymbol{A})$. Later, we will call this subspace the *image* or *range*. A basis of U can be found by applying Gaussian elimination to $\boldsymbol{A}$ to identify the pivot columns.
- The rows of $\boldsymbol{A} \in \mathbb{R}^{m\times n}$ span a subspace $W \subseteq \mathbb{R}^n$ with $\dim(W) = \mathrm{rk}(\boldsymbol{A})$. A basis of W can be found by applying Gaussian elimination to $\boldsymbol{A}^\top$.
- For all $\boldsymbol{A} \in \mathbb{R}^{n\times n}$ holds: $\boldsymbol{A}$ is regular (invertible) if and only if $\mathrm{rk}(\boldsymbol{A}) = n$.
- For all $\boldsymbol{A} \in \mathbb{R}^{m\times n}$ and all $\boldsymbol{b} \in \mathbb{R}^m$ it holds that the linear equation system $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$ can be solved if and only if $\mathrm{rk}(\boldsymbol{A}) = \mathrm{rk}(\boldsymbol{A}|\boldsymbol{b})$, where $\boldsymbol{A}|\boldsymbol{b}$ denotes the augmented system.
- For $\boldsymbol{A} \in \mathbb{R}^{m\times n}$ the subspace of solutions for $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{0}$ possesses dimension $n - \mathrm{rk}(\boldsymbol{A})$. Later, we will call this subspace the *kernel* or the *null space*.

kernel
null space

full rank

rank deficient

- A matrix $\boldsymbol{A} \in \mathbb{R}^{m \times n}$ has *full rank* if its rank equals the largest possible rank for a matrix of the same dimensions. This means that the rank of a full-rank matrix is the lesser of the number of rows and columns, i.e., $\mathrm{rk}(\boldsymbol{A}) = \min(m, n)$. A matrix is said to be *rank deficient* if it does not have full rank.

$\diamondsuit$

Example 2.18 (Rank)

- $\boldsymbol{A} = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$. $\boldsymbol{A}$ possesses two linearly independent rows (and columns). Therefore, $\mathrm{rk}(\boldsymbol{A}) = 2$.
- $\boldsymbol{A} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 8 & 12 \end{bmatrix}$. We see that the second row is a multiple of the first row, such that the reduced row-echelon form of $\boldsymbol{A}$ is $\begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \end{bmatrix}$, and $\mathrm{rk}(\boldsymbol{A}) = 1$.
- $\boldsymbol{A} = \begin{bmatrix} 1 & 2 & 1 \\ -2 & -3 & 1 \\ 3 & 5 & 0 \end{bmatrix}$ We use Gaussian elimination to determine the rank:

$$\begin{bmatrix} 1 & 2 & 1 \\ -2 & -3 & 1 \\ 3 & 5 & 0 \end{bmatrix} \rightsquigarrow \cdots \rightsquigarrow \begin{bmatrix} 1 & 2 & 1 \\ 0 & -1 & 3 \\ 0 & 0 & 0 \end{bmatrix}. \tag{2.77}$$

Here, we see that the number of linearly independent rows and columns is 2, such that $\mathrm{rk}(\boldsymbol{A}) = 2$.

2.7 Linear Mappings

In the following, we will study mappings on vector spaces that preserve their structure. In the beginning of the chapter, we said that vectors are objects that can be added together and multiplied by a scalar, and the resulting object is still a vector. This property we wish to preserve when applying the mapping: Consider two real vector spaces V, W. A mapping $\Phi : V \to W$ preserves the structure of the vector space if

$$\Phi(\boldsymbol{x} + \boldsymbol{y}) = \Phi(\boldsymbol{x}) + \Phi(\boldsymbol{y}) \tag{2.78}$$

$$\Phi(\lambda \boldsymbol{x}) = \lambda \Phi(\boldsymbol{x}) \tag{2.79}$$

for all $\boldsymbol{x}, \boldsymbol{y} \in V$ and $\lambda \in \mathbb{R}$. We can summarize this in the following definition:

linear mapping
vector space homomorphism
linear transformation

Definition 2.14 (Linear Mapping)**.** For vector spaces V, W, a mapping $\Phi : V \to W$ is called a *linear mapping* (or *vector space homomorphism/ linear transformation*) if

$$\forall \boldsymbol{x}, \boldsymbol{y} \in V \, \forall \lambda, \psi \in \mathbb{R} : \Phi(\lambda \boldsymbol{x} + \psi \boldsymbol{y}) = \lambda \Phi(\boldsymbol{x}) + \psi \Phi(\boldsymbol{y}) \,. \tag{2.80}$$

Before we continue, we will briefly introduce special mappings.

Definition 2.15 (Injective, Surjective, Bijective)**.** Consider a mapping $\Phi : \mathcal{V} \to \mathcal{W}$, where $\mathcal{V}, \mathcal{W}$ can be arbitrary sets. Then Φ is called

injective
surjective
bijective

- *injective* if for any $\boldsymbol{x}, \boldsymbol{y} \in \mathcal{V}$ it follows that $\Phi(\boldsymbol{x}) \neq \Phi(\boldsymbol{y})$ if and only if $\boldsymbol{x} \neq \boldsymbol{y}$.
- *surjective* if $\Phi(V) = W$.
- *bijective* if it is injective and surjective.

If Φ is injective then it can also be "undone", i.e., there exists a mapping $\Psi : W \to V$ so that $\Psi \circ \Phi(\boldsymbol{x}) = \boldsymbol{x}$. If Φ is surjective then every element in $\mathcal{W}$ can be "reached" from $\mathcal{V}$ using Φ.

With these definitions, we introduce the following special cases of linear mappings between vector spaces V and W:

Isomorphism
Endomorphism
Automorphism
identity mapping

- *Isomorphism*: $\Phi : V \to W$ linear and bijective
- *Endomorphism*: $\Phi : V \to V$ linear
- *Automorphism*: $\Phi : V \to V$ linear and bijective
- We define $\mathrm{id}_V : V \to V$, $\boldsymbol{x} \mapsto \boldsymbol{x}$ as the *identity mapping* in V.

Example 2.19 (Homomorphism)
The mapping $\Phi : \mathbb{R}^2 \to \mathbb{C}, \ \Phi(\boldsymbol{x}) = x_1 + ix_2$, is a homomorphism:

$$\begin{aligned} \Phi\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}\right) &= (x_1 + y_1) + i(x_2 + y_2) = x_1 + ix_2 + y_1 + iy_2 \\ &= \Phi\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) + \Phi\left(\begin{bmatrix} y_1 \\ y_2 \end{bmatrix}\right) \\ \Phi\left(\lambda \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) &= \lambda x_1 + \lambda i x_2 = \lambda(x_1 + ix_2) = \lambda \Phi\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) \,. \end{aligned} \tag{2.81}$$

This also justifies why complex numbers can be represented as tuples in $\mathbb{R}^2$: There is a bijective linear mapping that converts the elementwise addition of tuples in $\mathbb{R}^2$ into the set of complex numbers with the corresponding addition. Note that we only showed linearity, but not the bijection.

Theorem 2.16. *Finite-dimensional vector spaces V and W are isomorphic if and only if* $\dim(V) = \dim(W)$.

Theorem 2.16 states that there exists a linear, bijective mapping between two vector spaces of the same dimension. Intuitively, this means that vector spaces of the same dimension are kind of the same thing as they can be transformed into each other without incurring any loss.

Theorem 2.16 also gives us the justification to treat $\mathbb{R}^{m\times n}$ (the vector space of $m \times n$-matrices) and $\mathbb{R}^{mn}$ (the vector space of vectors of length mn) the same as their dimensions are mn, and there exists a linear, bijective mapping that transforms one into the other.

2.7.1 Matrix Representation of Linear Mappings

Any n-dimensional vector space is isomorphic to $\mathbb{R}^n$ (Theorem 2.16). We consider a basis $\{\boldsymbol{b}_1, \dots, \boldsymbol{b}_n\}$ of an n-dimensional vector space V. In the following, the order of the basis vectors will be important. Therefore, we write

$$B = (\boldsymbol{b}_1, \dots, \boldsymbol{b}_n) \tag{2.82}$$

ordered basis

and call this n-tuple an *ordered basis* of V.

Remark (Notation). We are at the point where notation gets a bit tricky. Therefore, we summarize some parts here. $B = (\boldsymbol{b}_1, \dots, \boldsymbol{b}_n)$ is an ordered basis, $\mathcal{B} = \{\boldsymbol{b}_1, \dots, \boldsymbol{b}_n\}$ is an (unordered) basis, and $\boldsymbol{B} = [\boldsymbol{b}_1, \dots, \boldsymbol{b}_n]$ is a matrix whose columns are the vectors $\boldsymbol{b}_1, \dots, \boldsymbol{b}_n$. $\diamondsuit$

Definition 2.17 (Coordinates)**.** Consider a vector space V and an ordered basis $B = (\boldsymbol{b}_1, \dots, \boldsymbol{b}_n)$ of V. For any $\boldsymbol{x} \in V$ we obtain a unique representation (linear combination)

$$\boldsymbol{x} = \alpha_1 \boldsymbol{b}_1 + \dots + \alpha_n \boldsymbol{b}_n \tag{2.83}$$

coordinates

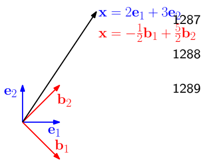
of $\boldsymbol{x}$ with respect to B. Then $\alpha_1, \dots, \alpha_n$ are the *coordinates* of $\boldsymbol{x}$ with respect to B, and the vector

$$\boldsymbol{\alpha} = \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix} \in \mathbb{R}^n \tag{2.84}$$

coordinate vector
coordinate representation

is the *coordinate vector/coordinate representation* of $\boldsymbol{x}$ with respect to the ordered basis B.

Figure 2.7 Different coordinate representations of a vector $\boldsymbol{x}$, depending on the choice of basis.



Remark. Intuitively, the basis vectors can be thought of as being equipped with units (including common units such as “kilograms” or “seconds”). Let us have a look at a geometric vector $\boldsymbol{x} \in \mathbb{R}^2$ with coordinates $[2, 3]^\top$ with respect to the standard basis $\boldsymbol{e}_1, \boldsymbol{e}_2$ in $\mathbb{R}^2$. This means, we can write $\boldsymbol{x} = 2\boldsymbol{e}_1 + 3\boldsymbol{e}_2$. However, we do not have to choose the standard basis to represent this vector. If we use the basis vectors $\boldsymbol{b}_1 = [1, -1]^\top, \boldsymbol{b}_2 = [1, 1]^\top$ we will obtain the coordinates $\frac{1}{2}[-1, 5]^\top$ to represent the same vector (see Figure 2.7). $\diamondsuit$

Remark. For an n-dimensional vector space V and an ordered basis B of V, the mapping $\Phi : \mathbb{R}^n \to V$, $\Phi(\boldsymbol{e}_i) = \boldsymbol{b}_i$, $i = 1, \ldots, n$, is linear (and because of Theorem 2.16 an isomorphism), where $(\boldsymbol{e}_1, \ldots, \boldsymbol{e}_n)$ is the standard basis of $\mathbb{R}^n$.

$\diamondsuit$

Now we are ready to make an explicit connection between matrices and linear mappings between finite-dimensional vector spaces.

Definition 2.18 (Transformation matrix)**.** Consider vector spaces V, W with corresponding (ordered) bases $B = (\boldsymbol{b}_1, \ldots, \boldsymbol{b}_n)$ and $C = (\boldsymbol{c}_1, \ldots, \boldsymbol{c}_m)$. Moreover, we consider a linear mapping $\Phi : V \to W$. For $j \in \{1, \ldots, n\}$

$$\Phi(\boldsymbol{b}_j) = \alpha_{1j}\boldsymbol{c}_1 + \cdots + \alpha_{mj}\boldsymbol{c}_m = \sum_{i=1}^{m} \alpha_{ij}\boldsymbol{c}_i \tag{2.85}$$

is the unique representation of $\Phi(\boldsymbol{b}_j)$ with respect to C. Then, we call the $m \times n$-matrix $\boldsymbol{A}_\Phi$ whose elements are given by

$$A_\Phi(i, j) = \alpha_{ij} \tag{2.86}$$

the *transformation matrix* of Φ (with respect to the ordered bases B of V and C of W).

transformation matrix

The coordinates of $\Phi(\boldsymbol{b}_j)$ with respect to the ordered basis C of W are the j-th column of $\boldsymbol{A}_\Phi$. Consider (finite-dimensional) vector spaces V, W with ordered bases B, C and a linear mapping $\Phi : V \to W$ with transformation matrix $\boldsymbol{A}_\Phi$. If $\hat{\boldsymbol{x}}$ is the coordinate vector of $\boldsymbol{x} \in V$ with respect to B and $\hat{\boldsymbol{y}}$ the coordinate vector of $\boldsymbol{y} = \Phi(\boldsymbol{x}) \in W$ with respect to C, then

$$\hat{\boldsymbol{y}} = \boldsymbol{A}_\Phi \hat{\boldsymbol{x}} \,. \tag{2.87}$$

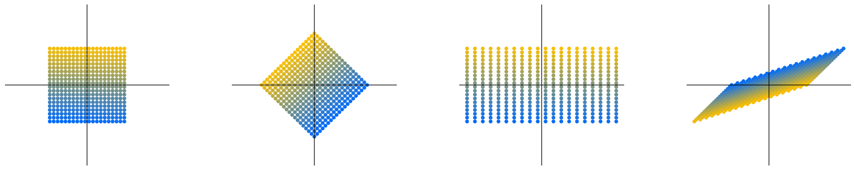
This means that the transformation matrix can be used to map coordinates with respect to an ordered basis in V to coordinates with respect to an ordered basis in W.

Example 2.20 (Transformation Matrix)

Consider a homomorphism $\Phi : V \to W$ and ordered bases $B = (\boldsymbol{b}_1, \ldots, \boldsymbol{b}_3)$ of V and $C = (\boldsymbol{c}_1, \ldots, \boldsymbol{c}_4)$ of W. With

$$\begin{aligned} \Phi(\boldsymbol{b}_1) &= \boldsymbol{c}_1 - \boldsymbol{c}_2 + 3\boldsymbol{c}_3 - \boldsymbol{c}_4 \\ \Phi(\boldsymbol{b}_2) &= 2\boldsymbol{c}_1 + \boldsymbol{c}_2 + 7\boldsymbol{c}_3 + 2\boldsymbol{c}_4 \\ \Phi(\boldsymbol{b}_3) &= 3\boldsymbol{c}_2 + \boldsymbol{c}_3 + 4\boldsymbol{c}_4 \end{aligned} \tag{2.88}$$

the transformation matrix $\boldsymbol{A}_\Phi$ with respect to B and C satisfies $\Phi(\boldsymbol{b}_k) =$



(a) Original data. (b) Rotation by $45°$. (c) Stretch along the horizontal axis. (d) General linear mapping.

Figure 2.8 Three examples of linear transformations of the vectors shown as dots in (a). (b) Rotation by $45°$; (c) Stretching of the horizontal coordinates by 2; (d) Combination of reflection, rotation and stretching.

$\sum_{i=1}^{4} \alpha_{ik} \boldsymbol{c}_i$ for $k = 1, \ldots, 3$ and is given as

$$\boldsymbol{A}_\Phi = [\boldsymbol{\alpha}_1, \boldsymbol{\alpha}_2, \boldsymbol{\alpha}_3] = \begin{bmatrix} 1 & 2 & 0 \\ -1 & 1 & 3 \\ 3 & 7 & 1 \\ -1 & 2 & 4 \end{bmatrix}, \tag{2.89}$$

where the $\boldsymbol{\alpha}_j$, $j = 1, 2, 3$, are the coordinate vectors of $\Phi(\boldsymbol{b}_j)$ with respect to C.

Example 2.21 (Linear Transformations of Vectors)
We consider three linear transformations of a set of vectors in $\mathbb{R}^2$ with the transformation matrices

$$\boldsymbol{A}_1 = \begin{bmatrix} \cos(\frac{\pi}{4}) & -\sin(\frac{\pi}{4}) \\ \sin(\frac{\pi}{4}) & \cos(\frac{\pi}{4}) \end{bmatrix}, \quad \boldsymbol{A}_2 = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}, \quad \boldsymbol{A}_3 = \frac{1}{2}\begin{bmatrix} 3 & -1 \\ 1 & -1 \end{bmatrix}. \tag{2.90}$$

Figure 2.8 gives three examples of linear transformations of a set of vectors. Figure 2.8(a) shows 400 vectors in $\mathbb{R}^2$, each of which is represented by a dot at the corresponding (x_1, x_2)-coordinates. The vectors are arranged in a square. When we use matrix $\boldsymbol{A}_1$ in (2.90) to linearly transform each of these vectors, we obtain the rotated square in Figure 2.8(b). If we apply the linear mapping represented by $\boldsymbol{A}_2$, we obtain the rectangle in Figure 2.8(c) where each x_1-coordinate is stretched by 2. Figure 2.8(d) shows the original square from Figure 2.8(a) when linearly transformed using $\boldsymbol{A}_3$, which is a combination of a reflection, a rotation and a stretch.

2.7.2 Basis Change

In the following, we will have a closer look at how transformation matrices of a linear mapping $\Phi : V \to W$ change if we change the bases in V and W. Consider two ordered bases

$$B = (\boldsymbol{b}_1, \ldots, \boldsymbol{b}_n), \quad \tilde{B} = (\tilde{\boldsymbol{b}}_1, \ldots, \tilde{\boldsymbol{b}}_n) \tag{2.91}$$

of V and two ordered bases

$$C = (\boldsymbol{c}_1, \dots, \boldsymbol{c}_m), \quad \tilde{C} = (\tilde{\boldsymbol{c}}_1, \dots, \tilde{\boldsymbol{c}}_m) \tag{2.92}$$

of W. Moreover, $\boldsymbol{A}_\Phi \in \mathbb{R}^{m\times n}$ is the transformation matrix of the linear mapping $\Phi : V \to W$ with respect to the bases B and C, and $\tilde{\boldsymbol{A}}_\Phi \in \mathbb{R}^{m\times n}$ is the corresponding transformation mapping with respect to $\tilde{B}$ and $\tilde{C}$. In the following, we will investigate how $\boldsymbol{A}$ and $\tilde{\boldsymbol{A}}$ are related, i.e., how/whether we can transform $\boldsymbol{A}_\Phi$ into $\tilde{\boldsymbol{A}}_\Phi$ if we choose to perform a basis change from B, C to $\tilde{B}, \tilde{C}$.

Remark. We effectively get different coordinate representations of the identity mapping id_V. In the context of Figure 2.7, this would mean to map coordinates with respect to $\boldsymbol{e}_1, \boldsymbol{e}_2$ onto coordinates with respect to $\boldsymbol{b}_1, \boldsymbol{b}_2$ without changing the vector $\boldsymbol{x}$. By changing the basis and correspondingly the representation of vectors, the transformation matrix with respect to this new basis can have a particularly simple form that allows for straightforward computation. ◇

Example 2.22 (Basis change)
Consider a transformation matrix

$$\boldsymbol{A} = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \tag{2.93}$$

with respect to the canonical basis in $\mathbb{R}^2$. If we define a new basis

$$B = (\begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \end{bmatrix}) \tag{2.94}$$

we obtain a diagonal transformation matrix

$$\tilde{\boldsymbol{A}} = \begin{bmatrix} 3 & 0 \\ 0 & 1 \end{bmatrix} \tag{2.95}$$

with respect to B, which is easier to work with than $\boldsymbol{A}$.

In the following, we will look at mappings that transform coordinate vectors with respect to one basis into coordinate vectors with respect to a different basis. We will state our main result first and then provide an explanation.

Theorem 2.19 (Basis Change)**.** *For a linear mapping $\Phi : V \to W$, ordered bases*

$$B = (\boldsymbol{b}_1, \dots, \boldsymbol{b}_n), \quad \tilde{B} = (\tilde{\boldsymbol{b}}_1, \dots, \tilde{\boldsymbol{b}}_n) \tag{2.96}$$

of V and

$$C = (\boldsymbol{c}_1, \dots, \boldsymbol{c}_m), \quad \tilde{C} = (\tilde{\boldsymbol{c}}_1, \dots, \tilde{\boldsymbol{c}}_m) \tag{2.97}$$

of W, and a transformation matrix $\boldsymbol{A}_\Phi$ of Φ with respect to B and C, the *corresponding transformation matrix* $\tilde{\boldsymbol{A}}_\Phi$ *with respect to the bases* $\tilde{B}$ *and* $\tilde{C}$ *is given as*

$$\tilde{\boldsymbol{A}}_\Phi = \boldsymbol{T}^{-1}\boldsymbol{A}_\Phi \boldsymbol{S}\,. \tag{2.98}$$

Here, $\boldsymbol{S} \in \mathbb{R}^{n\times n}$ *is the transformation matrix of* id_V *that maps coordinates with respect to* B *onto coordinates with respect to* $\tilde{B}$*, and* $\boldsymbol{T} \in \mathbb{R}^{m\times m}$ *is the transformation matrix of* id_W *that maps coordinates with respect to* C *onto coordinates with respect to* $\tilde{C}$*.*

Proof Following Drumm and Weil (2001) we can write the vectors of the new basis $\tilde{B}$ of V as a linear combination of the basis vectors of B, such that

$$\tilde{\boldsymbol{b}}_j = s_{1j}\boldsymbol{b}_1 + \cdots + s_{nj}\boldsymbol{b}_n = \sum_{i=1}^{n} s_{ij}\boldsymbol{b}_i\,, \quad j = 1,\dots,n\,. \tag{2.99}$$

Similarly, we write the new basis vectors $\tilde{C}$ of W as a linear combination of the basis vectors of C, which yields

$$\tilde{\boldsymbol{c}}_k = t_{1k}\boldsymbol{c}_1 + \cdots + t_{mk}\boldsymbol{c}_m = \sum_{l=1}^{m} t_{lk}\boldsymbol{c}_l\,, \quad k = 1,\dots,m\,. \tag{2.100}$$

We define $\boldsymbol{S} = ((s_{ij})) \in \mathbb{R}^{n\times n}$ as the transformation matrix that maps coordinates with respect to $\tilde{B}$ onto coordinates with respect to B, and $\boldsymbol{T} = ((t_{lk})) \in \mathbb{R}^{m\times m}$ as the transformation matrix that maps coordinates with respect to $\tilde{C}$ onto coordinates with respect to C. In particular, the jth column of $\boldsymbol{S}$ are the coordinate representations of $\tilde{\boldsymbol{b}}_j$ with respect to B and the jth columns of $\boldsymbol{T}$ is the coordinate representation of $\tilde{\boldsymbol{c}}_j$ with respect to C. Note that both $\boldsymbol{S}$ and $\boldsymbol{T}$ are regular.

For all $j = 1,\dots,n$, we get

$$\Phi(\tilde{\boldsymbol{b}}_j) = \sum_{k=1}^{m} \underbrace{\tilde{a}_{kj}\tilde{\boldsymbol{c}}_k}_{\in W} \overset{(2.100)}{=} \sum_{k=1}^{m} \tilde{a}_{kj} \sum_{l=1}^{m} t_{lk}\boldsymbol{c}_l = \sum_{l=1}^{m}\left(\sum_{k=1}^{m} t_{lk}\tilde{a}_{kj}\right)\boldsymbol{c}_l\,, \tag{2.101}$$

where we first expressed the new basis vectors $\tilde{\boldsymbol{c}}_k \in W$ as linear combinations of the basis vectors $\boldsymbol{c}_l \in W$ and then swapped the order of summation. When we express the $\tilde{\boldsymbol{b}}_j \in V$ as linear combinations of $\boldsymbol{b}_j \in V$, we arrive at

$$\Phi(\tilde{\boldsymbol{b}}_j) \overset{(2.99)}{=} \Phi\left(\sum_{i=1}^{n} s_{ij}\boldsymbol{b}_i\right) = \sum_{i=1}^{n} s_{ij}\Phi(\boldsymbol{b}_i) = \sum_{i=1}^{n} s_{ij}\sum_{l=1}^{m} a_{li}\boldsymbol{c}_l \tag{2.102}$$

$$= \sum_{l=1}^{m}\left(\sum_{i=1}^{n} a_{li}s_{ij}\right)\boldsymbol{c}_l\,, \quad j = 1,\dots,n\,, \tag{2.103}$$

where we exploited the linearity of Φ. Comparing (2.101) and (2.103), it

$$
\begin{tikzcd}
\text{Vector spaces} & V \arrow[r, "\Phi"] & W \\
\text{Ordered bases} & B \arrow[r, "\Phi_{CB}", "\mathbf{A}_\Phi"'] & C \\
 & \tilde{B} \arrow[u, "\Psi_{B\tilde{B}}", "\mathbf{S}"'] \arrow[r, "\tilde{\mathbf{A}}_\Phi", "\Phi_{\tilde{C}\tilde{B}}"'] & \tilde{C} \arrow[u, "\mathbf{T}", "\Xi_{C\tilde{C}}"']
\end{tikzcd}
\qquad
\begin{tikzcd}
V \arrow[r, "\Phi"] & W \\
B \arrow[r, "\Phi_{CB}", "\mathbf{A}_\Phi"'] & C \arrow[d, "\mathbf{T}^{-1}"', "\Xi_{\tilde{C}C} = \Xi_{C\tilde{C}}^{-1}"] \\
\tilde{B} \arrow[u, "\Psi_{B\tilde{B}}", "\mathbf{S}"'] \arrow[r, "\tilde{\mathbf{A}}_\Phi", "\Phi_{\tilde{C}\tilde{B}}"'] & \tilde{C}
\end{tikzcd}
$$

Figure 2.9 For a homomorphism $\Phi : V \to W$ and ordered bases $B, \tilde{B}$ of V and $C, \tilde{C}$ of W (marked in blue), we can express the mapping $\Phi_{\tilde{B}\tilde{C}}$ with respect to the bases $\tilde{B}, \tilde{C}$ equivalently as a composition of the homomorphisms $\Phi_{\tilde{C}\tilde{B}} = \Xi_{\tilde{C}C} \circ \Phi_{CB} \circ \Psi_{B\tilde{B}}$ with respect to the bases in the subscripts. The corresponding transformation matrices are in red.

follows for all $j = 1, \dots, n$ and $l = 1, \dots, m$ that

$$\sum_{k=1}^{m} t_{lk}\tilde{a}_{kj} = \sum_{i=1}^{n} a_{li}s_{ij} \tag{2.104}$$

and, therefore,

$$\boldsymbol{T}\tilde{\boldsymbol{A}}_\Phi = \boldsymbol{A}_\Phi \boldsymbol{S} \in \mathbb{R}^{m \times n}, \tag{2.105}$$

such that

$$\tilde{\boldsymbol{A}}_\Phi = \boldsymbol{T}^{-1}\boldsymbol{A}_\Phi \boldsymbol{S}, \tag{2.106}$$

which proves Theorem 2.19. □

Theorem 2.19 tells us that with a basis change in V (B is replaced with $\tilde{B}$) and W (C is replaced with $\tilde{C}$) the transformation matrix $\boldsymbol{A}_\Phi$ of a linear mapping $\Phi : V \to W$ is replaced by an equivalent matrix $\tilde{\boldsymbol{A}}_\Phi$ with

$$\tilde{\boldsymbol{A}}_\Phi = \boldsymbol{T}^{-1}\boldsymbol{A}_\Phi \boldsymbol{S}. \tag{2.107}$$

Figure 2.9 illustrates this relation: Consider a homomorphism $\Phi : V \to W$ and ordered bases $B, \tilde{B}$ of V and $C, \tilde{C}$ of W. The mapping Φ_{CB} is an instantiation of Φ and maps basis vectors of B onto linear combinations of basis vectors of C. Assuming, we know the transformation matrix $\boldsymbol{A}_\Phi$ of Φ_{CB} with respect to the ordered bases B, C. When we perform a basis change from B to $\tilde{B}$ in V and from C to $\tilde{C}$ in W, we can determine the corresponding transformation matrix $\tilde{\boldsymbol{A}}_\Phi$ as follows: First, we find the matrix representation of the linear mapping $\Psi_{B\tilde{B}} : V \to V$ that maps coordinates with respect to the new basis $\tilde{B}$ onto the (unique) coordinates with respect to the "old" basis B (in V). Then, we use the transformation matrix $\boldsymbol{A}_\Phi$ of $\Phi_{CB} : V \to W$ to map these coordinates onto the coordinates with respect to C in W. Finally, we use a linear mapping $\Xi_{\tilde{C}C} : W \to W$ to map the coordinates with respect to C onto coordinates with respect to $\tilde{C}$. Therefore, we can express the linear mapping $\Phi_{\tilde{C}\tilde{B}}$ as a composition of linear mappings that involve the "old" basis:

$$\Phi_{\tilde{C}\tilde{B}} = \Xi_{\tilde{C}C} \circ \Phi_{CB} \circ \Psi_{B\tilde{B}} = \Xi_{C\tilde{C}}^{-1} \circ \Phi_{CB} \circ \Psi_{B\tilde{B}}. \tag{2.108}$$

Concretely, we use $\Psi_{B\tilde{B}} = \mathrm{id}_V$ and $\Xi_{C\tilde{C}} = \mathrm{id}_W$, i.e., the identity mappings that map vectors onto themselves, but with respect to a different basis.

equivalent

Definition 2.20 (Equivalence)**.** Two matrices $\boldsymbol{A}, \tilde{\boldsymbol{A}} \in \mathbb{R}^{m\times n}$ are *equivalent* if there exist regular matrices $\boldsymbol{S} \in \mathbb{R}^{n\times n}$ and $\boldsymbol{T} \in \mathbb{R}^{m\times m}$, such that $\tilde{\boldsymbol{A}} = \boldsymbol{T}^{-1}\boldsymbol{A}\boldsymbol{S}$.

similar

Definition 2.21 (Similarity)**.** Two matrices $\boldsymbol{A}, \tilde{\boldsymbol{A}} \in \mathbb{R}^{n\times n}$ are *similar* if there exists a regular matrix $\boldsymbol{S} \in \mathbb{R}^{n\times n}$ with $\tilde{\boldsymbol{A}} = \boldsymbol{S}^{-1}\boldsymbol{A}\boldsymbol{S}$

Remark. Similar matrices are always equivalent. However, equivalent matrices are not necessarily similar. $\diamondsuit$

Remark. Consider vector spaces V, W, X. From Remark 2.7.3 we already know that for linear mappings $\Phi : V \to W$ and $\Psi : W \to X$ the mapping $\Psi \circ \Phi : V \to X$ is also linear. With transformation matrices $\boldsymbol{A}_\Phi$ and $\boldsymbol{A}_\Psi$ of the corresponding mappings, the overall transformation matrix $\boldsymbol{A}_{\Psi\circ\Phi}$ is given by $\boldsymbol{A}_{\Psi\circ\Phi} = \boldsymbol{A}_\Psi \boldsymbol{A}_\Phi$. $\diamondsuit$

In light of this remark, we can look at basis changes from the perspective of composing linear mappings:

- $\boldsymbol{A}_\Phi$ is the transformation matrix of a linear mapping $\Phi_{CB} : V \to W$ with respect to the bases B, C.
- $\tilde{\boldsymbol{A}}_\Phi$ is the transformation matrix of the linear mapping $\Phi_{\tilde{C}\tilde{B}} : V \to W$ with respect to the bases $\tilde{B}, \tilde{C}$.
- $\boldsymbol{S}$ is the transformation matrix of a linear mapping $\Psi_{B\tilde{B}} : V \to V$ (automorphism) that represents $\tilde{B}$ in terms of B. Normally, $\Psi = \mathrm{id}_V$ is the identity mapping in V.
- $\boldsymbol{T}$ is the transformation matrix of a linear mapping $\Xi_{C\tilde{C}} : W \to W$ (automorphism) that represents $\tilde{C}$ in terms of C. Normally, $\Xi = \mathrm{id}_W$ is the identity mapping in W.

If we (informally) write down the transformations just in terms of bases then $\boldsymbol{A}_\Phi : B \to C$, $\tilde{\boldsymbol{A}}_\Phi : \tilde{B} \to \tilde{C}$, $\boldsymbol{S} : \tilde{B} \to B$, $\boldsymbol{T} : \tilde{C} \to C$ and $\boldsymbol{T}^{-1} : C \to \tilde{C}$, and

$$\tilde{B} \to \tilde{C} = \tilde{B} \to B \to C \to \tilde{C} \tag{2.109}$$

$$\tilde{\boldsymbol{A}}_\Phi = \boldsymbol{T}^{-1}\boldsymbol{A}_\Phi \boldsymbol{S}\,. \tag{2.110}$$

Note that the execution order in (2.110) is from right to left because vectors are multiplied at the right-hand side so that $\boldsymbol{x} \mapsto \boldsymbol{S}\boldsymbol{x} \mapsto \boldsymbol{A}_\Phi(\boldsymbol{S}\boldsymbol{x}) \mapsto \boldsymbol{T}^{-1}\big(\boldsymbol{A}_\Phi(\boldsymbol{S}\boldsymbol{x})\big) = \tilde{\boldsymbol{A}}_\Phi \boldsymbol{x}$.

Example 2.23 (Basis Change)

Consider a linear mapping $\Phi : \mathbb{R}^3 \to \mathbb{R}^4$ whose transformation matrix is

$$\boldsymbol{A}_\Phi = \begin{bmatrix} 1 & 2 & 0 \\ -1 & 1 & 3 \\ 3 & 7 & 1 \\ -1 & 2 & 4 \end{bmatrix} \tag{2.111}$$

with respect to the standard bases

$$B = \left(\begin{bmatrix}1\\0\\0\end{bmatrix}, \begin{bmatrix}0\\1\\0\end{bmatrix}, \begin{bmatrix}0\\0\\1\end{bmatrix} \right), \quad C = \left(\begin{bmatrix}1\\0\\0\\0\end{bmatrix}, \begin{bmatrix}0\\1\\0\\0\end{bmatrix}, \begin{bmatrix}0\\0\\1\\0\end{bmatrix}, \begin{bmatrix}0\\0\\0\\1\end{bmatrix} \right). \tag{2.112}$$

We seek the transformation matrix $\tilde{\boldsymbol{A}}_\Phi$ of Φ with respect to the new bases

$$\tilde{B} = \left(\begin{bmatrix}1\\1\\0\end{bmatrix}, \begin{bmatrix}0\\1\\1\end{bmatrix}, \begin{bmatrix}1\\0\\1\end{bmatrix} \right) \in \mathbb{R}^3, \quad \tilde{C} = \left(\begin{bmatrix}1\\1\\0\\0\end{bmatrix}, \begin{bmatrix}1\\0\\1\\0\end{bmatrix}, \begin{bmatrix}0\\1\\1\\0\end{bmatrix}, \begin{bmatrix}1\\0\\0\\1\end{bmatrix} \right). \tag{2.113}$$

Then,

$$\boldsymbol{S} = \begin{bmatrix}1 & 0 & 1\\1 & 1 & 0\\0 & 1 & 1\end{bmatrix}, \qquad \boldsymbol{T} = \begin{bmatrix}1 & 1 & 0 & 1\\1 & 0 & 1 & 0\\0 & 1 & 1 & 0\\0 & 0 & 0 & 1\end{bmatrix}, \tag{2.114}$$

where the ith column of $\boldsymbol{S}$ is the coordinate representation of $\tilde{\boldsymbol{b}}_i$ in terms of the basis vectors of B. Similarly, the jth column of $\boldsymbol{T}$ is the coordinate representation of $\tilde{\boldsymbol{c}}_j$ in terms of the basis vectors of C.

Since B is the standard basis, the coordinate representation is straightforward to find. For a general basis B we would need to solve a linear equation system to find the λ_i such that $\sum_{i=1}^{3} \lambda_i \boldsymbol{b}_i = \tilde{\boldsymbol{b}}_j$, $j = 1, \ldots, 3$.

Therefore, we obtain

$$\tilde{\boldsymbol{A}}_\Phi = \boldsymbol{T}^{-1}\boldsymbol{A}_\Phi\boldsymbol{S} = \begin{bmatrix}1/2 & 1/2 & -1/2 & -1/2\\1/2 & -1/2 & 1/2 & -1/2\\-1/2 & 1/2 & 1/2 & 1/2\\0 & 0 & 0 & 1\end{bmatrix}\begin{bmatrix}3 & 2 & 1\\0 & 4 & 2\\10 & 8 & 4\\1 & 6 & 3\end{bmatrix} \tag{2.115}$$

$$= \begin{bmatrix}-4 & -4 & -2\\6 & 0 & 0\\4 & 8 & 4\\1 & 6 & 3\end{bmatrix}. \tag{2.116}$$

In Chapter 4, we will be able to exploit the concept of a basis change to find a basis with respect to which the transformation matrix of an endomorphism has a particularly simple (diagonal) form. In Chapter 10, we will look at a data compression problem and find a convenient basis onto which we can project the data while minimizing the compression loss.

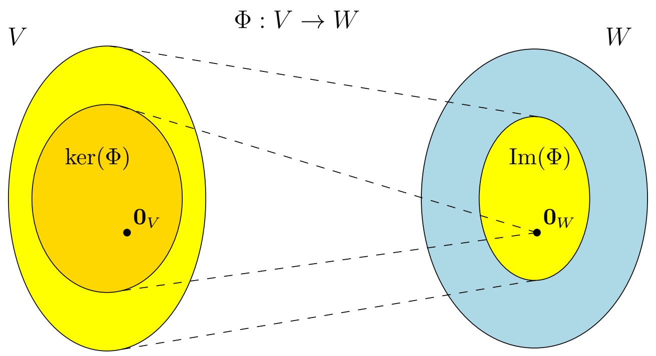


Figure 2.10 Kernel and Image of a linear mapping $\Phi : V \to W$.

2.7.3 Image and Kernel

The image and kernel of a linear mapping are vector subspaces with certain important properties. In the following, we will characterize them more carefully.

Definition 2.22 (Image and Kernel)**.**
For $\Phi : V \to W$, we define the *kernel/null space*

kernel
null space

$$\ker(\Phi) := \Phi^{-1}(\mathbf{0}_W) = \{\boldsymbol{v} \in V : \Phi(\boldsymbol{v}) = \mathbf{0}_W\} \tag{2.117}$$

and the *image/range*

image
range

$$\mathrm{Im}(\Phi) := \Phi(V) = \{\boldsymbol{w} \in W | \exists \boldsymbol{v} \in V : \Phi(\boldsymbol{v}) = \boldsymbol{w}\} . \tag{2.118}$$

We also call V and W also the *domain* and *codomain* of Φ, respectively.

domain
codomain

Intuitively, the kernel is the set of vectors in $\boldsymbol{v} \in V$ that Φ maps onto the neutral element $\mathbf{0}_W \in W$. The image is the set of vectors $\boldsymbol{w} \in W$ that can be "reached" by Φ from any vector in V. An illustration is given in Figure 2.10.

Remark. Consider a linear mapping $\Phi : V \to W$, where V, W are vector spaces.

- It always holds that $\Phi(\mathbf{0}_V) = \mathbf{0}_W$ and, therefore, $\mathbf{0}_V \in \ker(\Phi)$. In particular, the null space is never empty.
- $\mathrm{Im}(\Phi) \subseteq W$ is a subspace of W, and $\ker(\Phi) \subseteq V$ is a subspace of V.
- Φ is injective (one-to-one) if and only if $\ker(\Phi) = \{\mathbf{0}\}$

$\diamondsuit$

Remark (Null Space and Column Space). Let us consider $\boldsymbol{A} \in \mathbb{R}^{m \times n}$ and a linear mapping $\Phi : \mathbb{R}^n \to \mathbb{R}^m$, $\boldsymbol{x} \mapsto \boldsymbol{A}\boldsymbol{x}$.

- For $\boldsymbol{A} = [\boldsymbol{a}_1, \dots, \boldsymbol{a}_n]$, where $\boldsymbol{a}_i$ are the columns of $\boldsymbol{A}$, we obtain

$$\mathrm{Im}(\Phi) = \{\boldsymbol{A}\boldsymbol{x} : \boldsymbol{x} \in \mathbb{R}^n\} = \{x_1\boldsymbol{a}_1 + \dots + x_n\boldsymbol{a}_n : x_1, \dots, x_n \in \mathbb{R}\} \tag{2.119}$$

$$= \mathrm{span}[\boldsymbol{a}_1, \dots, \boldsymbol{a}_n] \subseteq \mathbb{R}^m , \tag{2.120}$$

i.e., the image is the span of the columns of $\boldsymbol{A}$, also called the *column space*. Therefore, the column space (image) is a subspace of $\mathbb{R}^m$, where m is the "height" of the matrix. column space

- $\mathrm{rk}(\boldsymbol{A}) = \dim(\mathrm{Im}(\Phi))$
- The kernel/null space $\ker(\Phi)$ is the general solution to the linear homogeneous equation system $\boldsymbol{Ax} = \boldsymbol{0}$ and captures all possible linear combinations of the elements in $\mathbb{R}^n$ that produce $\boldsymbol{0} \in \mathbb{R}^m$.
- The kernel is a subspace of $\mathbb{R}^n$, where n is the "width" of the matrix.
- The kernel focuses on the relationship among the columns, and we can use it to determine whether/how we can express a column as a linear combination of other columns.
- The purpose of the kernel is to determine whether a solution of the system of linear equations is unique and, if not, to capture all possible solutions.

$\diamondsuit$

Example 2.24 (Image and Kernel of a Linear Mapping)
The mapping

$$\Phi : \mathbb{R}^4 \to \mathbb{R}^2, \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} \mapsto \begin{bmatrix} 1 & 2 & -1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_1 + 2x_2 - x_3 \\ x_1 + x_4 \end{bmatrix} \tag{2.121}$$

$$= x_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -1 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} 0 \\ 1 \end{bmatrix} \tag{2.122}$$

is linear. To determine $\mathrm{Im}(\Phi)$ we can take the span of the columns of the transformation matrix and obtain

$$\mathrm{Im}(\Phi) = \mathrm{span}[\begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}]. \tag{2.123}$$

To compute the kernel (null space) of Φ, we need to solve $\boldsymbol{Ax} = \boldsymbol{0}$, i.e., we need to solve a homogeneous equation system. To do this, we use Gaussian elimination to transform $\boldsymbol{A}$ into reduced row echelon form:

$$\begin{bmatrix} 1 & 2 & -1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix} \rightsquigarrow \cdots \rightsquigarrow \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & -\frac{1}{2} & -\frac{1}{2} \end{bmatrix}. \tag{2.124}$$

This matrix is in reduced row echelon form, and we can use the Minus-1 Trick to compute a basis of the kernel (see Section 2.3.3). Alternatively, we can express the non-pivot columns (columns 3 and 4) as linear combinations of the pivot-columns (columns 1 and 2). The third column $\boldsymbol{a}_3$ is equivalent to $-\frac{1}{2}$ times the second column $\boldsymbol{a}_2$. Therefore, $\boldsymbol{0} = \boldsymbol{a}_3 + \frac{1}{2}\boldsymbol{a}_2$. In the same way, we see that $\boldsymbol{a}_4 = \boldsymbol{a}_1 - \frac{1}{2}\boldsymbol{a}_2$ and, therefore, $\boldsymbol{0} = \boldsymbol{a}_1 - \frac{1}{2}\boldsymbol{a}_2 - \boldsymbol{a}_4$. Overall, this gives us the kernel (null space) as

$$\ker(\Phi) = \operatorname{span}[\begin{bmatrix} 0 \\ \frac{1}{2} \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ \frac{1}{2} \\ 0 \\ 1 \end{bmatrix}]. \tag{2.125}$$

Theorem 2.23 (Rank-Nullity Theorem)**.** *For vector spaces V, W and a linear mapping $\Phi : V \to W$ it holds that*

$$\dim(\ker(\Phi)) + \dim(\operatorname{Im}(\Phi)) = \dim(V). \tag{2.126}$$

Remark. Consider vector spaces V, W, X. Then:

- For linear mappings $\Phi : V \to W$ and $\Psi : W \to X$ the mapping $\Psi \circ \Phi : V \to X$ is also linear.
- If $\Phi : V \to W$ is an isomorphism then $\Phi^{-1} : W \to V$ is an isomorphism, too.
- If $\Phi : V \to W, \ \Psi : V \to W$ are linear then $\Phi + \Psi$ and $\lambda\Phi, \ \lambda \in \mathbb{R}$, are linear, too.

$\diamondsuit$

2.8 Affine Spaces

In the following, we will have a closer look at spaces that are offset from the origin, i.e., spaces that are no longer vector subspaces. Moreover, we will briefly discuss properties of mappings between these affine spaces, which resemble linear mappings.

2.8.1 Affine Subspaces

Definition 2.24 (Affine Subspace)**.** Let V be a vector space, $\boldsymbol{x}_0 \in V$ and $U \subseteq V$ a subspace. Then the subset

$$L = \boldsymbol{x}_0 + U := \{\boldsymbol{x}_0 + \boldsymbol{u} : \boldsymbol{u} \in U\} = \{\boldsymbol{v} \in V | \exists \boldsymbol{u} \in U : \boldsymbol{v} = \boldsymbol{x}_0 + \boldsymbol{u}\} \subseteq V \tag{2.127}$$

affine subspace
linear manifold
direction
direction space
support point
hyperplane

is called *affine subspace* or *linear manifold* of V. U is called *direction* or *direction space*, and $\boldsymbol{x}_0$ is called *support point*. In Chapter 12, we refer to such a subspace as a *hyperplane*.

Note that the definition of an affine subspace excludes $\boldsymbol{0}$ if $\boldsymbol{x}_0 \notin U$. Therefore, an affine subspace is not a (linear) subspace (vector subspace) of V for $\boldsymbol{x}_0 \notin U$.

Examples of affine subspaces are points, lines and planes in $\mathbb{R}^3$, which do not (necessarily) go through the origin.

Remark. Consider two affine subspaces $L = \boldsymbol{x}_0 + U$ and $\tilde{L} = \tilde{\boldsymbol{x}}_0 + \tilde{U}$ of a vector space V. Then, $L \subseteq \tilde{L}$ if and only if $U \subseteq \tilde{U}$ and $\boldsymbol{x}_0 - \tilde{\boldsymbol{x}}_0 \in \tilde{U}$.

Affine subspaces are often described by *parameters*: Consider a k-dimensional affine space $L = \boldsymbol{x}_0 + U$ of V. If $(\boldsymbol{b}_1, \ldots, \boldsymbol{b}_k)$ is an ordered basis of U, then every element $\boldsymbol{x} \in L$ can be uniquely described as

parameters

$$\boldsymbol{x} = \boldsymbol{x}_0 + \lambda_1 \boldsymbol{b}_1 + \ldots + \lambda_k \boldsymbol{b}_k \,, \tag{2.128}$$

where $\lambda_1, \ldots, \lambda_k \in \mathbb{R}$. This representation is called *parametric equation* of L with directional vectors $\boldsymbol{b}_1, \ldots, \boldsymbol{b}_k$ and *parameters* $\lambda_1, \ldots, \lambda_k$. $\diamondsuit$

parametric equation

parameters

Example 2.25 (Affine Subspaces)

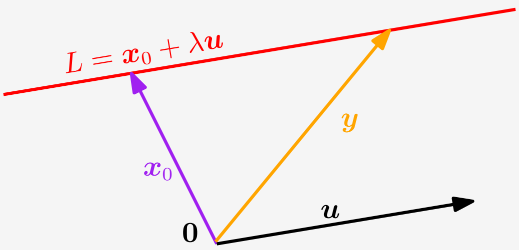


Figure 2.11 Vectors $\boldsymbol{y}$ on a line lie in an affine subspace L with support point $\boldsymbol{x}_0$ and direction $\boldsymbol{u}$.

- One-dimensional affine subspaces are called *lines* and can be written as $\boldsymbol{y} = \boldsymbol{x}_0 + \lambda \boldsymbol{x}_1$, where $\lambda \in \mathbb{R}$, where $U = \mathrm{span}[\boldsymbol{x}_1] \subseteq \mathbb{R}^n$ is a one-dimensional subspace of $\mathbb{R}^n$. This means, a line is defined by a support point $\boldsymbol{x}_0$ and a vector $\boldsymbol{x}_1$ that defines the direction. See Figure 2.11 for an illustration.
- Two-dimensional affine subspaces of $\mathbb{R}^n$ are called *planes*. The parametric equation for planes is $\boldsymbol{y} = \boldsymbol{x}_0 + \lambda_1 \boldsymbol{x}_1 + \lambda_2 \boldsymbol{x}_2$, where $\lambda_1, \lambda_2 \in \mathbb{R}$ and $U = [\boldsymbol{x}_1, \boldsymbol{x}_2] \subseteq \mathbb{R}^n$. This means, a plane is defined by a support point $\boldsymbol{x}_0$ and two linearly independent vectors $\boldsymbol{x}_1, \boldsymbol{x}_2$ that span the direction space.
- In $\mathbb{R}^n$, the $(n-1)$-dimensional affine subspaces are called *hyperplanes*, and the corresponding parametric equation is $\boldsymbol{y} = \boldsymbol{x}_0 + \sum_{i=1}^{n-1} \lambda_i \boldsymbol{x}_i$, where $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_{n-1}$ form a basis of an $(n-1)$-dimensional subspace U of $\mathbb{R}^n$. This means, a hyperplane is defined by a support point $\boldsymbol{x}_0$ and $(n-1)$ linearly independent vectors $\boldsymbol{x}_1, \ldots, \boldsymbol{x}_{n-1}$ that span the direction space. In $\mathbb{R}^2$, a line is also a hyperplane. In $\mathbb{R}^3$, a plane is also a hyperplane.

lines

planes

hyperplanes

Remark (Inhomogeneous linear equation systems and affine subspaces). For $\boldsymbol{A} \in \mathbb{R}^{m \times n}$ and $\boldsymbol{b} \in \mathbb{R}^m$ the solution of the linear equation system

$\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$ is either the empty set or an affine subspace of $\mathbb{R}^n$ of dimension $n - \text{rk}(\boldsymbol{A})$. In particular, the solution of the linear equation $\lambda_1 \boldsymbol{x}_1 + \ldots + \lambda_n \boldsymbol{x}_n = \boldsymbol{b}$, where $(\lambda_1, \ldots, \lambda_n) \neq (0, \ldots, 0)$, is a hyperplane in $\mathbb{R}^n$.

In $\mathbb{R}^n$, every k-dimensional affine subspace is the solution of a linear inhomogeneous equation system $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$, where $\boldsymbol{A} \in \mathbb{R}^{m \times n}, \boldsymbol{b} \in \mathbb{R}^m$ and $\text{rk}(\boldsymbol{A}) = n - k$. Recall that for homogeneous equation systems $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{0}$ the solution was a vector subspace (not affine). $\diamondsuit$

2.8.2 Affine Mappings

Similar to linear mappings between vector spaces, which we discussed in Section 2.7, we can define affine mappings between two affine spaces. Linear and affine mappings are closely related. Therefore, many properties that we already know from linear mappings, e.g., that the composition of linear mappings is a linear mapping, also hold for affine mappings.

Definition 2.25 (Affine mapping)**.** For two vector spaces V, W and a linear mapping $\Phi : V \to W$ and $\boldsymbol{a} \in W$ the mapping

$$\phi : V \to W \tag{2.129}$$

$$\boldsymbol{x} \mapsto \boldsymbol{a} + \Phi(\boldsymbol{x}) \tag{2.130}$$

affine mapping
translation vector

is an *affine mapping* from V to W. The vector $\boldsymbol{a}$ is called the *translation vector* of ϕ.

- Every affine mapping $\phi : V \to W$ is also the composition of a linear mapping $\Phi : V \to W$ and a translation $\tau : W \to W$ in W, such that $\phi = \tau \circ \Phi$. The mappings Φ and τ are uniquely determined.
- The composition $\phi' \circ \phi$ of affine mappings $\phi : V \to W$, $\phi' : W \to X$ is affine.
- Affine mappings keep the geometric structure invariant. They also preserve the dimension and parallelism.

Exercises

2.1 We consider $(\mathbb{R}\backslash\{-1\}, \star)$ where where

$$a \star b := ab + a + b, \qquad a, b \in \mathbb{R}\backslash\{-1\} \tag{2.131}$$

1. Show that $(\mathbb{R}\backslash\{-1\}, \star)$ is an Abelian group
2. Solve

$$3 \star x \star x = 15$$

in the Abelian group $(\mathbb{R}\backslash\{-1\}, \star)$, where $\star$ is defined in (2.131).

2.2 Let n be in $\mathbb{N} \setminus \{0\}$. Let k, x be in $\mathbb{Z}$. We define the congruence class $\bar{k}$ of the integer k as the set

$$\overline{k} = \{x \in \mathbb{Z} \mid x - k = 0 \pmod{n}\}$$

$$= \{x \in \mathbb{Z} \mid (\exists a \in \mathbb{Z})\colon (x - k = n \cdot a)\}\,.$$

We now define $\mathbb{Z}/n\mathbb{Z}$ (sometimes written $\mathbb{Z}_n$) as the set of all congruence classes modulo n. Euclidean division implies that this set is a finite set containing n elements:

$$\mathbb{Z}_n = \{\overline{0}, \overline{1}, \ldots, \overline{n-1}\}$$

For all $\overline{a}, \overline{b} \in \mathbb{Z}_n$, we define

$$\overline{a} \oplus \overline{b} := \overline{a + b}$$

1. Show that $(\mathbb{Z}_n, \oplus)$ is a group. Is it Abelian?
2. We now define another operation $\otimes$ for all $\overline{a}$ and $\overline{b}$ in $\mathbb{Z}_n$ as

$$\overline{a} \otimes \overline{b} = \overline{a \times b} \tag{2.132}$$

   where $a \times b$ represents the usual multiplication in $\mathbb{Z}$.
   Let $n = 5$. Draw the times table of the elements of $\mathbb{Z}_5 \setminus \{\overline{0}\}$ under $\otimes$, i.e., calculate the products $\overline{a} \otimes \overline{b}$ for all $\overline{a}$ and $\overline{b}$ in $\mathbb{Z}_5 \setminus \{\overline{0}\}$.
   Hence, show that $\mathbb{Z}_5 \setminus \{\overline{0}\}$ is closed under $\otimes$ and possesses a neutral element for $\otimes$. Display the inverse of all elements in $\mathbb{Z}_5 \setminus \{\overline{0}\}$ under $\otimes$. Conclude that $(\mathbb{Z}_5 \setminus \{\overline{0}\}, \otimes)$ is an Abelian group.
3. Show that $(\mathbb{Z}_8 \setminus \{\overline{0}\}, \otimes)$ is not a group.
4. We recall that Bézout theorem states that two integers a and b are relatively prime (i.e., $gcd(a, b) = 1$, aka. coprime) if and only if there exist two integers u and v such that $au + bv = 1$. Show that $(\mathbb{Z}_n \setminus \{\overline{0}\}, \otimes)$ is a group if and only if $n \in \mathbb{N} \setminus \{0\}$ is prime.

2.3 Consider the set G of 3×3 matrices defined as:

$$G = \left\{ \begin{bmatrix} 1 & x & z \\ 0 & 1 & y \\ 0 & 0 & 1 \end{bmatrix} \in \mathbb{R}^{3\times 3} \,\middle|\, x, y, z \in \mathbb{R} \right\} \tag{2.133}$$

We define $\cdot$ as the standard matrix multiplication.
Is $(G, \cdot)$ a group ? If yes, is it Abelian ? Justify your answer.

2.4 Compute the following matrix products:

1.
$$\begin{bmatrix} 1 & 2 \\ 4 & 5 \\ 7 & 8 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix}$$

2.
$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix}$$

3.
$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

4.

$$\begin{bmatrix}1 & 2 & 1 & 2\\ 4 & 1 & -1 & -4\end{bmatrix}\begin{bmatrix}0 & 3\\ 1 & -1\\ 2 & 1\\ 5 & 2\end{bmatrix}$$

5.

$$\begin{bmatrix}0 & 3\\ 1 & -1\\ 2 & 1\\ 5 & 2\end{bmatrix}\begin{bmatrix}1 & 2 & 1 & 2\\ 4 & 1 & -1 & -4\end{bmatrix}$$

2.5 Find the set S of all solutions in $\boldsymbol{x}$ of the following inhomogeneous linear systems $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$ where $\boldsymbol{A}$ and $\boldsymbol{b}$ are defined below:

1.

$$\boldsymbol{A} = \begin{bmatrix}1 & 1 & -1 & -1\\ 2 & 5 & -7 & -5\\ 2 & -1 & 1 & 3\\ 5 & 2 & -4 & 2\end{bmatrix}, \quad \boldsymbol{b} = \begin{bmatrix}1\\ -2\\ 4\\ 6\end{bmatrix}$$

2.

$$\boldsymbol{A} = \begin{bmatrix}1 & -1 & 0 & 0 & 1\\ 1 & 1 & 0 & -3 & 0\\ 2 & -1 & 0 & 1 & -1\\ -1 & 2 & 0 & -2 & -1\end{bmatrix}, \quad \boldsymbol{b} = \begin{bmatrix}3\\ 6\\ 5\\ -1\end{bmatrix}$$

3. Using Gaussian elimination find all solutions of the inhomogeneous equation system $\boldsymbol{A}\boldsymbol{x} = \boldsymbol{b}$ with

$$\boldsymbol{A} = \begin{bmatrix}0 & 1 & 0 & 0 & 1 & 0\\ 0 & 0 & 0 & 1 & 1 & 0\\ 0 & 1 & 0 & 0 & 0 & 1\end{bmatrix}, \quad \boldsymbol{b} = \begin{bmatrix}2\\ -1\\ 1\end{bmatrix}$$

2.6 Find all solutions in $\boldsymbol{x} = \begin{bmatrix}x_1\\ x_2\\ x_3\end{bmatrix} \in \mathbb{R}^3$ of the equation system $\boldsymbol{A}\boldsymbol{x} = 12\boldsymbol{x}$, where

$$\boldsymbol{A} = \begin{bmatrix}6 & 4 & 3\\ 6 & 0 & 9\\ 0 & 8 & 0\end{bmatrix}$$

and $\sum_{i=1}^{3} x_i = 1$.

2.7 Determine the inverse of the following matrices if possible:

1.

$$\boldsymbol{A} = \begin{bmatrix}2 & 3 & 4\\ 3 & 4 & 5\\ 4 & 5 & 6\end{bmatrix}$$

2.

$$\boldsymbol{A} = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{bmatrix}$$

Which of the following sets are subspaces of $\mathbb{R}^3$?

1. $A = \{(\lambda, \lambda + \mu^3, \lambda - \mu^3) \mid \lambda, \mu \in \mathbb{R}\}$
2. $B = \{(\lambda^2, -\lambda^2, 0) \mid \lambda \in \mathbb{R}\}$
3. Let γ be in $\mathbb{R}$.
   $C = \{(\xi_1, \xi_2, \xi_3) \in \mathbb{R}^3 \mid \xi_1 - 2\xi_2 + 3\xi_3 = \gamma\}$
4. $D = \{(\xi_1, \xi_2, \xi_3) \in \mathbb{R}^3 \mid \xi_2 \in \mathbb{Z}\}$

2.8 Are the following vectors linearly independent?

1.

$$\boldsymbol{x}_1 = \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix}, \quad \boldsymbol{x}_2 \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}, \quad \boldsymbol{x}_3 \begin{bmatrix} 3 \\ -3 \\ 8 \end{bmatrix}$$

2.

$$\boldsymbol{x}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \quad \boldsymbol{x}_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}, \quad \boldsymbol{x}_3 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

2.9 Write

$$\boldsymbol{y} = \begin{bmatrix} 1 \\ -2 \\ 5 \end{bmatrix}$$

as linear combination of

$$\boldsymbol{x}_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \quad \boldsymbol{x}_2 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \quad \boldsymbol{x}_3 = \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

2.10 1. Determine a simple basis of U, where

$$U = \mathrm{span}[\begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 4 \\ 1 \end{bmatrix}, \begin{bmatrix} 3 \\ 4 \\ 5 \\ 3 \end{bmatrix}] \subseteq \mathbb{R}^4$$

2. Consider two subspaces of $\mathbb{R}^4$:

$$U_1 = \mathrm{span}[\begin{bmatrix} 1 \\ 1 \\ -3 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ -1 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ -1 \\ 1 \end{bmatrix}], \quad U_2 = \mathrm{span}[\begin{bmatrix} -1 \\ -2 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ -2 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ 6 \\ -2 \\ -1 \end{bmatrix}].$$

Determine a basis of $U_1 \cap U_2$.

3. Consider two subspaces U_1 and U_2, where U_1 is the solution space of the homogeneous equation system $\boldsymbol{A}_1\boldsymbol{x} = \boldsymbol{0}$ and U_2 is the solution space of the homogeneous equation system $\boldsymbol{A}_2\boldsymbol{x} = \boldsymbol{0}$ with

$$\boldsymbol{A}_1 = \begin{bmatrix} 1 & 0 & 1 \\ 1 & -2 & -1 \\ 2 & 1 & 3 \\ 1 & 0 & 1 \end{bmatrix}, \quad \boldsymbol{A}_2 = \begin{bmatrix} 3 & -3 & 0 \\ 1 & 2 & 3 \\ 7 & -5 & 2 \\ 3 & -1 & 2 \end{bmatrix}.$$

   1. Determine the dimension of U_1, U_2
   2. Determine bases of U_1 and U_2
   3. Determine a basis of $U_1 \cap U_2$

2.11 Consider two subspaces U_1 and U_2, where U_1 is spanned by the columns of $\boldsymbol{A}_1$ and U_2 is spanned by the columns of $\boldsymbol{A}_2$ with

$$\boldsymbol{A}_1 = \begin{bmatrix} 1 & 0 & 1 \\ 1 & -2 & -1 \\ 2 & 1 & 3 \\ 1 & 0 & 1 \end{bmatrix}, \quad \boldsymbol{A}_2 = \begin{bmatrix} 3 & -3 & 0 \\ 1 & 2 & 3 \\ 7 & -5 & 2 \\ 3 & -1 & 2 \end{bmatrix}.$$

1. Determine the dimension of U_1, U_2
2. Determine bases of U_1 and U_2
3. Determine a basis of $U_1 \cap U_2$

2.12 Let $F = \{(x, y, z) \in \mathbb{R}^3 \mid x+y-z = 0\}$ and $G = \{(a-b, a+b, a-3b) \mid a, b \in \mathbb{R}\}$.

1. Show that F and G are subspaces of $\mathbb{R}^3$.
2. Calculate $F \cap G$ without resorting to any basis vector.
3. Find one basis for F and one for G, calculate $F \cap G$ using the basis vectors previously found and check your result with the previous question.

2.13 Are the following mappings linear?

1. Let a and b be in $\mathbb{R}$.

$$\begin{aligned} \Phi : L^1([a, b]) &\to \mathbb{R} \\ f &\mapsto \Phi(f) = \int_a^b f(x)dx\,, \end{aligned}$$

   where $L^1([a, b])$ denotes the set of integrable function on $[a, b]$.

2.

$$\begin{aligned} \Phi : C^1 &\to C^0 \\ f &\mapsto \Phi(f) = f'\,. \end{aligned}$$

   where for $k \geqslant 1$, C^k denotes the set of k times continuously differentiable functions, and C^0 denotes the set of continuous functions.

3.

$$\begin{aligned} \Phi : \mathbb{R} &\to \mathbb{R} \\ x &\mapsto \Phi(x) = \cos(x) \end{aligned}$$

4.

$$\Phi : \mathbb{R}^3 \to \mathbb{R}^2$$
$$\boldsymbol{x} \mapsto \begin{bmatrix} 1 & 2 & 3 \\ 1 & 4 & 3 \end{bmatrix} \boldsymbol{x}$$

5. Let θ be in $[0, 2\pi[$.

$$\Phi : \mathbb{R}^2 \to \mathbb{R}^2$$
$$\boldsymbol{x} \mapsto \begin{bmatrix} \cos(\theta) & \sin(\theta) \\ -\sin(\theta) & \cos(\theta) \end{bmatrix} \boldsymbol{x}$$

2.14 Consider the linear mapping

$$\Phi : \mathbb{R}^3 \to \mathbb{R}^4$$
$$\Phi\left(\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}\right) = \begin{bmatrix} 3x_1 + 2x_2 + x_3 \\ x_1 + x_2 + x_3 \\ x_1 - 3x_2 \\ 2x_1 + 3x_2 + x_3 \end{bmatrix}$$

- Find the transformation matrix $\boldsymbol{A}_\Phi$
- Determine $\mathrm{rk}(\boldsymbol{A}_\Phi)$
- Compute kernel and image of Φ. What is $\dim(\ker(\Phi))$ and $\dim(\mathrm{Im}(\Phi))$?

2.15 Let E be a vector space. Let f and g be two endomorphisms on E such that $f \circ g = \mathrm{id}_E$ (i.e. $f \circ g$ is the identity isomorphism). Show that $\ker f = \ker(g \circ f)$, $\mathrm{Im} g = \mathrm{Im}(g \circ f)$ and that $\ker(f) \cap \mathrm{Im}(g) = \{\boldsymbol{0}_E\}$.

2.16 Consider an endomorphism $\Phi : \mathbb{R}^3 \to \mathbb{R}^3$ whose transformation matrix (with respect to the standard basis in $\mathbb{R}^3$) is

$$\boldsymbol{A}_\Phi = \begin{bmatrix} 1 & 1 & 0 \\ 1 & -1 & 0 \\ 1 & 1 & 1 \end{bmatrix}.$$

1. Determine $\ker(\Phi)$ and $\mathrm{Im}(\Phi)$.
2. Determine the transformation matrix $\tilde{\boldsymbol{A}}_\Phi$ with respect to the basis

$$B = \left(\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right),$$

i.e., perform a basis change toward the new basis B.

2.17 Let us consider four vectors $\boldsymbol{b}_1, \boldsymbol{b}_2, \boldsymbol{b}'_1, \boldsymbol{b}'_2$ of $\mathbb{R}^2$ expressed in the standard basis of $\mathbb{R}^2$ as

$$\boldsymbol{b}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \quad \boldsymbol{b}_2 = \begin{bmatrix} -1 \\ -1 \end{bmatrix}, \quad \boldsymbol{b}'_1 = \begin{bmatrix} 2 \\ -2 \end{bmatrix}, \quad \boldsymbol{b}'_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \tag{2.134}$$

and let us define $B = (\boldsymbol{b}_1, \boldsymbol{b}_2)$ and $B' = (\boldsymbol{b}'_1, \boldsymbol{b}'_2)$.

1. Show that B and B' are two bases of $\mathbb{R}^2$ and draw those basis vectors.
2. Compute the matrix $\boldsymbol{P}_1$ which performs a basis change from B' to B.

2.18 We consider three vectors $\boldsymbol{c}_1, \boldsymbol{c}_2, \boldsymbol{c}_3$ of $\mathbb{R}^3$ defined in the standard basis of $\mathbb{R}$ as

$$\boldsymbol{c}_1 = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}, \quad \boldsymbol{c}_2 = \begin{bmatrix} 0 \\ -1 \\ 2 \end{bmatrix}, \quad \boldsymbol{c}_3 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} \tag{2.135}$$

and we define $C = (\boldsymbol{c}_1, \boldsymbol{c}_2, \boldsymbol{c}_3)$.

1. Show that C is a basis of $\mathbb{R}^3$.
2. Let us call $C' = (\boldsymbol{c}'_1, \boldsymbol{c}'_2, \boldsymbol{c}'_3)$ the standard basis of $\mathbb{R}^3$. Explicit the matrix $\boldsymbol{P}_2$ that performs the basis change from C to C'.

2.19 Let us consider $\boldsymbol{b}_1, \boldsymbol{b}_2, \boldsymbol{b}'_1, \boldsymbol{b}'_2$, 4 vectors of $\mathbb{R}^2$ expressed in the standard basis of $\mathbb{R}^2$ as

$$\boldsymbol{b}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \quad \boldsymbol{b}_2 = \begin{bmatrix} -1 \\ -1 \end{bmatrix}, \quad \boldsymbol{b}'_1 = \begin{bmatrix} 2 \\ -2 \end{bmatrix}, \quad \boldsymbol{b}'_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \tag{2.136}$$

and let us define two ordered bases $B = (\boldsymbol{b}_1, \boldsymbol{b}_2)$ and $B' = (\boldsymbol{b}'_1, \boldsymbol{b}'_2)$ of $\mathbb{R}^2$.

1. Show that B and B' are two bases of $\mathbb{R}^2$ and draw those basis vectors.
2. Compute the matrix $\boldsymbol{P}_1$ that performs a basis change from B' to B.
3. We consider $\boldsymbol{c}_1, \boldsymbol{c}_2, \boldsymbol{c}_3$, 3 vectors of $\mathbb{R}^3$ defined in the standard basis of $\mathbb{R}$ as

$$\boldsymbol{c}_1 = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}, \quad \boldsymbol{c}_2 = \begin{bmatrix} 0 \\ -1 \\ 2 \end{bmatrix}, \quad \boldsymbol{c}_3 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} \tag{2.137}$$

   and we define $C = (\boldsymbol{c}_1, \boldsymbol{c}_2, \boldsymbol{c}_3)$.

   1. Show that C is a basis of $\mathbb{R}^3$ using determinants
   2. Let us call $C' = (\boldsymbol{c}'_1, \boldsymbol{c}'_2, \boldsymbol{c}'_3)$ the standard basis of $\mathbb{R}^3$. Determine the matrix $\boldsymbol{P}_2$ that performs the basis change from C to C'.

4. We consider a homomorphism $\Phi : \mathbb{R}^2 \longrightarrow \mathbb{R}^3$, such that

$$\begin{aligned} \Phi(\boldsymbol{b}_1 + \boldsymbol{b}_2) &= \boldsymbol{c}_2 + \boldsymbol{c}_3 \\ \Phi(\boldsymbol{b}_1 - \boldsymbol{b}_2) &= 2\boldsymbol{c}_1 - \boldsymbol{c}_2 + 3\boldsymbol{c}_3 \end{aligned} \tag{2.138}$$

   where $B = (\boldsymbol{b}_1, \boldsymbol{b}_2)$ and $C = (\boldsymbol{c}_1, \boldsymbol{c}_2, \boldsymbol{c}_3)$ are ordered bases of $\mathbb{R}^2$ and $\mathbb{R}^3$, respectively.
   Determine the transformation matrix $\boldsymbol{A}_\Phi$ of Φ with respect to the ordered bases B and C.
5. Determine $\boldsymbol{A}'$, the transformation matrix of Φ with respect to the bases $\boldsymbol{B}'$ and $\boldsymbol{C}'$.
6. Let us consider the vector $\boldsymbol{x} \in \mathbb{R}^2$ whose coordinates in B' are $[2, 3]^\top$. In other words, $\boldsymbol{x} = 2\boldsymbol{b}'_1 + 3\boldsymbol{b}'_3$.

   1. Calculate the coordinates of $\boldsymbol{x}$ in B.
   2. Based on that, compute the coordinates of $\Phi(\boldsymbol{x})$ expressed in C.
   3. Then, write $\Phi(\boldsymbol{x})$ in terms of $\boldsymbol{c}'_1, \boldsymbol{c}'_2, \boldsymbol{c}'_3$.
   4. Use the representation of $\boldsymbol{x}$ in B' and the matrix $\boldsymbol{A}'$ to find this result directly.