

Friday Time Table will be followed

on

6th August (Wednesday)

# Plan

- Algebra of Vectors (in  $\mathbb{R}^n$ )
- Subspace of  $\mathbb{R}^n$
- Linear Dependence and Linear Independence
- Basis and Dimension
- Matrices
- The Inverse of a Matrix
- Elementary Matrix
- Gauss-Jordan Method for Computing Inverse

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- Elements of  $\mathbb{R}^n$  are called  **$n$ -vectors** or simply **vectors**.

- Note that  $[x_1, x_2, \dots, x_n]^t = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$  is a column vector.

- Sometimes, an element  $[x_1, x_2, \dots, x_n]^t$  of  $\mathbb{R}^n$  is also written as a row vector  $[x_1, x_2, \dots, x_n]$  or  $(x_1, x_2, \dots, x_n)$ .

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- If  $A$  is an  $m \times n$  matrix and  $\mathbf{b} \in \mathbb{R}^m$ , then a solution of  $A\mathbf{x} = \mathbf{b}$ , if any, is an element of  $\mathbb{R}^n$ .

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- Normally, while discussing a system of linear equations, elements of  $\mathbb{R}^n$  are regarded as column vectors.
- Otherwise, elements of  $\mathbb{R}^n$  may be regarded as row vectors.

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- The vector  $\mathbf{u} + \mathbf{v}$  is called the **vector addition** of  $\mathbf{u}$  and  $\mathbf{v}$ .
- The vector  $c\mathbf{u}$  is called the **scalar multiplication** of  $c$  and  $\mathbf{u}$ .

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Consider the homogeneous system  $A\mathbf{x} = \mathbf{0}$ , where

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

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The solutions set for  $A\mathbf{x} = \mathbf{0}$  is

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Can we describe  $S_h$  with a few of the solutions? How? Can we derive some special properties of solution sets like  $S_h$ ?

# Linear Combination:

A vector  $\mathbf{v}$  in  $\mathbb{R}^n$  is a **linear combination** of the vectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  in  $\mathbb{R}^n$  if there exist real numbers  $c_1, c_2, \dots, c_k$  such that

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## Result

*A system of linear equations with augmented matrix  $[A \mid \mathbf{b}]$  is consistent **if and only if**  $\mathbf{b}$  is a linear combination of the columns of  $A$ .*

**Span of Vectors:** Let  $S = \{\mathbf{v}_1, \dots, \mathbf{v}_k\} \subseteq \mathbb{R}^n$ . Then the collection of all linear combinations of the vectors  $\mathbf{v}_1, \dots, \mathbf{v}_k$  is called the **span** of  $S$  (or **span of the vectors  $\mathbf{v}_1, \dots, \mathbf{v}_k$** ), and is denoted by  **$\text{span}(S)$**  (or  **$\text{span}(\mathbf{v}_1, \dots, \mathbf{v}_k)$** ).

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- $\mathbb{R}^2 = \text{span}(\mathbf{e}_1, \mathbf{e}_2)$ , where  $\mathbf{e}_1 = [1, 0]^t$  and  $\mathbf{e}_2 = [0, 1]^t$ .

**Span of Vectors:** Let  $S = \{\mathbf{v}_1, \dots, \mathbf{v}_k\} \subseteq \mathbb{R}^n$ . Then the collection of all linear combinations of the vectors  $\mathbf{v}_1, \dots, \mathbf{v}_k$  is called the **span** of  $S$  (or **span of the vectors**  $\mathbf{v}_1, \dots, \mathbf{v}_k$ ), and is denoted by **span**( $S$ ) (or **span**( $\mathbf{v}_1, \dots, \mathbf{v}_k$ )).

Thus

$$\text{span}(S) = \{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} = c_1\mathbf{v}_1 + \dots + c_k\mathbf{v}_k \text{ for some } c_1, \dots, c_k \in \mathbb{R}\}.$$

- Convention:  $\text{span}(\emptyset) = \{\mathbf{0}\}$ .
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## Example

Let  $\mathbf{u} = [1, 2, 3]^t$  and  $\mathbf{v} = [-1, 1, -3]^t$ . Describe  $\text{span}(\mathbf{u}, \mathbf{v})$  geometrically.

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## Example

*Examine whether the sets*

$S = \{[x, y, z]^t \in \mathbb{R}^3 : x = y + 1\}$ ,  $T = \{[x, y, z]^t \in \mathbb{R}^3 : x = 5y\}$   
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Let  $A$  be an  $m \times n$  matrix. Then  $U = \{\mathbf{x} \in \mathbb{R}^n : A\mathbf{x} = \mathbf{0}\}$  is a subspace of  $\mathbb{R}^n$ , called the *nullspace* of  $A$ .

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- 3 there are **infinitely many solutions** of the system  $A\mathbf{x} = \mathbf{b}$ .



# Linear Dependence

A set  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$  of vectors in  $\mathbb{R}^n$  is said to be **linearly dependent** if there are real numbers  $c_1, c_2, \dots, c_k$ , **at least one of them is non-zero**, such that

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Examine whether the sets  $T = \{[1, 2, 0]^t, [1, 1, -1]^t, [1, 4, 2]^t\}$  and  $S = \{[1, 4]^t, [-1, 2]^t\}$  are linearly dependent.

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## Result

The vectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  in  $\mathbb{R}^n$  are linearly dependent **iff** at least one of these vectors can be expressed as a linear combination of the others.

# Linear combinations of rows

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- The rows of  $A$  are **linearly dependent** iff  $\mathbf{a}_1, \dots, \mathbf{a}_m$  are linearly dependent, i.e., the columns of  $A^T$  are linearly dependent.

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If  $m > n$  then any set of  $m$  vectors in  $\mathbb{R}^n$  is linearly dependent.

**Basis:** Let  $S$  be a subspace of  $\mathbb{R}^n$  and  $B \subseteq S$ . Then  $B$  is said to be a **basis** for  $S$  iff  $B$  is linearly independent and  $\text{span}(B) = S$ .

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## Result

For a subspace  $U$ , a subset  $B = \{\mathbf{v}_1, \dots, \mathbf{v}_r\} \subseteq U$  is a basis of  $U$  **iff** every element of  $U$  is a unique linear combination of  $\mathbf{v}_1, \dots, \mathbf{v}_r$ .

## Example

Find a basis for the subspace  $S = \{\mathbf{x} \in \mathbb{R}^4 : A\mathbf{x} = \mathbf{0}\}$ , where

$$A = \begin{bmatrix} 1 & -1 & -1 & 2 \\ 2 & -2 & -1 & 3 \\ -1 & 1 & -1 & 0 \end{bmatrix}, \quad \textcolor{blue}{RREF}(A) = \begin{bmatrix} 1 & -1 & 0 & 1 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

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If  $A$  and  $\mathbf{O}$  are matrices of the same size, then

$$A + \mathbf{O} = A = \mathbf{O} + A, \quad A - \mathbf{O} = A, \quad \mathbf{O} - A = -A, \quad A - A = \mathbf{O}.$$

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Let  $A$  be an  $m \times n$  matrix,  $\mathbf{e}_i$  an  $1 \times m$  standard unit vector, and  $\mathbf{e}_j$  an  $n \times 1$  standard unit vector. Then  $\mathbf{e}_i A$  is the  $i$ -th row of  $A$  and  $A \mathbf{e}_j$  is the  $j$ -th column of  $A$ .

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- 4  $I_m A = A = A I_n$ , if  $A$  is of size  $m \times n$ .

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3  $(AB)^t = B^t A^t$  if the matrix product  $AB$  is defined.

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Let  $A$  and  $B$  be two matrices and  $k \in \mathbb{R}$ . Then

1  $(A^t)^t = A, \quad (kA)^t = kA^t.$

2  $(A + B)^t = A^t + B^t$  if  $A$  and  $B$  are of the same size.

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- For example, three partitions of the matrix  $A$  are given below:

$$A = \begin{bmatrix} 1 & 0 & 0 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 2 & 1 \\ 0 & 0 & 1 & 5 \end{bmatrix}, \quad A = \left[ \begin{array}{cc|cc} 1 & 0 & 0 & 2 \\ 0 & 1 & 1 & 1 \\ \hline 0 & 0 & 2 & 1 \\ 0 & 0 & 1 & 5 \end{array} \right],$$

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then

$$AB = \mathbf{a}_1 \mathbf{b}_1 + \mathbf{a}_2 \mathbf{b}_2 + \dots + \mathbf{a}_n \mathbf{b}_n.$$

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An  $n \times n$  matrix  $A$  is said to be **invertible** if there exists a matrix  $B$  satisfying  $AB = I_n = BA$ , and  $B$  is called an **inverse** of  $A$ .

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**Elementary Matrix:** An elementary matrix is a matrix that can be obtained by performing an elementary row operation on the identity matrix.

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## Result

- Let  $E$  be an elementary matrix obtained by an elementary row operation on  $I_n$ . If the same elementary row operation is performed on an  $n \times r$  matrix  $A$ , then the resulting matrix is equal to  $EA$ .
- The matrix  $B$  is row equivalent to  $A$  if there are elementary matrices  $E_1, E_2, \dots, E_k$  such that  $B = E_k \cdots E_2 E_1 A$ .

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## Result

Every elementary matrix is **invertible**, and its inverse is an elementary matrix of the **same type**.

# Result (Fundamental Theorem of Invertible Matrices: I)

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- 1  $A$  is *invertible*.
- 2  $A^t$  is *invertible*.
- 3  $A\mathbf{x} = \mathbf{b}$  has a *solution* for every  $\mathbf{b}$  in  $\mathbb{R}^n$ .
- 4  $A\mathbf{x} = \mathbf{b}$  has a *unique solution* for every  $\mathbf{b}$  in  $\mathbb{R}^n$ .
- 5  $A\mathbf{x} = \mathbf{0}$  has only the *trivial solution*.
- 6 The reduced row echelon form of  $A$  is  $I_n$ .
- 7 The rows of  $A$  are linearly independent.
- 8 The columns of  $A$  are linearly independent.
- 9  $\text{rank}(A) = n$ .
- 10  $A$  is a *product of* elementary matrices.

## Result

*Let  $A$  be a square matrix. If  $B$  is a square matrix such that either  $AB = I$  or  $BA = I$ , then  $A$  is invertible and  $B = A^{-1}$ .*

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Let  $A$  be a square matrix. If a sequence of elementary row operations *transforms*  $A$  to the identity matrix  $I$ , then the same sequence of elementary row operations *transforms*  $I$  to  $A^{-1}$ .



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- If  $A$  is not invertible, then  $[A \mid I_n]$  can **never** be transformed to a matrix of the type  $[I_n \mid B]$ .

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- Apply elementary row operations on the matrix  $[A \mid I_n]$ .
- If  $A$  is invertible, then  $[A \mid I_n]$  will be transformed to  $[I_n \mid A^{-1}]$ .
- If  $A$  is not invertible, then  $[A \mid I_n]$  can **never** be transformed to a matrix of the type  $[I_n \mid B]$ .

## Example

*Find the inverse of the following matrix  $A$ , if it exists:*

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