

Chapter 1: Linear Systems & GE

Elementary Row Operations (ERO)

1) Multiply a row by a non-zero constant [cR_i]

2) Interchange 2 rows [R_i ↔ R_j]

3) Add a multiple of 1 row to another [R_i + aR_j]

REF

Pivot points → any no.

Entries above pivots can be any no.

** USE GC to CALCULATE

RREF

Pivot points must = 1

All other entries = 0

Note: Every matrix has a unique RREF but can have many different REF.

Linear Systems

System of linear equations can be represented by augmented matrices

$$Ax = b \Leftrightarrow (A | b)$$
$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2 \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{cases} \Leftrightarrow \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} & | & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & | & b_2 \\ \vdots & \vdots & & \vdots & | & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & | & b_m \end{bmatrix}$$

A linear system has either NO solution, ONLY 1 solution or infinitely many solutions (Check their RREF/REF values to decipher)

We can solve the augmented matrix to find the solutions to the linear system

Row Equivalence

Two matrices are said to be row equivalent if one can be obtained from each other by EROs.

If augmented matrices of two linear systems are row equivalent, then the two systems have the same set of solutions.

Geometric Interpretations:

If the last non-zero row of R is of the form (0 0 0 ...), where * is a non-zero number, then the system is inconsistent. i.e No solutions

Suppose the system is consistent

R has at most 3 non-zero rows (NZR):

REF of R	General Solution	Solution set in xyz-space
3 NZR	0 arbitrary para	A point
2 NZR	1 arbitrary para	A line
1 NZR	2 arbitrary para	A plane
0 NZR	3 arbitrary para	The whole space

*** No. of pivot columns = No. of non-zero rows

No Soln	1 Soln	Infinite Soln
Last column of REF = Pivot Column	Every column in REF (except last row) = pivot column	At least 1 non-pivot columns = Arbitrary paras
$\begin{bmatrix} 1 & * & * & & a \\ 0 & 1 & * & & b \\ 0 & 0 & 0 & & c \end{bmatrix}$	$\begin{bmatrix} 1 & * & * & & a \\ 0 & 1 & * & & b \\ 0 & 0 & 1 & & c \end{bmatrix}$	$\begin{bmatrix} 1 & * & * & & a \\ 0 & 1 & * & & b \\ 0 & 0 & 0 & & 0 \end{bmatrix}$
Inconsistent		Consistent

Lines

1) Parallel but non-intersecting
➢ No solution

2) Parallel but intersecting
➢ Infinitely many solutions

3) Non-parallel
➢ Intersect at a point (1 solution)

Planes

2 planes (3 Cases)

1) No solution

2) Infinite Solutions: Intersect, Common Line

3) Infinite Solutions: Intersect, Common Plane

3 Planes (8 Cases) (Diagram for visuals)

• Three planes in space could have any of the following eight arrangements:

(1) all coincident

(2) two coincident and one intersecting

(3) two coincident and one parallel

(4) two parallel and one intersecting

(5) all three parallel

(6) all meet at the one point

(7) all meet in a common line

(8) the line of intersection of any two is parallel to the third plane.

Solutions of Homogeneous Systems

x = 0 is always a solution → Trivial solution

A HLS has either only 1 trivial solution OR infinitely many solutions (in addition to the trivial solution)

Any solution other than the trivial solution is called a non-trivial solution.

A homogeneous system of linear equations with more unknowns than equations has infinitely many solutions.

Chapter 2: Matrices Convention, A_{rows,columns}**

Matrix Addition/Subtraction

We only can perform addition & subtraction to matrices of the same size/ dimension

Add/subtract to the corresponding a_{ij} values

Matrix Multiplication

We can only compute the scalar product AB when the #columns A = #rows B

Size of Product matrix AB is (row A x column B)

Cross-Cross the multiplication

NOT COMMUTATIVE (AB ≠ BA)

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix} = \begin{bmatrix} c_{11} & c_{12} & c_{13} \\ c_{21} & c_{22} & c_{23} \\ c_{31} & c_{32} & c_{33} \end{bmatrix}$$

AB = 0 DOES NOT MEAN that A = 0 or B = 0

When Matrix product = 0 it doesn't mean that the multiplicands = 0 (e.g A & B could be non-zero matrices and yet give a 0 product)

In general, when we want to multiply, we put things to the left side (order matters)

Basic Properties of Matrices

Let A, B, C be matrices of the same size and c, d are scalars.

1) A + B = B + A (Commutative)

2) A + (B + C) = (A + B) + C (Associative)

3) A(BC) = (AB)C = ABC (Associative)

4) If A, B and B₂ are m x p, p x n & p x n matrices respectively:

4) A(B₁ + B₂) = AB₁ + AB₂ (Distributive)

5) If A, C₁ and C₂ are p x n, m x p & m x p matrices respectively:

5) (C₁ + C₂)A = C₁A + C₂A (Distributive)

6) c(A + B) = cA + cB

7) (c + d)A = cA + dA

8) (cd)A = c(dA) = d(cA)

9) A + 0 = 0 = A

10) A - A = 0

11) 0A = 0

12) A_{ln} = I_mA = A

13) A_{mno}0_{nqg} = 0_{mng} & 0_{pqn}A = 0_{pqn}

Types of Matrices

Zero Matrix:

All entries are 0

Square Matrices

A matrix is called a square matrix if it has the same number of rows and columns. (n x n matrix)

Diagonal Matrices

A square matrix with non-diagonal entries = 0

A square zero matrix is also considered diagonal

Scalar Matrix

A diagonal matrix with all the same diagonal entries

$$a_{ij} = \begin{cases} 0 & \text{if } i \neq j \\ \text{for a constant } c & \text{if } i = j \end{cases}$$

Identity Matrix

A diagonal matrix with diagonal entries = 1

Symmetrix Matrix

A square matrix with a_{ij} = a_{ji}

A 1x1 matrix is considered symmetric

*A = A^T

Triangular Matrix

Upper Triangular (UT)	A square matrix with all lower diagonal entries = 0 a _{ij} = 0 whenever i > j.
Lower Triangular (LT)	A square matrix with all upper diagonal entries = 0 a _{ij} = 0 whenever i < j.

A diagonal matrix is both UT & LT

A 1x1 matrix is also both UT & LT

Transposes

Switch all rows with columns (r ↔ c; c → r)

The rows of A are the columns of A^T and vice versa.

A square matrix A is symmetric iff A = A^T

Properties of Matrix Transpose

1) (A^T)^T = A

2) If B is an m x n matrix, then (A + B)^T = A^T + B^T

3) If c is a scalar, then (cA)^T = cA^T

4) If B be an n x p matrix, then (AB)^T = B^TA^T (IMPT)

Powers of Square Matrices

$$A^n = \begin{cases} I & \text{if } n = 0 \\ AA \dots A & \text{if } n \geq 1 \end{cases}$$

n times

Let A be a square matrix and n, m non-negative integers. Then A^mAⁿ = A^{m+n}

Since matrix multiplication is NOTE COMMUTATIVE, in general, for 2 square matrices A & B of the same size, (AB)ⁿ and AⁿBⁿ may be different.

Let A be an invertible matrix & n a positive integer:

$$A^n = (A^{-1})^n = A^{-1} A^{-1} \dots A^{-1} \text{ (n times)}$$

Invertible Matrix Theorem

Let A be an n x n square matrix. The following statements are equivalent:

1) A is invertible.

2) The linear system Ax = 0 has only the trivial solution.

3) The RREF of A is an identity matrix.

4) A can be expressed as a product of elementary matrices.

5) det(A) ≠ 0.

6) The rows of A form a basis for Rⁿ.

7) The columns of A form a basis for Rⁿ.

8) The column space of A = Rⁿ

9) rank(A) = n

10) nullity(A) = 0

11) *Nullspace → A = 0; trivial solution

12) The nullspace of A is the zero vector. That is, {0}.

12) 0 is not an eigenvalue of A

Cancellation laws for matrix multiplication:

Let A be an invertible m x m matrix.

a) If B₁ and B₂ are m x n matrices s.t AB₁ = AB₂, then B₁ = B₂

b) If C₁ and C₂ are n x m matrices s.t C₁A = C₂A, then C₁ = C₂

** Only works if matrix is invertible**

A square matrix is called SINGULAR if it has NO INVERSES.

Singular is a term used ONLY for square matrices.

Note that if AB is an identity, then it is guaranteed that BA is also an identity.

** If A⁻¹ = A^T → A is an orthogonal matrix of order n

Basic properties of inverses

Let A, B be two invertible matrices and c a non-zero scalar.

1. cA is invertible and (cA)⁻¹ = $\frac{1}{c}$ A⁻¹.

2. A^T is invertible and (A^T)⁻¹ = $\frac{1}{c}$ (A⁻¹)^T.

3. A⁻¹ is invertible and (A⁻¹)⁻¹ = A.

4. AB is invertible and (AB)⁻¹ = B⁻¹A⁻¹.

5. A^rA^s = A^{r+s} for any integers r & s

6. Aⁿ is invertible and (Aⁿ)⁻¹ = (A⁻¹)ⁿ

** If A₁A₂...A_k are invertible matrices, then A₁A₂...A_k is invertible and (A₁A₂...A_k)⁻¹ = A_k⁻¹...A₂⁻¹A₁⁻¹.

Method to find inverses

(A | I) → Gauss-Jordan Elimination → (I | A⁻¹)

If A doesn't "turn" into I, → NOT invertible & RREF NOT elementary

To check if matrix is invertible

If the matrix has non-pivot columns OR have zero rows → NOT INVERTIBLE

Generally, if Determinant = 0 → NOT invertible

Elementary Matrices

A square matrix is called an elementary matrix, IF it can be obtained from an identity matrix by performing A SINGLE Elementary Row Operations

Multiplying elementary matrices (ordered to the left) to matrices yields row equivalent matrices.

E.g E₂E₃E₁E₂A = B ↔ A = (E₁E₃E₂E₁)⁻¹B = E₁⁻¹E₂⁻¹E₃⁻¹E₂⁻¹B

Determinants

For 2x2 Matrices

$$\det(A) = \begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

For 3x3 Matrices

$$\det(A) = \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} = aei + bfg + cdh - ceg - afh - bdi$$

$$A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$$

For nxn Matrices (n > 3)

Do co-factor expansion until you get a 3x3 matrix

Compute the determinant using formula

Tip: Expand by the column with zeroes

→ 0 x anything = 0, can save time ☺

$$|A| = a_{11}|M_{11}| - a_{12}|M_{12}| + a_{13}|M_{13}|$$
$$= a_{11} \begin{bmatrix} -a_{12} & -a_{13} \\ a_{22} & a_{23} \end{bmatrix} - a_{12} \begin{bmatrix} -a_{11} & -a_{13} \\ a_{21} & a_{23} \end{bmatrix} + a_{13} \begin{bmatrix} -a_{11} & -a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$
$$= a_{11} \cdot \begin{bmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{bmatrix} - a_{12} \cdot \begin{bmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{bmatrix} + a_{13} \cdot \begin{bmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{bmatrix}$$

Identity Matrices

det(A) = 1

Diagonal Matrices & Triangular Matrices

det(A) = Product of Diagonal Entries

Note:

If a matrix has identical rows/columns → det(A) = 0

If A is a square matrix, then det(A^T) = det(A)

ERO on Determinants

A → ERO → B	Determinant
cR _i	det(B) = c det(A)
R _i ↔ R _j	det(B) = -det(A)
R _i + cR _j	det(B) = det(A)

If E is an elementary matrix of the same size as A, then det(EA) = det(E)det(A)

Properties of Determinants

Let A, B be invertible matrices and c a non-zero scalar.

1) det(A) = det(A^T)

2) det(cA) = cⁿdet(A) ** n → size of square matrix

3) det(AB) = det(A)det(B)

4) If A is an invertible matrix, then det(A⁻¹) = $\frac{1}{\det(A)}$

5) If A is invertible, then A⁻¹ = $\frac{1}{\det(A)}$ adj(A)

Adjoins/Classical

The adjoint of a matrix → transpose of the cofactor matrix of that particular matrix

Rmb to alternate + & -

Let A be a square matrix of order n

$$\text{adj}(A) = \begin{bmatrix} A_{11} & A_{12} & \dots & A_{1n} \\ A_{21} & A_{22} & \dots & A_{2n} \\ \vdots & \vdots & & \vdots \\ A_{n1} & A_{n2} & \dots & A_{nn} \end{bmatrix}^T = \begin{bmatrix} A_{11} & A_{21} & \dots & A_{n1} \\ A_{12} & A_{22} & \dots & A_{n2} \\ \vdots & \vdots & & \vdots \\ A_{1n} & A_{2n} & \dots & A_{nn} \end{bmatrix}$$

Where A_{ij} which is the (i, j) - cofactor of A

Example:

$$\text{adj}(A) = C^T = \begin{bmatrix} + \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix} \\ - \begin{vmatrix} a_{12} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} + \begin{vmatrix} a_{11} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} - \begin{vmatrix} a_{11} & a_{22} \\ a_{31} & a_{32} \end{vmatrix} \\ + \begin{vmatrix} a_{12} & a_{22} \\ a_{32} & a_{33} \end{vmatrix} - \begin{vmatrix} a_{11} & a_{22} \\ a_{31} & a_{33} \end{vmatrix} + \begin{vmatrix} a_{11} & a_{21} \\ a_{31} & a_{32} \end{vmatrix} \end{bmatrix}$$

x = 2.2, y = -0.4, z = -0.6

Cramers Rule

Example:

$$\begin{cases} x + y + 3z = 0 \\ 2x - 2y + 2z = 4 \\ 3x + 9y = 3 \end{cases} \Leftrightarrow \begin{bmatrix} 1 & 1 & 3 \\ 2 & -2 & 2 \\ 3 & 9 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 4 \\ 3 \end{bmatrix}$$

By Cramer's Rule:

$$x = \frac{\begin{vmatrix} 0 & 1 & 3 \\ -2 & 2 & 2 \\ 3 & 9 & 0 \end{vmatrix}}{\begin{vmatrix} 1 & 1 & 3 \\ 2 & -2 & 2 \\ 3 & 9 & 0 \end{vmatrix}}, y = \frac{\begin{vmatrix} 1 & 0 & 3 \\ 2 & 4 & 2 \\ 3 & 3 & 0 \end{vmatrix}}{\begin{vmatrix} 1 & 1 & 3 \\ 2 & -2 & 2 \\ 3 & 9 & 0 \end{vmatrix}}, z = \frac{\begin{vmatrix} 1 & 1 & 0 \\ 2 & -2 & 4 \\ 3 & 9 & 3 \end{vmatrix}}{\begin{vmatrix} 1 & 1 & 3 \\ 2 & -2 & 2 \\ 3 & 9 & 0 \end{vmatrix}}$$

Planes in R³

Implicit

$$\{(x, y, z) \mid ax + by + cz = d\}$$

Explicit

$$\left\{ \begin{cases} \left(\frac{d - bs - ct}{a}, s, t \right) \mid s, t \in \mathbb{R} \text{ if } a \neq 0; \\ \left(s, \frac{d - bs - ct}{b}, t \right) \mid s, t \in \mathbb{R} \text{ if } b \neq 0; \\ \left(s, t, \frac{d - bs - ct}{c} \right) \mid s, t \in \mathbb{R} \text{ if } c \neq 0; \end{cases} \right.$$

Linear combinations

A vector V, a₁u₁ + a₂u₂ + ... + a_nu_n is the linear combination of u₁, u₂, ..., u_n

Linear Span

Linear Span → The set of all possible linear combination of u₁, u₂, ..., u_n {a₁u₁ + a₂u₂ + ... + a_nu_{n} | a₁, a₂, ..., a_n ∈ R}}

Denoted by: span(S) or span {u₁, u₂, ..., u_n}

Span is a collection of vectors that assumes the form of the matrix. Usually, if the equation is linear, there should be a span; Span → no redundant vectors.

V = span(S) = span{u₁, u₂, ..., u_n} → S spans V; {u₁, u₂, ..., u_n} spans V

To check if the vector is a linear combination(LC)/span?

Using row space, perform GE, if the augmented matrix is consistent → vector is LC/span

If matrix inconsistent → not LC/span

Span(S) = Rⁿ

Let S = {u₁, u₂, ..., u_k} ⊆ Rⁿ. If k < n, span(S) ≠ Rⁿ.

$$\begin{bmatrix} u_{11} & u_{12} & \dots & u_{1n} \\ u_{21} & u_{22} & \dots & u_{2n} \\ \vdots & \vdots & & \vdots \\ u_{k1} & u_{k2} & \dots & u_{kn} \end{bmatrix}$$

Gaussian Elimination

$$\begin{bmatrix} * & * & \dots & * \\ * & * & \dots & * \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \dots & 0 \end{bmatrix}$$

In particular,

1. one vector cannot span Rⁿ;

2. one vector or two vectors cannot span Rⁿ.

Let S = {u₁, u₂, ..., u_k} ⊆ Rⁿ.

1) 0 ∈ span(S)

2) For any v₁, v₂, ..., v_r ∈ span(S) and c₁, c₂, ..., c_r ∈ R, c₁v₁ + c₂v₂ + ... + c_rv_r ∈ span(S)

(span(S) is closed under linear combinations)

3) The span of the zero matrix is the zero space

When span(S₁) ⊆ span(S₂)

Let S₁ = {u₁, u₂, ..., u_k} & S₂ = {v₁, v₂, ..., v_m} are subsets of Rⁿ

Then span(S₁) ⊆ span(S₂) iff each u_i is a linear combination of v₁, v₂, ..., v_m

Then span(S₂) ⊆ span(S₁) iff each v_i is a linear combination of u₁, u₂, ..., u_k

Subspaces

Let V be a subset of Rⁿ.

V is called a subspace of Rⁿ if V = span(S), where S = {u₁, u₂, ..., u_k} for some vectors u₁, u₂, ..., u_k ∈ Rⁿ.

→ V is a subspace spanned by S OR u₁, u₂, ..., u_k.

→ S spans V.

Alternative:

A subset V is a subspace of Rⁿ if and only if

1) V is non-empty

2) for all u, v ∈ V and c, d ∈ R, cu + dv ∈ V.

How to check if subset is subspace?

1) Show that every vector v ∈ V can be written in the form a₁u₁ + a₂u₂ + ... + a_ku_k where a₁, a₂, ..., a_k are arbitrary parameters and u₁, u₂, ..., u_k are constant vectors(their entries do not consist of any arbitrary parameters).

2) Show that V is closed under linear combinations

a) 0 ∈ V

b) For any v₁, v₂, ..., v_r ∈ V and c₁, c₂, ..., c_r ∈ R, c₁v₁ + c₂v₂ + ... + c_rv_r ∈ V (closure)

(i.e closed under vector addition & scalar multiplication)

No show NOT subspace:

To show that V is not a subspace, we usually show that it violates some property of vector spaces, e.g. if V does not contain 0 or not closed under vector addition & scalar x

Linear Independence & Dependence

1. S is linearly dependent iff at least one vector u_i ∈ S can be written as a linear combination of other vectors in S. (i.e. u_i = a₁u₁ + ... + a_{i-1}u_{i-1} + u_i (redundant) + a_{i+1}u_{i+1} + ... + a_ku_k for some real numbers a₁, ..., a_{i-1}, a_{i+1}, ..., a_k) (set has redundant vector) - has non-trivial solutions

2. S is linearly independent iff no vector in S can be written as a linear combination of other vectors in S - has only the trivial solution (no redundant vectors)

* In span{u₁, u₂, ..., u_k}, there are NO redundant vectors among u₁, u₂, ..., u_k iff {u₁, u₂, ..., u_k} are linearly independent.

Linearly independent → c₁u₁ + c₂u₂ + ... + c_ku_k = 0 (trivial solution)

To extend the basis for Rⁿ, check |bases| ≤ n. Add standard bases to non-pivot columns s.t the matrix still preserves its linear

Adding an Independent Vector: Let u_1, u_2, \dots, u_k be linearly independent vectors in \mathbb{R}^n . If u_{k+1} is not a linear combination of u_1, u_2, \dots, u_k , then $u_1, u_2, \dots, u_k, u_{k+1}$ are linearly independent.	
Geometric Interpretation of Independence/Dependence	
\mathbb{R}^2	u & v are linearly dependent iff they lie on the same line (when they are placed with their initial points at the origin)
\mathbb{R}^3	u, v & w are linearly dependent iff they lie on the same line or the same plane (when they are placed with their initial points at the origin).
Let $S = \{u_1, u_2, \dots, u_k\} \subseteq \mathbb{R}^n$. If $k > n$, then S is linearly dependent. (If $n > k$, it does not guarantee independence). In particular, <ul style="list-style-type: none"> In \mathbb{R}^2, a set of 3 vectors must be linearly dependent; In \mathbb{R}^3, a set of 4 vectors must be linearly dependent. 	
Solution Spaces The solution set of a homogeneous system of linear equations in n variables is a subspace of \mathbb{R}^n	
Bases Let V be a vector space and $S = \{u_1, u_2, \dots, u_k\}$ a subset of V . Then S is called a basis (plural bases) for V if <ol style="list-style-type: none"> S is linearly independent and S spans V. (no redundancies) Empty set $\emptyset \rightarrow$ basis of zero space $\{0\}$; $\dim(\emptyset) = 0$ 	
Size of Bases $\dim(V) = k$ Let V be a vector space which has a basis with k vectors. <ol style="list-style-type: none"> Subsets of V with $> k$ vectors \rightarrow linearly dependent. Subsets of V with $< k$ vectors \rightarrow cannot span V. Every basis for V MUST have the same size k. **To check if S is a basis of V , just have to check 1 of the 3	
Dimension <ol style="list-style-type: none"> $\dim(\mathbb{R}^n) = n$ If a vector V has a basis S, then $\dim(V) = S$ Dimension of zero space = 0 No. of non-pivot columns = Dim of solution space Given $A = [a_1, a_2, \dots, a_n]$ where a_1, a_2, \dots, a_n are linearly independent. $\{u_1, u_2, \dots, u_k\}$ is basis of sol space (SS) <ul style="list-style-type: none"> $\text{Dim}(SS) = k = n - \text{no. of arbitrary parameters}$ $= \text{no. of non-pivot columns in } A$ 	
Equivalent Relations Bases & Dimensions Let V be a vector space of dimension k and S a subset of V . The following are equivalent: <ol style="list-style-type: none"> S is a basis for V (S is linearly independent & S spans V) S is linearly independent and $S = k$. S spans V and $S = k$. 	
Dimension of subspaces Let U be a subspace of a vector space V . Then $\dim(U) \leq \dim(V)$. If $U \neq V$, then $\dim(U) < \dim(V)$.	
Finding Bases $u_1 = (1, 2, 2, 1), u_2 = (3, 6, 6, 3), u_3 = (4, 9, 9, 5), u_4 = (-2, -1, -1, 1), u_5 = (5, 8, 9, 4), u_6 = (4, 2, 7, 3)$. Find a basis for $W = \text{span}\{u_1, u_2, u_3, u_4, u_5, u_6\}$. ANS: $\{(1, 2, 2, 1), (4, 9, 9, 5), (5, 8, 9, 4)\}$ is a basis for W	
Row Method Arrange the matrix in rows (row space) Perform GE Basis are the NZR	Column Method Arrange the matrix in columns (col space) Perform GE Basis \rightarrow Corresponding pivot columns
Transition Matrices Let S and T be two bases for a vector space and let P be the transition matrix from S to T . <ol style="list-style-type: none"> For any vector $w \in V, [w]_T = P[w]_S$ P is invertible P^{-1} (& P^T is orthogonal) is the TM from T to S. If S & T are orthonormal bases $\rightarrow P$ orthonormal matrix 	

**Row space basis \rightarrow RREF non-zero rows
 **Column space basis \rightarrow row matrix (i.e. transpose corresponding pivot cols)

Composition of Transition Matrices Let $A \rightarrow T$ from U to V, B from V to W, C from U to W $1) BA = C$ $2) \text{ For any vector } x, [x]_W = BA[x]_U = C[x]_U$ The transition matrix from S to T is defined to be the matrix $P = [[u_1]_T, [u_2]_T, \dots, [u_n]_T] = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$ then $v_1 = \begin{pmatrix} -2 \\ 1 \\ 3 \end{pmatrix}$ $-2u_1 + u_2 + 3u_3$	
How to find Transition Matrices? <ol style="list-style-type: none"> Use Augmented Matrices & Perform GJE $(T S) \rightarrow GJE \rightarrow (I P) \quad P \rightarrow TM \text{ from } S \text{ to } T$ $[w]_T = P[w]_S \quad TP = S$ $P = [u_1]_T, [u_2]_T, \dots, [u_n]_T \quad P^{-1} \rightarrow TM \text{ from } T \text{ to } S$ 	
Chapter 4: Vector Spaces Associated with Matrices	
Row Space Space spanned by the rows of the matrix Suppose $A = \begin{bmatrix} \text{Gaussian} \\ \text{Elimination} \end{bmatrix} R$ where R is a row-echelon form of A . Then the row space of $A =$ the row space of R . The nonzero rows of R form a basis for the row space of R \Rightarrow the nonzero rows of R form a basis for the row space of A .	
Column Space Space spanned by the columns of the matrix Suppose $A = \begin{bmatrix} \text{Gaussian} \\ \text{Elimination} \end{bmatrix} R$ where R is a row-echelon form of A . In general, the column space of $A \neq$ the column space of R . The pivot columns of R form a basis for the column space of R \Rightarrow the corresponding columns of A form a basis for the column space of A .	
Remarks: \rightarrow ERO don't change row spaces, BUT changes column space \rightarrow ERO preserves linear independence of column spaces \rightarrow The column space of $A =$ the row space of A^T , and the row space of $A =$ the column space of A^T	
Nullspaces Fancy name for solution set of homogeneous linear system	
Rank & Nullities Suppose $A \rightarrow GE \rightarrow R$, where R is REF of A . $\text{rank}(A) = \dim(\text{the row space of } A)$ $= \dim(\text{the column space of } A)$ $= \text{The no. of zero-rows of } R$ $= \text{The no. of pivot columns of } R$ Let A and B be $m \times n$ and $m \times p$ matrices respectively $\text{rank}(AB) \leq \min\{\text{rank}(A), \text{rank}(B)\}$ $\text{nullity}(A) = \dim(\text{the nullspace of } A)$ $= \text{The no. of non-pivot columns of } R$ Since nullspace is a subspace of \mathbb{R}^n $\text{nullity}(A) = \dim(\text{the nullspace of } A) \leq \dim(n) = n$ Dimension Theorem for Matrices: $\text{rank}(A) + \text{nullity}(A) = \text{number of columns in } A$	
System of Linear Equations $Ax = b$ is consistent iff b lies in the col space of A . Suppose $x = v$ is a solution to $Ax = b$ Then the solution set of the system $Ax = b$ is given by $\{u + v \mid u \in \text{nullspace of } A\}$ General Solution of $Ax = b$: $x = (\text{general solution } Ax = 0) + (1 \text{ particular solution } Ax = b)$	
Chapter 5: Orthogonality	
Dot Product dot product $u \cdot v = uv^T = u_1v_1 + u_2v_2 + \dots + u_nv_n$ $\ u\ = \sqrt{u \cdot u} = \sqrt{u_1^2 + u_2^2 + \dots + u_n^2}$ $\ u\ ^2 = u \cdot u \geq 0; u \cdot u = 0$ iff $u = 0$ Vectors of norm 1 ($\ u\ = 1$) \rightarrow unit vectors. Distance between u and v $d(u, v) = \ u - v\ = \sqrt{(u_1 - v_1)^2 + (u_2 - v_2)^2 + \dots + (u_n - v_n)^2}$ Angle between u and v $\cos^{-1}\left(\frac{u \cdot v}{\ u\ \ v\ }\right)$ The angle is well-defined as $-1 \leq \frac{u \cdot v}{\ u\ \ v\ } \leq 1$	
Recall Cosine Rule: $\ u - v\ ^2 = \ u\ ^2 + \ v\ ^2 - 2\ u\ \ v\ \cos(\theta)$ Principal values: $\cos \theta \geq 0 \leq \theta \leq \pi$ $\theta = \cos^{-1}\left(\frac{\ u\ ^2 + \ v\ ^2 - \ u - v\ ^2}{2\ u\ \ v\ }\right)$	

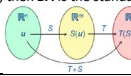
Basis for nullspace/zerospace \rightarrow GJE \rightarrow find x_1, x_2, \dots, x_n
 Column space $A =$ Row space A^T ; vice-versa

Basic Properties of dot products Let u, v, w be vectors in \mathbb{R}^n and c a scalar. <ol style="list-style-type: none"> $u \cdot v = v \cdot u$ (Commutative) $(u + v) \cdot w = u \cdot w + v \cdot w$ and $w \cdot (u + v) = w \cdot u + w \cdot v$ (Distributive) $(cu) \cdot v = u \cdot (cv) = c(u \cdot v)$ (Associative) $\ cu\ = c \ u\$ $u \cdot u \geq 0$; $u \cdot u = 0$ iff $u = 0$ 	
Orthogonality <ol style="list-style-type: none"> 2 vector u and v in \mathbb{R}^n are orthogonal if $u \cdot v = 0$. (u & v are perpendicular to each other $\rightarrow \theta = \frac{\pi}{2}$) A set S of vectors in \mathbb{R}^n is called an orthogonal set if every pair of distinct vectors in S are orthogonal. A set S of vectors in \mathbb{R}^n is called an orthonormal set if S is an orthogonal set and every vector in S is a unit If S is an orthogonal set of non-zero vector, S is linearly independent Orthogonality implies (\rightarrow) linear independence If you want to prove that a vector w is orthogonal to V, you just need to prove it for the basis V A square matrix A is orthogonal if $A^T = A^{-1}$ 	
Orthogonal & Orthonormal basis <ul style="list-style-type: none"> A basis S for a vector space is called an orthogonal basis if S is orthogonal. A basis S for a vector space is called an orthonormal basis if S is orthonormal. Normalising: $\frac{1}{\ u\ }u$ (Preserves orthogonality) 	
How to check if S is an orthogonal/orthonormal basis for V <ol style="list-style-type: none"> Check if S is orthogonal (respectively, orthonormal) Check if $S = \dim(V)$ (if we know the dimension) OR Check if $\text{span}(S) = V$ (if we don't know the dim) 	
Gram Schmidt Process Let $\{u_1, u_2, \dots, u_k\}$ be a basis for a vector space V . $u_2, u_1 = u_1$ $v_2 = u_2 - \frac{u_2 \cdot v_1}{v_1 \cdot v_1} v_1$ $v_3 = u_3 - \frac{u_3 \cdot v_1}{v_1 \cdot v_1} v_1 - \frac{u_3 \cdot v_2}{v_2 \cdot v_2} v_2$ \vdots $v_k = u_k - \frac{u_k \cdot v_1}{v_1 \cdot v_1} v_1 - \frac{u_k \cdot v_2}{v_2 \cdot v_2} v_2 - \dots - \frac{u_k \cdot v_{k-1}}{v_{k-1} \cdot v_{k-1}} v_{k-1}$ Now, $\{v_1, v_2\}$ is an orthogonal basis for spans $\{u_1, u_2\} \subseteq V$ Normalise to get an orthonormal basis	
Then $\{v_1, v_2, \dots, v_k\}$ is an orthogonal basis for V $\left\{\frac{1}{\ v_1\ }v_1, \frac{1}{\ v_2\ }v_2, \dots, \frac{1}{\ v_k\ }v_k\right\}$ is an orthonormal basis for V To simplify, let $w_1 = \frac{1}{\ v_1\ }v_1, w_2 = \frac{1}{\ v_2\ }v_2, \dots, w_k = \frac{1}{\ v_k\ }v_k$ Then $\{w_1, w_2, \dots, w_k\}$ is an orthonormal basis for V	
Vectors Orthogonal to subspace \rightarrow Vectors perpendicular to subspace Let V be a subspace of \mathbb{R}^n . A vector $u \in \mathbb{R}^n$ is said to be orthogonal to V if u is orthogonal to all vectors in V Let $V = \text{span}\{v_1, v_2, \dots, v_k\}$ A vector u is orthogonal to V iff $u \cdot v_i = 0$ for $i = 1, 2, \dots, k$. Note that $V^\perp = \{u \mid u \cdot v_i = 0 \text{ for } i = 1, 2, \dots, k\}$ is a subspace of \mathbb{R}^n .	
Standard Basis Let $e_1 = (1, 0, 0, \dots, 0), e_2 = (0, 1, 0, \dots, 0), \dots, e_n = (0, 0, \dots, 0, 1)$ be vectors in \mathbb{R}^n $E = \{e_1, e_2, \dots, e_n\}$ is a basis for $\mathbb{R}^n \rightarrow$ standard basis of \mathbb{R}^n \rightarrow For any $v \in \mathbb{R}^n, (v)_E = v$ \rightarrow Let A be an $m \times n$ matrix. Then Ae_i^T is the i^{th} column of A .	
Projections Let V be a subspace of \mathbb{R}^n . Every $u \in \mathbb{R}^n$ can be written uniquely as $u = n + p$ where p is a vector in V and n is a vector orthogonal to V . $p \rightarrow$ (orthogonal) projection of u onto V .	
Let V be a subspace of \mathbb{R}^n and w a vector in \mathbb{R}^n (any $w \in \mathbb{R}^n$) <ol style="list-style-type: none"> If $\{u_1, u_2, \dots, u_k\}$ is an orthogonal basis for V, then $p = \frac{w \cdot u_1}{u_1 \cdot u_1} u_1 + \frac{w \cdot u_2}{u_2 \cdot u_2} u_2 + \dots + \frac{w \cdot u_k}{u_k \cdot u_k} u_k$ \rightarrow Is the projection of w onto V If $\{v_1, v_2, \dots, v_k\}$ is an orthonormal basis for V, then $p = (v_1 \cdot v_1)v_1 + (v_2 \cdot v_2)v_2 + \dots + (v_k \cdot v_k)v_k$ \rightarrow Is the projection of w onto V Note: The formula for p only works when you have an orthogonal basis for V ; Length of projection = $\ p\ $	

Basis for range space \rightarrow corresponding column space basis (NO NEED TRANSPOSE)

Best Approximations Let u be a subspace of \mathbb{R}^n Take any $v \in \mathbb{R}^n$ and let p be the projection of u onto V . $d(u, p) \leq d(u, v)$ for all $v \in V$ \rightarrow Dist bwn u & $p \leq$ Dist bwn u & v $\rightarrow p$ is the best approximation of u in V .	
Least Square Solutions Let $Ax = b$ be a linear system where A is an $m \times n$ matrix. A vector $u \in \mathbb{R}^n$ is called a least square solution to the linear system $Ax = b$ if $\ b - Au\ \leq \ b - Av\ $ for all $v \in \mathbb{R}^n$ (iff) $\#$ i.e. u is a least square solution to $Ax = b$ $\Leftrightarrow p = Au$ is the projection of b onto the column space of A $\Leftrightarrow u$ is a solution to $A^T Ax = A^T b$ (use this, no need to find p) Let $V = \{Av \mid v \in \mathbb{R}^n\}$ and $p = Au$. Then $\#$ is rewritten as $d(b, p) \leq d(b, w)$ for all $w \in V$, i.e. $p = Au$ is the best approximation of b onto V .	
Coordinate Systems Let $S = \{u_1, u_2, \dots, u_k\}$ be a basis for a vector space V . $v \in V \rightarrow v = c_1u_1 + c_2u_2 + \dots + c_ku_k$ (unique) $(v)_S = (c_1, c_2, \dots, c_k)$ (row); $(v)_S = (c_1, c_2, \dots, c_k)^T$ (column) is called the coordinate vector v relative to S $S = \{u_1, u_2, \dots, u_k\}$ is an orthogonal basis for V , then any $w \in V$ $w = \frac{w \cdot u_1}{u_1 \cdot u_1} u_1 + \frac{w \cdot u_2}{u_2 \cdot u_2} u_2 + \dots + \frac{w \cdot u_k}{u_k \cdot u_k} u_k$ i.e. $(w)_S = \left(\frac{w \cdot u_1}{u_1 \cdot u_1}, \frac{w \cdot u_2}{u_2 \cdot u_2}, \dots, \frac{w \cdot u_k}{u_k \cdot u_k}\right)$ $T = \{v_1, v_2, \dots, v_k\}$ is an orthonormal basis for V , then any $w \in V$ $w = (w \cdot v_1)v_1 + (w \cdot v_2)v_2 + \dots + (w \cdot v_k)v_k$ i.e. $(w)_T = (w \cdot v_1, w \cdot v_2, \dots, w \cdot v_k)$	
Chapter 6: Diagonalisation	
Eigenvalues & Eigenvectors $Au = \lambda u \Leftrightarrow A(u) = (\lambda I)u = \lambda$ $\lambda \rightarrow$ eigenvalue of $A; u \rightarrow$ eigenvector of A associated with λ <ul style="list-style-type: none"> λ is an eigenvalue of A iff $\det(A - \lambda I) = 0$ If expanded, $\det(A - \lambda I) \rightarrow$ polynomial in λ of degree n 	
Characteristic Equation $\det(A - \lambda I) = 0$	Characteristic Polynomial $\det(A - \lambda I)$
If $A = (a_{ij})_{n \times n} \rightarrow$ triangular matrix, then $\det(A - \lambda I) = (\lambda - a_{11})(\lambda - a_{22}) \dots (\lambda - a_{nn})$. The eigenvalues of A are $a_{11}, a_{22}, \dots, a_{nn}$. **Given a square matrix A , you cannot find eigenvalues by reducing A to a triangular matrix by using ERO. But you can use ERO to reduce $(A - \lambda I)$ to a triangular matrix in order to find $\det(A - \lambda I)$.	
Eigenspaces Eigenspace is the solution space of the linear system Let A be a square matrix of order n & λ an eigenvalue of A . Then the solution space of the linear system $(A - \lambda I)x = 0$ is called the eigenspace of A associated with the eigenvalue λ , denoted by E_λ or $E(A, \lambda)$. <ul style="list-style-type: none"> If u is a nonzero vector in E_λ, then u is an eigenvector of A associated with λ. $(A - \lambda I)x = 0 \Leftrightarrow \lambda u - Au = 0$ Eigenspace is always a subspace of \mathbb{R}^n If $\dim(\text{eigenspace}) \neq \text{power} \rightarrow$ matrix cannot be diagonalised 	
Diagonalisation <ul style="list-style-type: none"> A square matrix A is called diagonalisable if there exists an invertible matrix P such that $P^{-1}AP$ is a diagonal matrix. (recall: $P^{-1}AP = D$) A is diagonalisable iff A has n linearly independent eigenvectors A square matrix A is called orthogonally diagonalisable if there exist an orthogonal matrix P s.t. P^TAP is a diagonal matrix A is orthogonally diagonalisable iff A is symmetric The dimension of the eigenspaces MUST = power for the matrix to be diagonalisable 	
Power of Matrices Let A be a square matrix of order n and P an invertible matrix such that $P^{-1}AP = D$ (diagonal) $P^{-1}AP = D \Rightarrow A = PDP^{-1}$ For any integer m (if A is singular, then m has to be non-negative), $A^m = P D^m P^{-1}$ For limits (lim), recall: fractions converge to 0	

* $P^{-1}AP = D$
 $A = PDP^{-1}$

How to Diagonalise a Matrix?	
Let A be a square matrix of order n .	
Step 1: Find all distinct eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_k$ (by solving the characteristic eqn, $\det(A - \lambda I) = 0$).	
Step 2: For each eigenvalue λ_i , find a basis S_{λ_i} for the eigenspace E_{λ_i}	
Step 3: Let $S = S_{\lambda_1} \cup S_{\lambda_2} \cup \dots \cup S_{\lambda_k}$	
a) If $ S < n$, then A is not diagonalizable	
b) If $ S = n$, say, $S = \{u_1, u_2, \dots, u_n\}$, then A is diagonalizable	
and $P = [u_1 \ u_2 \ \dots \ u_n]$ is an invertible matrix that diagonalizes A	
How to Orthogonally Diagonalise a Matrix?	
Let A be a symmetric matrix of order n .	
Step 1: Find all distinct eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_k$ (by solving the characteristic eqn, $\det(A - \lambda I) = 0$).	
Step 2: For each eigenvalue λ_i ,	
a) Find a basis S_{λ_i} for the eigenspace E_{λ_i} and then	
b) Use the Gram-Schmidt Process to transform S_{λ_i} into an orthonormal basis T_{λ_i}	
Step 3: Let $T = T_{\lambda_1} \cup T_{\lambda_2} \cup \dots \cup T_{\lambda_k}$, say $T = \{v_1, v_2, \dots, v_n\}$ **if you start with a symmetric matrix, $ T = n$	
• Then $P = [v_1 \ v_2 \ \dots \ v_n]$ is an orthogonal matrix that orthogonally diagonalises A	
Matrix must be symmetric b4 it can be orthogonally diagonalised	
Chapter 7: Linear Transformation	
Linear Transformations (LT)	
Definition 1:	
A linear transformation is a mapping $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ of the form	
$T\left(\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}\right) = \begin{bmatrix} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \end{bmatrix}$	
$= \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \text{ for } \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \in \mathbb{R}^n$	
• If $n = m$, then T is the linear operator on \mathbb{R}^n	
• The matrix $(a_{ij})_{n \times n}$ is called the standard matrix for T	
Definition 2:	
Let V & W be vector spaces	
A mapping $T: V \rightarrow W$ is called a linear transformation iff:	
$T(cu + dv) = cT(u) + dT(v)$ for all $u, v \in V$ and $c, d \in \mathbb{R}$	
Definition 1 & 2 are the same if $V = \mathbb{R}^n$ & $W = \mathbb{R}^m$	
Definition 2 is a useful way to check if something is a LT	
• If $T(cu + dv) = cT(u) + dT(v)$ holds \rightarrow LT	
• If $T(cu + dv) \neq cT(u) + dT(v)$ does not hold \rightarrow not LT	
How to find Standard Matrix, A?	
1) Solve the vector equation, then sub in the values	
i.e Find A by computing the formula of T directly	
2) Gauss Jordan Elimination with standard basis to find A^{-1}	
i.e Find A using images of basis vectors of the standard basis	
Composition of Mappings	
Let $S: \mathbb{R}^n \rightarrow \mathbb{R}^m$ and $T: \mathbb{R}^m \rightarrow \mathbb{R}^k$ be mappings.	
The composition of T with S , denoted by $T \circ S$, is a mapping from \mathbb{R}^n to \mathbb{R}^k defined by:	
$(T \circ S)(u) = T(S(u))$ for $u \in \mathbb{R}^n$	
Suppose $S: \mathbb{R}^n \rightarrow \mathbb{R}^m$ and $T: \mathbb{R}^m \rightarrow \mathbb{R}^k$ are LT. $\rightarrow T \circ S$ is also a LT.	
• Furthermore, if A and B are standard matrices for S & T respectively, then BA is the standard matrix for $T \circ S$.	
	
Ranges & Kernels	
Let $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation.	
• The <u>range</u> of T , which is denoted by $R(T)$ is the set of images of T	
$R(T) = \{T(u) \mid u \in \mathbb{R}^n\} \subseteq \mathbb{R}^m$	
• The <u>kernel</u> of T , which is denoted by $\text{Ker}(T)$, is the set of vectors in \mathbb{R}^n whose image is the zero vector in \mathbb{R}^m	
$\text{Ker}(T) = \{u \mid T(u) = 0\} \subseteq \mathbb{R}^n$	
IF A is the standard matrix of T , then	
$R(T)$ = column space of A	
$\text{Ket}(T)$ = nullspace of A	
• The <u>rank</u> of T , which is denoted by $\text{rank}(T)$, is the dimension of $R(T)$.	
• The <u>nullity</u> of T , which is denoted by $\text{nullity}(T)$, is the dimension of $\text{Ker}(T)$.	
IF A is the standard matrix for T , then	
$\text{rank}(T) = \text{rank}(A)$	
$\text{nullity}(T) = \text{nullity}(A)$	
Dimension Theorem for Linear Transformations:	
$\text{rank}(T) + \text{nullity}(T) = n$	