

Linear Algebra

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1 Introduction

Linear algebra is a discipline of mathematics that deals with linear equations, vectors, matrices and their transformations.

2 Systems of linear equations

Definition: (Linear system): A collection of one or more equations involving the same variables.

Rule: For any linear system of the following form:

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

There exists a shorthand notation:

$$\begin{bmatrix} a_{11} \\ \vdots \\ a_{m1} \end{bmatrix} x_1 + \begin{bmatrix} a_{12} \\ \vdots \\ a_{m2} \end{bmatrix} x_2 + \cdots + \begin{bmatrix} a_{1n} \\ \vdots \\ a_{mn} \end{bmatrix} x_n = \begin{bmatrix} b_1 \\ \vdots \\ b_m \end{bmatrix} \tag{2}$$

Which can be further compacted into the form $\mathbf{A}\mathbf{x} = \mathbf{b}$ like so:

$$\begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ \vdots \\ b_m \end{bmatrix} \quad (3)$$

Or using the *augmented matrix* notation $[\mathbf{A}|\mathbf{b}]$

$$\left[\begin{array}{ccc|c} a_{11} & \cdots & a_{1n} & b_1 \\ \vdots & & \vdots & \vdots \\ a_{m1} & \cdots & a_{mn} & b_m \end{array} \right] \quad (4)$$

3 Matrices

Definition: (Matrix): With $m, n \in \mathbb{N}$ a real-valued (m, n) matrix \mathbf{A} is an $m \cdot n$ tuple of elements a_{ij} . $\mathbb{R}^{m \times n}$ is the set of all real valued matrices.

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

$$c_{ij} = \sum_{l=1}^n a_{il}b_{lj}, \text{ where } i = 1, \dots, m, \text{ and } j = 1, \dots, k. \quad (5)$$

Rule: For matrices $\mathbf{A}, \mathbf{B} \in \mathbb{R}^{m \times n}$, addition is defined as element-wise.

Rule: Element wise multiplication of $\mathbf{A}, \mathbf{B} \in \mathbb{R}^{m \times n}$ is called a *Hadamard product*.

Definition: (Identity matrix): We define an identity matrix in $\mathbb{R}^{n \times n}$ as:

$$I_n := \begin{bmatrix} 1 & \cdots & 0 & \cdots & 0 \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & \cdots & 1 & \cdots & 0 \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & \cdots & 0 & \cdots & 1 \end{bmatrix} \in \mathbb{R}^{n \times n} \quad (6)$$

Definition: (Inverse matrix): The inverse of a matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$ denoted \mathbf{A}^{-1} is a unique matrix $\mathbf{B} \in \mathbb{R}^{n \times n}$ given $\mathbf{AB} = \mathbf{I}_n = \mathbf{BA}$. If there exists an inverse for a matrix \mathbf{A} then it is called *regular/invertible/nonsingular*, otherwise *singular/non-invertible*.

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

4 Solving systems of linear equations

Rule: When solving a system of linear equations of the form $\mathbf{Ax} = \mathbf{b}$ we're looking to find scalars x_1, \dots, x_n such that $\sum_{i=1}^n x_i \mathbf{c}_i = \mathbf{b}$. A *particular solution* of a linear system is a solution to the equation with particular, arbitrary values. A *general solution* of a system of linear equations can be obtained using the following steps

- Use gaussian elimination to find a particular solution of $\mathbf{Ax} = \mathbf{b}$.
- Find all solutions of $\mathbf{Ax} = \mathbf{0}$.
- Combine these solutions onto a set.

Definition: (Elementary transformations): Consists of three rule that can be applied on a linear system of the form $\mathbf{Ax} = \mathbf{b}$.

- Exchange of two equations (swapping rows in $[\mathbf{A}|\mathbf{b}]$)
- Multiplication of an equation with a constant $\lambda \in \mathbb{R} \setminus \{0\}$
- Addition of two equations (rows of $[\mathbf{A}|\mathbf{b}]$)

We use \rightsquigarrow to indicate an elementary transformation.

Definition: (Pivot | Leading coefficient): The *leading coefficient* of a row (first nonzero number from the left) is called the *pivot* and is always strictly to the right of the pivot of the row above it.

Definition: (Row echelon form): A matrix being in row echelon form means that Gaussian elimination has operated on the rows or columns of that matrix such that:

- All rows consisting of only zeroes are at the bottom.
- The leading coefficient of a non-zero row is always strictly to the right of the leading coefficient of the row above it.

Definition: (Reduced row echelon form): An equation is in *reduced row echelon form* (or *row canonical form*) if every pivot is 1, the pivot is the only nonzero entry in its column (each pivot's column is a unit vector).

Rule: The variables corresponding to the pivots in the row-echelon form are called *basic variables* and the other variables are *free variables*.

Rule: To obtain the inverse \mathbf{A}^{-1} of a matrix \mathbf{A} we can use Gaussian elimination to bring it into reduced row echelon form such as the desired inverse is given as its right hand side.

$$[\mathbf{A}|\mathbf{I}_n] \rightsquigarrow \dots \rightsquigarrow [\mathbf{I}_n|\mathbf{A}^{-1}] \quad (7)$$

5 Vector spaces

Definition: (Group): Given a set \mathcal{G} and an operation \otimes defined on \mathcal{G} . $G := (\mathcal{G}, \otimes)$ is a group if the following holds:

- Closure of \mathcal{G} under \otimes : $\forall x, y \in \mathcal{G} : x \otimes y \in \mathcal{G}$
- Associativity: $\forall x, y, z \in \mathcal{G} : (x \otimes y) \otimes z = x \otimes (y \otimes z)$
- Neutral element: $\exists e \in \mathcal{G} \forall x \in \mathcal{G} : x \otimes e = x$
- Inverse element: $\forall x \in \mathcal{G} \exists y \in \mathcal{G} : x \otimes y = e$ where e is the neutral element.

Definition: (Vector space): A real-valued vector space $V = (\mathcal{V}, +, \cdot)$ is a set \mathcal{V} with two operations $+$ and \cdot defined where the following holds:

- $(\mathcal{V}, +)$ is an abelian group.
- Distributivity:
 - $\forall \mathbf{x}, \mathbf{y} \in \mathcal{V} \forall \lambda \in \mathbb{R} : \lambda(\mathbf{x} + \mathbf{y}) = \lambda\mathbf{x} + \lambda\mathbf{y}$
 - $\forall \mathbf{x} \in \mathcal{V} \forall \lambda, \psi \in \mathbb{R} : (\lambda + \psi)\mathbf{x} = \lambda\mathbf{x} + \psi\mathbf{x}$
- Associativity (outer operation)
- Neutral element (outer operation)

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

Rule: Given $U \subseteq V$, the following properties of V are passed to U .

- Abelian group, distributivity, associativity and neutral element properties.
- $\mathcal{U} \neq \emptyset$, in particular: $\mathbf{0} \in \mathcal{U}$.
- Closure of U :
 - $\forall \lambda \in \mathbb{R} \forall \mathbf{x} \in \mathcal{U} : \lambda\mathbf{x} \in \mathcal{U}$.
 - $\forall \mathbf{x}, \mathbf{y} \in \mathcal{U} : \mathbf{x} + \mathbf{y} \in \mathcal{U}$.

Rule: Every subspace $U \subseteq (\mathbb{R}^n, +, \cdot)$ is the solution space of a homogeneous system of linear equations $\mathbf{A}\mathbf{x} = \mathbf{0}$ for $\mathbf{x} \in \mathbb{R}^n$

6 Linear independence

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

$$\mathbf{v} = \sum_{i=1}^k \lambda_i \mathbf{x}_i \in V \quad (8)$$

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

Definition: (Linear independence): Given a vector space V and $k \in \mathbb{N}$. Vectors $\mathbf{x}_1, \dots, \mathbf{x}_k \in V$ are said to be linearly independent if there exists no non-trivial solution to $\mathbf{0} = \sum_{i=1}^k \lambda_i \mathbf{x}_i$ with at least one $\lambda_i \neq 0$. Otherwise they're linearly dependent.

Rule:

- If at least one of the vector \mathbf{x}_i is $\mathbf{0}$ then they are linearly dependent.
- The vectors $\{\mathbf{x}_1, \dots, \mathbf{x}_k : \mathbf{x}_i \neq \mathbf{0}, i = 1, \dots, k\}, k \geq 2$ are linearly dependent, if and only if, at least one of them is a linear combination of the others.
- To check whether $\mathbf{x}_1, \dots, \mathbf{x}_k \in V$ are linearly independent we can use Gaussian elimination: write all vectors as columns of a matrix \mathbf{A} and perform Gaussian elimination until the matrix is in row-echelon form.
 - Non-pivot columns can be expressed as linear combinations of vectors on their left.
 - Pivot columns are linearly independent from vectors on their left.

If all columns are pivots, the vectors are linearly independent.

Rule: Given m linear combinations over k linearly independent vectors $\mathbf{b}_1, \dots, \mathbf{b}_k \in V$.

$$\begin{aligned}
\mathbf{x}_1 &= \sum_{i=1}^k \lambda_{i1} \mathbf{b}_i \\
&\vdots \\
\mathbf{x}_m &= \sum_{i=1}^k \lambda_{im} \mathbf{b}_i
\end{aligned} \tag{9}$$

We can write, with $\mathbf{B} = [\mathbf{b}_1, \dots, \mathbf{b}_k]$, the following:

$$\mathbf{x}_j = \mathbf{B} \boldsymbol{\lambda}_j, \quad \boldsymbol{\lambda}_j = \begin{bmatrix} \lambda_{1j} \\ \vdots \\ \lambda_{kj} \end{bmatrix}, \quad j = 1, \dots, m \tag{10}$$

We can test whether $\mathbf{x}_1, \dots, \mathbf{x}_m$ are linearly independent using:

$$\sum_{j=1}^m \psi_j \mathbf{x}_j = \sum_{j=1}^m \mathbf{B} \boldsymbol{\lambda}_j = \mathbf{B} \sum_{j=1}^m \psi_j \boldsymbol{\lambda}_j \tag{11}$$

Which means that $\{\mathbf{x}_1, \dots, \mathbf{x}_k\}$ is linearly independent if the column vectors $\{\boldsymbol{\lambda}_1, \dots, \boldsymbol{\lambda}_m\}$ are linearly independent.

Rule: In a vector space V , m linear combinations of $\mathbf{b}_1, \dots, \mathbf{b}_k$ are linearly independent if $m > k$.

7 Basis and rank

In a vector space V , we are interested in a set of vectors \mathcal{A} that possess the property that any vector $\mathbf{v} \in V$ can be obtained through a linear combination of vectors in \mathcal{A} .

7.1 Generating Set and Basis

Definition: (Generating Set and Span): Given a set of vectors $\mathcal{A} = \{\mathbf{x}_1, \dots, \mathbf{x}_k\} \subseteq \mathcal{V}$. If every vector $\mathbf{v} \in \mathcal{V}$ can be expressed as a linear combination of vectors in \mathcal{A} , \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} . We write $V = \text{span}[\mathcal{A}]$ or $V = \text{span}[\mathbf{x}_1, \dots, \mathbf{x}_k]$.

Definition: (Basis): Consider a vector space $V = (\mathcal{V}, +, \cdot)$ and $\mathcal{A} \subseteq \mathcal{V}$. A generating set \mathcal{A} of \mathcal{V} is called *minimal* if there exists no smaller set $\tilde{\mathcal{A}} \subsetneq \mathcal{A} \subseteq \mathcal{V}$ that spans \mathcal{V} . Every linearly independent generating set of V is minimal and is called a *basis* of V .

Rule: Given $\mathcal{B} \subseteq \mathcal{V}, \mathcal{B} \neq \emptyset$. 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 such that adding any vector to the set \mathcal{B} would make it linearly dependent.
- Every vector $\mathbf{x} \in V$ is a linear combination of vectors from \mathcal{B} , and every combination is unique, i.e., with

$$\mathbf{x} = \sum_{i=1}^k \lambda_i \mathbf{b}_i \quad (12)$$

Rule: Every vector space V possesses a basis B . There can be many bases for V , all have the same number of elements, the *basis vectors*.

Rule: A basis of a subspace $U = \text{span}[\mathbf{x}_1, \dots, \mathbf{x}_k] \subseteq \mathbb{R}^n$ can be found by:

- Writing the spanning vectors as columns of a matrix \mathbf{A}
- Determining the row-echelon form of \mathbf{A}
- The spanning vectors associated with the pivots columns are a basis of U .

7.2 Rank

Definition: (Rank): The number of linearly independent columns of a matrix $\mathbf{A} \in \mathbb{R}^{m \times n}$ equals the number of linearly independent rows and is called the *rank*. We write $\text{rk}(\mathbf{A})$.

Rule:

- $\text{rk}(\mathbf{A}) = \text{rk}(\mathbf{A}^\top)$.i.e column rank equals row rank.
- The columns of $\mathbf{A} \in \mathbb{R}^{m \times n}$ span a subspace $U \subseteq \mathbb{R}^m$ with $\dim(U) = \text{rk}(\mathbf{A})$. This subspace is called the *image* or *range*. A basis of U can be found by applying Gaussian elimination to \mathbf{A} . Same goes for the rows, given a subspace $W \subseteq \mathbb{R}^n$.
- For all $\mathbf{A} \in \mathbb{R}^{n \times n}$ it holds that \mathbf{A} is regular (invertible) if and only $\text{rk}(\mathbf{A}) = n$.
- For all $\mathbf{A} \in \mathbb{R}^{m \times n}$ and all $\mathbf{b} \in \mathbb{R}^m$ it holds that the linear equation system $\mathbf{A}\mathbf{x} = \mathbf{b}$ can be solved only and if $\text{rk}(\mathbf{A}) = \text{rk}(\mathbf{A}|\mathbf{b})$
- A matrix $\mathbf{A} \in \mathbb{R}^{m \times n}$ is said to have *full-rank* if $\text{rk}(\mathbf{A}) = \min(m, n)$. Otherwise, it is *rank-deficient*.

8 Linear mappings

Definition: (Linear mapping): For vector spaces V, W , a mapping $\Phi : V \rightarrow W$ is called a *linear mapping* (or *linear transformation* or *vector space homomorphism*). Linear transformations are generally represented as matrices.

$$\begin{aligned}\Phi(\mathbf{x} + \mathbf{y}) &= \Phi(\mathbf{x}) + \Phi(\mathbf{y}) \\ \Phi(\lambda\mathbf{x}) &= \lambda\Phi(\mathbf{x})\end{aligned}\tag{13}$$

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

- *Injective* if $\forall \mathbf{x}, \mathbf{y} \in \mathcal{V} : \Phi(\mathbf{x}) = \Phi(\mathbf{y}) \implies \mathbf{x} = \mathbf{y}$.

- *Surjective* if $\Phi(\mathcal{V}) = \mathcal{W}$.
- *Bijective* if it is injective and surjective. Which means there exists a mapping Ψ so that $\Psi \circ \Phi(\mathbf{x}) = \mathbf{x}$. This mapping Ψ is called the inverse of Φ and denoted Φ^{-1} .

Rule:

- *Isomorphism* $\Phi : V \rightarrow W$ linear and bijective.
- *Endomorphism* $\Phi : V \rightarrow V$ linear.
- *Automorphism* $\Phi : V \rightarrow V$ linear and bijective.
- We define $\text{id}_V : V \rightarrow V, \mathbf{x} \mapsto \mathbf{x}$ as the *identity mapping* or *identity automorphism* in V .

Rule: *Finite dimensional vector spaces* \mathcal{V} and \mathcal{W} are *isomorphic* ($\mathcal{V} \rightarrow \mathcal{W}$ linear and bijective) if and only if $\dim(\mathcal{V}) = \dim(\mathcal{W})$.

Definition: (Ordered basis): Matrix representation of the basis vectors for an n dimensional vector space \mathcal{V} . We write:

$$\begin{aligned} \text{Ordered basis notation: } B &= (\mathbf{b}_1, \dots, \mathbf{b}_n) \\ \text{Matrix notation: } \mathbf{B} &= [\mathbf{b}_1, \dots, \mathbf{b}_n] \\ \text{Unordered basis notation: } \mathcal{B} &= \{\mathbf{b}_1, \dots, \mathbf{b}_n\} \end{aligned} \tag{14}$$

Definition: (Coordinates): Given an ordered basis $B = (\mathbf{b}_1, \dots, \mathbf{b}_n)$ The *coordinate vector*/*coordinate representation* of $\mathbf{x} \in V$ is given as:

$$\boldsymbol{\alpha} = \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix} \in \mathbb{R}^n \tag{15}$$

Where

$$\mathbf{x} = \alpha_1 \mathbf{b}_1 + \dots + \alpha_n \mathbf{b}_n \tag{16}$$

Definition: (Transformation Matrix): Considering vector spaces V, W with corresponding (ordered) bases $B = (\mathbf{b}_1, \dots, \mathbf{b}_n)$ and $C = (\mathbf{c}_1, \dots, \mathbf{c}_m)$ and a linear mapping $\Phi : V \rightarrow W$. For $j \in \{1, \dots, n\}$:

$$\Phi(\mathbf{b}_j) = \alpha_{1j}\mathbf{c}_1 + \dots + \alpha_{mj}\mathbf{c}_m \quad (17)$$

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

$$A_\Phi(i, j) = \alpha_{ij} \quad (18)$$

the transformation matrix of Φ (with respect to B, V, C, W). Therefore, if \hat{x} is the coordinate vector of $x \in \mathcal{V}$ with respect to B and \hat{y} the coordinate vector of $y = \Phi(x) \in \mathcal{W}$ with respect to C , then

$$\hat{y} = \mathbf{A}_\Phi \hat{x} \quad (19)$$

Definition: (Basis change): For a linear mapping $\Phi : V \rightarrow W$, the ordered bases B, \tilde{B} of V of n elements and C, \tilde{C} of W of m elements and the transformation matrix \mathbf{A}_Φ of Φ with respect to B and C , $\tilde{\mathbf{A}}_\Phi$ with respect to \tilde{B} and \tilde{C} is given as

$$\tilde{\mathbf{A}}_\Phi = \mathbf{T}^{-1} \mathbf{A}_\Phi \mathbf{S} \quad (20)$$

where $\mathbf{S} \in \mathbb{R}^{n \times n}$ is the transformation matrix of id_V and $\mathbf{T} \in \mathbb{R}^{m \times m}$ is the transformation matrix of id_W .

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

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

Rule: Considering vector spaces V, W, X , the linear mapping $\Phi : V \rightarrow W$ and the linear mapping $\Psi : W \rightarrow X$. We know that the linear mapping $\Psi \circ \Phi : V \rightarrow X$ is linear and we can write $\mathbf{A}_{\Psi \circ \Phi} = \mathbf{A}_\Psi \mathbf{A}_\Phi$. Therefore

- \mathbf{A}_Φ is the transformation matrix of a linear mapping $\Phi_{CB} : V \rightarrow W$

- $\tilde{\mathbf{A}}_\Phi$ is the transformation matrix of a linear mapping $\Phi_{\tilde{C}\tilde{B}} : V \rightarrow W$
- \mathbf{S} is the transformation matrix of a linear mapping $\Psi_{B\tilde{B}} : V \rightarrow V$
- \mathbf{T} is the transformation matrix of a linear mapping $\Xi_{C\tilde{C}} : W \rightarrow W$

Definition: (Kernel): The kernel $\ker(\Phi)$ is the set of vectors that Φ maps to the neutral element $\mathbf{0}_W \in W$. It is defined as

$$\ker(\Phi) := \Phi^{-1}(\mathbf{0}_W) = \{\mathbf{v} \in V : \Phi(\mathbf{v}) = \mathbf{0}_W\} \quad (21)$$

Definition: (Image): The *image* or *range* of a linear transformation $\Phi : V \rightarrow W$ is the set of vectors in W that can be "reached" by Φ from any vector in V . It is defined as

$$\text{Im}(\Phi) := \Phi(V) = \{\mathbf{w} \in W | \exists \mathbf{v} \in V : \Phi(\mathbf{v}) = \mathbf{w}\} \quad (22)$$

Rule:

- The null space is never empty because $\Phi(\mathbf{0}_V) = \mathbf{0}_W$ always holds.
- $\text{Im}(\Phi) \subseteq W$ is a subspace of W and $\ker(\Phi) \subseteq V$ is a subspace of V .
- Φ is injective if and only if $\ker(\Phi) = \mathbf{0}$ (one to one mapping between V and W with respect to Φ).

Definition: (Column space): The image is equivalent to the span of the columns of the transformation matrix. This is called the *null space*.

Definition: (Null space): The null space $\ker(\Phi)$ is the general solution to the homogeneous linear system $\mathbf{A}\mathbf{x} = \mathbf{0}$.

Rule: The *rank-nullity theorem* also referred to as the *fundamental theorem of linear mappings* states that

$$\dim(\ker(\Phi)) + \dim(\text{Im}(\Phi)) = \dim(V) \quad (23)$$

Therefore the following is true

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