

Math 146 Notes

velo.x

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Section: 001

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1 VECTOR SPACE

1.1 Vector Space - Jan 6

Definition 1.1.1 (Pseudo-Field). A field is an algebraic system \mathbb{F} having:

- two elements 0 and 1
- operations $+$, \times , $-$, and $()^{-1}$ (defined on nonzero elements)

satisfying "the obvious" properties.

See appendix of the textbook.

Examples: \mathbb{R} , \mathbb{C} , \mathbb{Q} , $\mathbb{Z}_{\text{prime}}$. $\mathbb{Q}(x) = \left\{ \frac{f(x)}{g(x)} : f, g \text{ polynomials}, g \neq 0 \right\}$

NonExamples: $\{0\}$, \mathbb{Z}_m (m not prime), Quaternions.

Definition 1.1.2 (Vector Space). A vector space over \mathbb{F} is a set V with two operations:

- Addition: $V \times V \rightarrow V$ $x + y$
- Scalar Multiplication: $\mathbb{F} \times V \rightarrow V$ ax

satisfying 8 properties: $\forall x, y, z \in V, \forall a, b \in \mathbb{F}$

- V1: $x + y = y + x$
- V2: $x + (y + z) = (x + y) + z$
- V3: \exists a "zero vector" $0 \in V$ s.t. $x + 0 = x$
- V4: $\forall x \in V, \exists u \in V$, s.t. $x + u = 0$
- V5: $1x = x$
- V6: $(ab)x = a(bx)$ *let \cdot denote scalar multiplication
- V7: $a(x + y) = ax + ay$
- V8: $(a + b)x = ax + bx$

Objective 1.1.1.

- Defining/Constructing
- Proving that a system is a vector space

Example 1: \mathbb{R} def: set of all n – tuples of real numbers

$$\begin{aligned}(x_1, \dots, x_n) + (y_1, \dots, y_n) &= (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n) \\ a(x_1, \dots, x_n) &= (ax_1, \dots, ax_n)\end{aligned}$$

Claim: \mathbb{R}^n is a vector space over \mathbb{R}

Proof. Check V1:

$$\begin{aligned}(x_1, \dots, x_n) + (y_1, \dots, y_n) &= (x_1 + y_1, \dots, x_n + y_n) \\ &= (y_1 + x_1, \dots, y_n + x_n) \\ &= (y_1, \dots, y_n) + (x_1, \dots, x_n)\end{aligned}$$

□

More generally, for any field \mathbb{F} , \mathbb{F}^n is a field over \mathbb{F} .

Example 2: $\mathbb{R}^{[0,1]} = \{\text{all functions } f : [0, 1] \rightarrow \mathbb{R}\}$

- $(f + h)(x) \stackrel{\text{def}}{=} f(x) + g(x)$
- $(af)(x) = af(x)$

Claim: $\mathbb{R}^{[0,1]}$ is a vector space $/\mathbb{R}$.

Proof. V3: Let $\bar{0}$ be the constant 0 function, i.e., $\bar{0}(x) = 0 \forall x \in [0, 1]$ $\bar{0} \in \mathbb{R}^{[0,1]}$

Check: $f + \bar{0} = f \forall f \in \mathbb{R}^{[0,1]}$

$$\begin{aligned}(f + \bar{0})(x) &= f(x) + \bar{0}(x) \\ &= f(x) + 0 = f(x)\end{aligned}$$

Since $x \in [0, 1]$ arbitrary, $f + \bar{0} = f$.

More generally, for any set D, and any field \mathbb{F} , \mathbb{F}^D is a vector space over \mathbb{F} .

□

Example 3: let $\mathbb{F} = \mathbb{Z}_2$.

Define $W = \{APPLE\}$,

- $APPLE + APPLE \stackrel{\text{def}}{=} APPLE$
- $0APPLE \stackrel{\text{def}}{=} APPLE$
- $1APPLE \stackrel{\text{def}}{=} APPLE$

Claim: W is a vector space over \mathbb{Z}_2 .

Examples 4: 1. $\mathbb{R}^n : \mathbb{F}^n$, 2. $\mathbb{R}^{[0,1]}, : \mathbb{F}^D$, 3. $\{APPLE\}$.

4. Fix a field \mathbb{F} , for $n \geq 0$, $P_n(\mathbb{F})$ is the set of all polynomials, of degree $\leq n$, in variable x , with coefficients from \mathbb{F} ,

$$= \{a_0 + a_1x + a_2x^2 + \cdots + a_nx^n : a_i \in \mathbb{F}\}$$

Addition, scalar mult are "obvious", using op's of \mathbb{F} .

Claim: $P_n(\mathbb{F})$ is a vector space / \mathbb{F} .

5. $\mathbb{F}[x] =$ the set of all polynomials in x with coefficients from $\mathbb{F} = \cup_{n=0}^{\infty} P_n(\mathbb{F})$

Claim: with the "obvious" op's $\mathbb{F}[x]$ is a V.S. / \mathbb{F} .

Theorem 1.1.1 (Cancellation Law). *Let V be a V.S., / \mathbb{F} , if $x, y, z \in V$, and $x + z = y + z$, then $x = y$.*

Proof. Let $u \in V$ be such that $z + u = 0$ (from V4).

Then

$$\begin{aligned} x &= x + 0 && \text{(V3)} \\ x &= x + (z + u) && \text{(Choice of u)} \\ x &= (x + z) + u && \text{(hypothesis)} \\ x &= (y + z) + u && \text{(V2)} \\ x &= y + (z + u) && \text{(V2)} \\ x &= y + 0 && \text{(choice of u)} \\ x &= y \end{aligned}$$

□

Corollary 1.1.1. *Suppose V is a V.S., there is exactly one "zero vector". i.e. a vector satisfy V3. in V .*

Proof. Assume $0_1, 0_2 \in V$, both satisfying V3, i.e, $x + 0_1 = x$ and $x + 0_2 = x, \forall x \in V$.

$$\begin{aligned} 0_1 &= 0_1 + 0_1 \\ 0_1 &= 0_1 + 0_2 \\ 0_1 + 0_1 &= 0_1 + 0_2 \\ &= 0_2 + 0_1 && \text{(V1)} \\ 0_1 &= 0_2 && \text{(By Cancellation)} \end{aligned}$$

□

Corollary 1.1.2. *Suppose V is a V.S. and $x \in V$, then the vector u in V4 is unique.*

Proof. Assume $u_1, u_2 \in V$ both satisfy $x + u_1 = 0 = x + u_2$, then

$$\begin{aligned} u_1 + x &= u_2 + x && \text{(V1)} \\ u_1 &= u_2 && \text{(By Cancellation)} \end{aligned}$$

□

Definition 1.1.3. Given a V.S. V and $x \in V$,

- the unique vector $u \in V$ s.t. $x + u = 0$ is denoted $-x$.
- $x - y$ denotes $x + (-y)$

Note: V2 justifies $a_1x_1 + a_2x_2 + a_3x_3 + \cdots + a_kx_k$ not worry about parentheses.

1.2 Linear Combination - Jan 8

Definition 1.2.1 (Linear Combination). $a_1x_1 + a_2x_2 + a_3x_3 + \cdots + a_kx_k$ is called a linear combination of x_1, \cdots, x_k .

Basic Problem: Given a V.S. V/\mathbb{F} , and $u_1, u_2, \cdots, u_n \in V$ and $x \in V$ to decide whether x is a linear combination of u_1, \cdots, u_n .

Example: $V = \mathbb{Q}[x]$ over \mathbb{Q} . Let $p = 4x^4 + 7x^2 - 2x + 3$.

- $u_1 = x^4 - x^2 + 2x + 1$
- $u_2 = 2x^4 + 3x^2 + 2x$
- $u_3 = x^4 + 4x^2 + 1$
- $u_4 = 2x^3 + 3$
- $u_5 = x^4 + 1$

Is p a linear combination of u_1, \cdots, u_5 ? Solution: search for $a_1, \cdots, a_5 \in \mathbb{Q}$ s.t.

$$p = a_1u_1 + a_2u_2 + \cdots + a_5u_5$$

$$\begin{aligned} 4x^4 + 7x^2 - 2x + 3 &= a_1(x^4 - x^2 + 2x - 1) + a_2(2x^4 + 3x^2 + 2x) + a_3(x^4 + 4x^2 + 1) \\ &\quad + a_4(2x^3 + 3) + a_5(x^4 + 1) \\ &= (a_1 + 2a_2 + a_3 + a_5)x^4 + (2a_4)x^3 + (-a_1 + 3a_2 + 4a_3)x^2 \\ &\quad + (2a_1 + 2a_2)x + (-a_1 + a_3 + 3a_4 + a_5) \end{aligned}$$

$$\begin{cases} a_1 + 2a_2 + a_3 + a_5 = 4 \\ 2a_4 = 0 \\ -a_1 + 3a_2 + 4a_3 = 7 \\ 2a_1 + 2a_2 = -2 \\ -a_1 + a_3 + 3a_4 + a_5 = 3 \end{cases}$$

No solution.

1.3 Subspace - Jan 10

Notation 1.3.1.

- 0 denote the unique vector in V
- x denote the unique $u \in V$ satisfying $V4$

Theorem 1.3.1. Suppose V is a VS/\mathbb{F} , $X \in V$, $a \in \mathbb{F}$.

1. $0x=0$, the first 0 is scalar, the second 0 is a vector
2. $(-a)x=a(-x)=- (ax)$
3. $a0=0$

Definition 1.3.1. Suppose V is a $V.S.$ over \mathbb{F} , $S \subseteq V$,

- **Closed under Addition:** if $x, y \in S$, $x + y \in S$.
- **Closed under Scalar Multiplication:** if $x \in S \Rightarrow ax \in S$, $\forall a \in \mathbb{F}$.

Definition 1.3.2 (Subspace). Let V be a VS/\mathbb{F} , $S \subseteq V$, say S is a **Subspace** of V if

1. S is closed under addition and scalar multiplication
2. $S \neq \emptyset$

Theorem 1.3.2. Suppose V is a vector space $/\mathbb{F}$ and S is a subspace of V , then S , together the operations of V restricted to S .

- $+_S : S \times S \rightarrow S$
- $\cdot_S : \mathbb{F} \times S \rightarrow S$

is a vector space over \mathbb{F} .

Proof. Given V, S , must prove: S with restricted operations of V , satisfying $V1$ to $V8$.

V1: must show: if $x, y \in S$, then $x + y = y + x$. Since $S \subseteq V$, hence $x, y \in S \Rightarrow x, y \in V$, and $V \models V1$.

Same proof works for $V2, 5, 6, 7, 8$.

V3: know $S \neq \emptyset$, take any $x \in S$, consider $0x = 0 \in S$. (S is closed under scalar multiplication)

Hence there exists a zero vector in S .

V4: fix $x \in S$, let $u = (-x)x \in S$, then $x + u = 1x + (-1)x = (1 + (-1))x = 0x = 0$. □

Note: in every \mathbb{F} , $\forall a \in \mathbb{F}$, $\exists c \in \mathbb{F}$ $a + c = 0$, $c = -a$. Since $1 \in \mathbb{F}$, $-1 \in \mathbb{F}$.

Theorem 1.3.3. If V is a vector space over \mathbb{F} and $S \subseteq V$, and S with the operations of V , is itself a $V.S. / \mathbb{F}$, then S is a subspace of V .

1.4 Span - Jan 13

Recall: If V is a V.S. / \mathbb{F} , and $u_1, \dots, u_n, x \in V$, then x is a linear combination (lin. combo.) of u_1, \dots, u_n if $\exists a_1, \dots, a_n$ such that $x = a_1u_1 + a_2u_2 + \dots + a_nu_n$.

Definition 1.4.1. Suppose V is a V.S. / \mathbb{F} , $x \in V$, and $\emptyset \neq S \subseteq V$.

1. Say x is a linear combination of S if x is a linear combination of some finite list of vectors from S . (Note that S might be infinite)
2. The **span** of S written $\text{span}(S)$, is the set of $x \in V$ which are linear combinations of S .
3. $\text{span}(\emptyset) \stackrel{\text{def}}{=} \{0\}$

Examples

- In \mathbb{R}^2 , $S = \{(1, 1)\}$, what is $\text{span}(S)$?
- In \mathbb{R}^3 ,

$$\begin{aligned} S &= \{(1, 0, 0), (1, 1, 0)\} \\ &= \{a(1, 0, 0) + b(1, 1, 0) : a, b \in \mathbb{R}\} \\ &= \{(a + b, b, 0) : a, b \in \mathbb{R}\} \\ &= \{(s, t, 0) : s, t \in \mathbb{R}\} \\ &= \text{the plane given by } z = 0 \end{aligned}$$

- In $\mathbb{R}[x]$, let $S = \{x, x^2, x^3, \dots\}$, $\text{span}(S) = \{f \in \mathbb{R}[x] : f(0) = 0\}$.

Proposition 1.4.1. ($\emptyset \neq S \subseteq V$).

- Suppose $u_1, \dots, u_n \in S$, $x \in V$. Suppose x is a linear combination of u_1, \dots, u_n .

$$x = a_1u_1 + a_2u_2 + \dots + a_nu_n \quad ,$$

If v_1, \dots, v_n are more vectors from S , then x is also a linear combination of $u_1, \dots, u_n, v_1, \dots, v_n$.

$$x = a_1u_1 + a_2u_2 + \dots + a_nu_n + 0v_1 + 0v_2 + \dots + 0v_n$$

- If S is finite, say $S = \{u_1, u_2, \dots, u_n\}$, then $x \in \text{span}(S)$ iff x is a linear combination of u_1, \dots, u_n .
- If S is infinite, we can say the following. Suppose $x, y \in \text{span}(S)$. Then x is a linear combination of a finite list u_1, \dots, u_m from S and y is a linear combination of a finite list v_1, \dots, v_n from S . By the earlier remark, we can view both x and y as linear combinations of the same list

$$\{u_1, \dots, u_m, v_1, \dots, v_n\}$$

- If $S = \{u_1, \dots, u_n\}$, then $\text{span}(S) = \{a_1u_1, \dots, a_nu_n, a_1, \dots, a_n \in \mathbb{F}\}$.
- If $S \subseteq T \subseteq V$, then $\text{span}(S) \subseteq \text{span}(T)$.

Generalization 1.4.1. If $x_1, \dots, x_k \in \text{span}(S)$, then $\exists u_1, \dots, u_n \in S$, s.t. each x_l is a linear combo of u_1, \dots, u_n .

Theorem 1.4.1. Suppose V is a V.S./ \mathbb{F} , $S \subseteq V$, then $\text{span}(S)$ is the (unique) smallest subspace of $V \supseteq S$. i.e.

1. $\text{span}(S)$ is a subspace of V .
2. $S \subseteq \text{span}(S)$
3. If W is any subspace of V containing S , then $\text{span}(S) \subseteq W$.

Proof.

1. Let $x \in S$, $x = 1x$, a linear combination of finitely many vectors in S .
2. i) Closure under scalar multiplication: let $x \in \text{span}(S)$, $c \in \mathbb{F}$, $\Rightarrow \exists u_1, \dots, u_n \in S$, s.t. $x = a_1x_1 + \dots + a_nx_n$, so

$$cx = c(a_1u_1 + \dots + a_nu_n) = (ca_1)u_1 + \dots + (ca_n)u_n$$

ii) Closure under vector addition: let $x, y \in \text{span}(S)$, want to prove that $x + y \in \text{span}(S)$.

By the technical remark, $\exists u_1, \dots, u_n \in S$ s.t. $x = a_1u_1 + \dots + a_nu_n$, $y = b_1u_1 + \dots + b_nu_n$, $a_i, b_i \in \mathbb{F}$,

Then, $x + y = (a_1u_1 + \dots + a_nu_n) + (b_1u_1 + \dots + b_nu_n) = (a_1 + b_1)u_1 + \dots + (a_n + b_n)u_n$.

So $x + y \in \text{span}(S)$.

Finally, if $S = \emptyset$, then $\text{span}(S) = \{0\}$, if $S \neq \emptyset$, then $S \subseteq \text{span}(S)$,

either case, $\text{span}(S) \neq \emptyset$, so $\text{span}(S)$ is a subspace of V .

3. Let W be a subspace of V , $W \supseteq S$. RTP: $\text{span}(S) \subseteq W$.

Let $x \in \text{span}(S)$, pick $u_1, \dots, u_n \in S$, so that x is linear combination of it. that means

$$x = a_1u_1 + \dots + a_nu_n$$

hence, $u_i \in S \subseteq W \Rightarrow a_1u_1 + \dots + a_nu_n \in W \Rightarrow x \in W$.

Hence, $\text{span}(S) \subseteq W$.

□

1.5 Span(continued) - Jan 15

Theorem 1.5.1 (Redundancies in span.). *Example: V/\mathbb{F} , suppose $S = \{u_1, \dots, u_5\} \subseteq V$.*

Assume u_3 is a linear combination of u_2, u_4, u_5 .

$$u_3 = c_2u_2 + c_4u_4 + c_5u_5$$

Claim: $\text{span}(S) = \text{span}(S - \{u_3\})$.

Proof. RTP \subseteq and \supseteq .

$\text{span}(S)$ is

- a subspace of V
- which contains $S \setminus \{u_3\} = \{u_1, u_2, \dots, u_5\}$

By the theorem, the smallest subspace of V containing $S \setminus \{u_3\}$ is $\text{span}(S \setminus \{u_3\})$. hence $\text{span}(S) \supseteq \text{span}(S \setminus \{u_3\})$.

To prove that $\text{span}(S) \subseteq \text{span}(S \setminus \{u_3\})$,

let $x \in \text{span}(S)$, i.e.

$$\begin{aligned} x &= a_1u_1 + a_2u_2 + a_3u_3 + a_4u_4 + a_5u_5 \\ &= a_1u_1 + a_2u_2 + a_3(c_2u_2 + c_4u_4 + c_5u_5) + a_4u_4 + a_5u_5 \\ &= a_1u_1 + (a_2 + a_3c_2)u_2 + (a_4 + a_3c_4)u_4 + (a_5 + a_3c_5)u_5 \end{aligned}$$

$x \in \text{span}(\{u_1, u_2, u_4, u_5\})$.

□

Also Observe:

$$0u_1 + c_2u_2 + (-1)u_3 + c_4u_4 + c_5u_5 = 0$$

A linear combination of u_1, \dots, u_5 equals the 0 vector with coefficients not all 0.

So we code redundancies formally with definition:

Definition 1.5.1. $(V/\mathbb{F}, S \subseteq V)$, S is linearly dependent if \exists distinct vectors $u_1, \dots, u_n \in S$, and $\exists a_1, \dots, a_n \in \mathbb{F}$, not all 0, such that

$$a_1u_1 + a_2u_2 + \dots + a_nu_n = 0(\text{zero vector}).$$

Thus a set S is linearly dependent:

$$\Leftrightarrow (\exists \text{ distinct } u_1, \dots, u_n \in S)(\exists a_1, \dots, a_n \in \mathbb{F})(a_1u_1 + \dots + a_nu_n = 0) \text{ and } \neg(a_1 = \dots = a_n = 0)$$

Thus a set S is linearly independent if S is not linearly dependent. i.e.

$$\Leftrightarrow \neg(\exists \text{ distinct } u_1, \dots, u_n \in S)(\exists a_1, \dots, a_n \in \mathbb{F})(a_1u_1 + \dots + a_nu_n = 0) \text{ and } \neg(a_1 = \dots = a_n = 0)$$

$$\Leftrightarrow (\forall \text{ distinct } u_1, \dots, u_n \in S)(\forall a_1, \dots, a_n \in \mathbb{F})(a_1u_1 + \dots + a_nu_n \neq 0) \text{ or } (a_1 = \dots = a_n = 0)$$

$$\equiv (\forall \text{ distinct } u_1, \dots, u_n \in S)(\quad)$$

Technical Remark: when $S = \{u_1, \dots, u_n\}$ without reports

- Can drop (\forall distinct $u_1, \dots, u_n \in S$) in choice of linear independence.
- Can drop (\exists distinct $u_1, \dots, u_n \in S$) in choice of linear dependence.

Example 2: Is $S = \{(0, 1, 1), (1, 0, 1), (1, 2, 3)\}$ linear dependent? (in \mathbb{R}^3)

Try to find: $a, b, c \in \mathbb{R}$ s.t.

$$a \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} + b \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + c \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \quad \Rightarrow \quad \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} -2 \\ -1 \\ 1 \end{pmatrix}$$

Shows S is linearly dependent.

Question: If $S = \emptyset$, S is **linearly independent**.

Question 2: If $S = \{0\}$, S linearly dependent. Can write $1 \cdot 0 = 0$.

More generally, if $0 \in S \subseteq V$, then S is linearly dependent.

Theorem 1.5.2 (Linear Dependence). $V\mathbb{F}$, $S \subseteq V$, then S is linearly dependent, iff $S = \{0\}$ or $\exists x \in S$, s.t. x is a linear combination of some vectors in $S \setminus \{x\}$.

1.6 Basis Jan 17

Recall If V is a V.S. / \mathbb{F} , $S \subseteq V$.

1. $\text{span}(S)$ = set of all linear combinations of S
2. S is linearly dependent if $\exists u_1, u_2, \dots, u_n \in S$ (distinct), $\exists a_1, \dots, a_n \in \mathbb{F}$ not all 0, s.t. $a_1 u_1 + a_2 u_2 + \dots + a_n u_n = 0$.
- else, S is linearly independent.

Definition 1.6.1. V is V.S. / \mathbb{F} ,

1. A set $S \subseteq V$ is a spanning set if $\text{span}(S) = V$. Also say S spans V .
2. V is finitely spanned if V has a finite spanning set.
 V is countably spanned if V has a countable spanning set.

Examples:

\mathbb{R}^3 is finitely spanned, e.g. by $\{e_1, e_2, e_3\}$.

so is \mathbb{R}^n e.g. by $\{e_1, e_2, \dots, e_n\}$, $e_i = (0, 0, \dots, 1, 0, \dots, 0)$ with 1 at i_{th} spot.

$\mathbb{R}[x]$ is countably spanned e.g. by $\{1, x, x^2, x^3, \dots\}$. not finitely spanned.

$\mathbb{R}[0, 1]$ not countably spanned.

Definition 1.6.2. V is a V.S. / \mathbb{F} . A **basis** for V is any $S \subseteq V$,

- spans V , and
- S is linearly independent

Examples: $\{e_1, \dots, e_n\} \subseteq \mathbb{F}^n$ is a basis for \mathbb{F}^n .

$\{1, x, x^2, x^3, \dots\} \subseteq \mathbb{R}[x]$ is a basis for $\mathbb{R}[x]$.

Theorem 1.6.1. Every countably spanned V.S. has a basis.

Proof. Suppose V.S. V is spanned by countable set S , so either $S = \{v_1, v_2, \dots, v_n\}$, or $S = \{v_1, v_2, \dots\}$, WLOG, we assume $0 \notin S$, define

$$T = \{v_j \in S, v_j \notin \text{span}(v_1, v_2, \dots, v_{j-1})\},$$

Claim that T is a basis for V .

Proof of Claim: 1st show T is linearly independent, by contradiction, assume T is linearly dependent.

Then, $\exists k$, and scalars a_1, a_2, \dots, a_n (not all 0), s.t.,

$$a_1 x_1 + a_2 x_2 + \dots + a_n x_n = 0$$

Choose least k for which this is true.

Claim: $k \neq 1$, if $k = 1$, $a_1 v_1 = 0 \Rightarrow v_1 = 0$, but $0 \notin T$, contradiction.

so $k > 1$, Assume $a_k = 0$, then

$$a_1 v_1 + a_2 v_2 + \dots + a_{k-1} v_{k-1} = 0$$

Not all of $a_1, a_2, \dots, a_{k-1} = 0$.

Next, show $\text{span}(S) = V$.

$$S = \{v_1, v_2, v_3, \dots, v_n\}$$

$$T = \{v_{i_1}, v_{i_2}, v_{i_3}, \dots\}$$

Know $\text{span}(S) = V$, intuitively $\text{span}(T) = \text{span}(S)$.

$$T = \{v_j \in S : v_j \notin \text{span}(\{v_1, v_2, \dots, v_{j-1}\})\}$$

Therefore, T is a basis of V .

□

Remark:

1. Every Vector Space has a basis. proof: some version of axiom of choice
2. bases is not unique, every V.S. except $\{0\}$, has multiple bases.
3. What is a basis for $V = \{0\}$? \emptyset

1.7 Dimension - Jan 20

Remark: Given a vector space V , the basis is not unique.

Relation between two basis of a vector space. (finitely spanned vector spaces)

Theorem 1.7.1. Let V be a finitely spanned vector space over a field \mathbb{F} , let $\{v_1, \dots, v_m\}$ be a basis of V , let $\{w_1, \dots, w_n\} \subset V$ and $n > m$. Then $\{w_1, \dots, w_n\}$ is linearly dependent.

Sketch. Idea: Replace successfully v_1, v_2, \dots, v_n , by w_1, w_2, \dots, w_n so that

$$\text{span}(\{w_1, w_2, \dots, w_i, v_{i+1}, \dots, v_m\}) = \text{span}(\{v_1, v_2, \dots, v_i, v_{i+1}\})$$

$$1 \leq i \leq m-1. \quad \square$$

Proof. Assume $\{w_1, \dots, w_n\}$ is linearly dependent. Prove the statement by induction.

Base Case: ($i=1$), since $\{v_1, \dots, v_m\}$ is a basis for V and $w_1 \in V$, there exist $a_1, \dots, a_m \in \mathbb{F}$ s.t. $w_1 = a_1 v_1 + \dots + a_m v_m$.

By the assumption, $w_1 \neq 0$, hence one of the a'_k s is nonzero.

By renumbering v_1, \dots, v_m , WLOG, we can assume $a_1 \neq 0$. We can solve for v_1 .

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

so, $\text{span}(\{v_1, v_2, \dots, v_m\}) \subset \text{span}(\{w_1, w_2, \dots, w_m\}) = V$.

Induction Assumption: Assume that the statement is true for r . It means after renumbering, v_1, v_2, \dots, v_m we have

$$\text{span}(\{w_1, w_2, \dots, w_i, v_{i+1}, \dots, v_m\}) = V.$$

*replace w_{i+1} .

Prove for $r+1$: Rewrite w_{i+1} as a linear combination of $\{w_1, \dots, w_r, v_{r+1}, \dots, v_m\}$.

$$w_{i+1} = c_1 w_1 + \dots + c_r w_r + d_{i+1} v_{i+1} + \dots + d_m v_m$$

Observation: One of the d_{r+1}, \dots, d_m must be nonzero. Because if $d_{i+1} = \dots = d_m = 0$, then

$$\begin{aligned} w_{r+1} &= c_1 w_1 + \dots + c_r w_r \\ 0 &= c_1 w_1 + \dots + c_r w_r - w_{r+1} \end{aligned}$$

Contradiction since $\{w_1, \dots, w_{r+1}\}$ is linearly independent.

WLOG, we can assume $d_{i+1} \neq 0$,

$$d_{r+1} v_{r+1} = w_{r+1} - c_1 w_1 - \dots - c_r w_r - d_{r+2} v_{r+2} - \dots - d_m v_m$$

Since $n > m$, $w_n = a_i w_i + \dots + a_m w_m$, so $\{w_1, \dots, w_n\}$ is linearly dependent.

It completes the proof. \square

Theorem 1.7.2. Let V be a finitely spanned vector space, having one basis of m elements having another basis of n elements. Then $m = n$.

Proof. We could not have $m < n$, or $m > n$. If it happens, the other set must be linearly dependent. \square

Definition 1.7.1. Let V be a vector space having a basis consisting of n elements, we say n is the dimensioning of V .

$$\dim_{\mathbb{F}} V = n$$

$$\dim\{0\} = 0$$

A vector space that has a basis consisting of n elements, zero elements, zero vector space, is called finite dimensional. Otherwise, V is called infinite dimensional (*Hamel Basis*)

Example:

- $\dim \mathbb{F}^n = n$

Since

$$\left\{ \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \dots, \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \right\}$$

is a basis for \mathbb{F}^n .

- $\dim P_n(\mathbb{F}) = n + 1$

Since $\{1, x, \dots, x^n\}$ is a basis for $P_n(\mathbb{F})$.

- $\dim \mathbb{F}[x] = \infty$

Definition 1.7.2. Let $\{v_1, \dots, v_n\}$ be linearly independent elements of a vector space V . We say that $\{v_1, \dots, v_n\}$ is a **maximal set of linearly independent elements** of V if given any $w \in V$, the set $\{w, v_1, \dots, v_n\}$ is linearly dependent.

Corollary 1.7.1. Let V be an n -dimensional space, then

- If $\{v_1, \dots, v_n\}$ is a maximal set of linearly independent elements of V , then $\{v_1, \dots, v_n\}$ is a basis of V .
- If $\{v_1, \dots, v_n\} \subset V$ is linearly independent, then $\{v_1, \dots, v_n\}$ is a basis for V .
- If $\{v_1, \dots, v_n\} \subset V$, $k < n$ is linearly we can add v_{k+1}, \dots, v_n so that $\{v_1, \dots, v_n\}$ is a basis for V .
- If W is a subspace of V , then $\dim W \leq \dim V$, if furthermore, $\dim W = \dim V$. Then $W = V$.

1.8 Direct Sum - Tutorial Jan 20

Corollary 1.8.1. *If V is finitely spanned, and $\beta = \{v_1, \dots, v_n\}$ is linearly independent, then β can be extended to a basis for V , i.e. $\exists w_1, \dots, w_r \in V$, s.t. $\{v_1, \dots, v_n, w_1, \dots, w_r\}$ is a basis for V*

Proof. Let $m = \dim V$. So $n \leq m$ by theorem.

Case 1: β is already a basis. ($n=m$)

Case 2: β is not a basis. □

Theorem 1.8.1. *Let S, T be linearly independent sets, then $S \cup T$ is linearly independent if and only if $\text{span}(S) \cap \text{span}(T) = \{0\}$.*

1.9 Jan 22

Corollary 1.9.1. *If V is finitely spanned, and $\mathfrak{B} = \{v_1, \dots, v_n\}$ is linearly independent, then \mathfrak{B} can be extended to a basis for V .*

i.e. $\exists w_1, \dots, w_r \in V$, s.t. $\{v_1, \dots, v_n, w_1, \dots, w_r\}$ is a basis for V .

Proof. Let $m = \dim V$, so $n \leq m$. (By theorem).

case 1: \mathfrak{B} is already a basis ($n = m$). done

Case 2: \mathfrak{B} is not a basis, so $\text{span}\mathfrak{B} \neq V$, so $\exists w_1 \in V \setminus \mathfrak{B}$.

□

Theorem 1.9.1. *For any V.S. V , if $\mathfrak{B} \subseteq V$ is linearly independent, then \mathfrak{B} can be extended to a basis for V . [use axiom of choice]*

Example: Let $\mathfrak{B} = \{\cos(nx), n \geq 0\} \cup \{\sin(nx) : n > 0\} \cup \{e^x\}$.

This \mathfrak{B} can be extended to a basis \mathfrak{B}' for $\mathbb{R}^{[0,1]}$.

$$|\mathfrak{B}'| = 2^{2^{\aleph_0}}$$

Recall: If $\{v_1, \dots, v_n\} \subseteq V$ is linearly independent. Say $\{v_1, \dots, v_n\}$ is a maximal linearly independent set, if $\forall w \in V \setminus \{v_1, \dots, v_n\}$, $\{v_1, \dots, v_n, w\}$ is linearly dependent.

Corollary 1.9.2. *If V is a finitely spanned set, then every basis is a maximal linearly independent set, and vice versa.*

More generally,

Definition 1.9.1. *Let V be a V.S., a subset $\mathfrak{B} \subseteq V$ is a **maximal linearly independent set** if*

- \mathfrak{B} is linearly independent
- $\forall w \in V \setminus \mathfrak{B}$, $\mathfrak{B} \cup \{w\}$ is linearly dependent.

Theorem 1.9.2. *In any V.S. V , every basis is a maximal linearly independent set, and vice versa.*

Definition 1.9.2. *A **minimal spanning set** is a set \mathfrak{B} such that*

- $\text{span}\mathfrak{B} = V$
- $\forall w \in \mathfrak{B}$, $\text{span}(\mathfrak{B} \setminus \{w\}) \neq V$

Theorem 1.9.3. *In every vector space V ,*

1. *Every basis is a minimal spanning set and vice versa*

2. Every spanning set can be "shrunk" to a basis
i.e. if $\text{span}\mathfrak{B} = V$, then $\exists \mathfrak{B}' \subseteq \mathfrak{B}$ s.t. \mathfrak{B}' is a basis for V .

Proof. For (2), already proved when \mathfrak{B} is countable. Can extend the proof to uncountable "well-ordering \mathfrak{B} ".

To find a basis for $\mathbb{R}^{[0,1]}$

1. start with $\mathfrak{B} = \mathbb{R}^{[0,1]}$
2. well-order \mathfrak{B} ("enumerates" \mathfrak{B})
3. use the enumeration to shrink \mathfrak{B} to a basis

□

1.10 Quotient Space - Jan 24

Review: \mathbb{Z}_n = the set of the congruence classes, $x \equiv y \pmod{m} \iff m \mid x - y$

Revisit: $[0] = \{qm : a \in \mathbb{Z}\} = m\mathbb{Z}$.

$-m\mathbb{Z}$ is collapsed to become zero

$-x \equiv y \pmod{n} \iff x = y \in m\mathbb{Z}$.

-advanced notation: $\mathbb{F}/m\mathbb{Z}$.

Version of this:

- $(\mathbb{Z}, +, \cdot) \rightarrow$ a vector space V .
- $(m\mathbb{Z}) \rightarrow$ a subspace of V .

Definition 1.10.1. Fix a V.S. V over \mathbb{F} , and a subspace W . For $x, y \in V$ say $x \equiv y \pmod{W}$, if $x - y \in W$.

Claim: $\equiv \pmod{W}$ is an equivalence relation on V .

Proof. For transitivity:

Assume $x, y, z \in V$, $x \equiv y \pmod{W}$ and $y \equiv z \pmod{W}$, by definition, $x - y \in W$, $y - z \in W$.

Then $x - z = (x - y) + (y - z) \in W$ since W is closed under addition.

Then by definition, $x \equiv z \pmod{W}$.

□

Definition 1.10.2. Define V, W as before:

For $x \in V$,

$$x + W := \{x + w : w \in W\}$$

(x is fixed, add x to every vector on W). $x + W$ is called **translation of W by x** , or **coset of W through x** .

Lemma 1.10.1. V, W as before, for any $x \in V$, the equivalence class (congruence class) of $\equiv \pmod{W}$ containing x is $x + W$. If $y \equiv x \pmod{W}$, and $w \in W$, then $y \equiv x + w \pmod{W}$.

Proof. For any $y \in V$, $y \in$ the equiv of $\equiv \pmod{W}$ containing x .

$$\begin{aligned} \iff y &\equiv x \pmod{W} \\ \iff y - x &\in W \\ \iff y - x &= w, \text{ for some } w \in W \\ \iff y &= x + w \\ \iff y &\in x + W \end{aligned}$$

□

Corollary 1.10.1. *With V and W as above, for any $x, y \in V$,*

$$x + W = y + W \iff x \equiv y \pmod{W} \quad \text{i.e. } x - y \in W.$$

Remark: For $x \in V$, the span class of $\equiv \pmod{W}$ containing x is

$$\{y \in V, y \equiv x \pmod{W}\}$$

Definition 1.10.3.

$$\begin{aligned} V/W &:= \text{the set of all equiv classes of the } \equiv \pmod{W} \text{ relation} \\ &:= \text{the set of all translations of } W \\ &:= \{x + W : x \in V\} \neq V \end{aligned}$$

Next, we turn V/W into a vector space over \mathbb{F} ,

$$(x + W) + (y + W) := (x + y) + W$$

$$c(x + W) := (cx) + W$$

Claim: on the above situation, the operations well-defined, and the set V/W is a vector space over \mathbb{F} .

E.g. check scalar multiplication:

$$\text{assume } x + W = x_1 + W, x \equiv x_1 \pmod{W} \iff x - x_1 \in W.$$

need to know: $\forall c \in \mathbb{F}$,

$$\begin{aligned} &(cx + W) = (cx_1) + W \\ \Leftrightarrow &cx \equiv cx_1 \pmod{W} \\ \Leftrightarrow &(cx) - (cx_1) \in W \\ \Leftrightarrow &c(x - x_1) \in W \end{aligned}$$

Definition 1.10.4. V/W with the natural operations is called the **quotient space** of V modulo W .

2 LINEAR TRANSFORMATION

2.1 Introduction to Linear Transformation - Jan 27

Definition 2.1.1. Let V, W be vector spaces over \mathbb{F} , a function $T : V \rightarrow W$ is a linear transformation (or is linear) if

1. $T(x + y) = T(x) + T(y), \forall x, y \in V$
2. $T(ax) = aT(x), \forall x \in V, \forall a \in \mathbb{F}$

Example

$V = W = \mathbb{R}$ (as $V.S./\mathbb{R}$)

Fix $\lambda \in \mathbb{R}$,

$$T : \mathbb{R} \rightarrow \mathbb{R} \quad T(x) = \lambda x$$

T is a linear transformation.

Check: Let $x, y \in \mathbb{R}, a \in \mathbb{R}$

1. $T(x + y) = \lambda(x + y) = \lambda x + \lambda y = T(x) + T(y)$
2. $T(ax) = \lambda(ax) = a(\lambda x) = aT(x)$

fact: Every linear transformation from $\mathbb{R} \rightarrow \mathbb{R}$ has this form.

Generalization 2.1.1. let $V = X = \mathbb{F}$, (field) considered as $V.S./\mathbb{F}$, every linear transformation $T : \mathbb{F} \rightarrow \mathbb{F}$ is of form $T(x) = \lambda x$ for some $\lambda \in \mathbb{F}$.

Example: $V = W = \mathbb{R}^2$

define $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ by $T((x_1, x_2)) = (-x_2, x_1)$,

$$T((1, 0)) = (0, 1)$$

$$T((0, 1)) = (-1, 0)$$

Actually, T is "rotation" by 90° c.c.w centered at $(0, 0)$.

Claim: T is a linear transformation.

Proof. $T((x_1, x_2) + (y_1, y_2)) = T((x_1 + y_1, x_2 + y_2)) = T(-(x_2 + y_2), x_1 + y_1) = (-x_2, x_1) + (-y_2, y_1) = T((x_1, x_2)) + T((y_1, y_2))$

Similarly, can check $T(a(x_1, x_2)) = aT((x_1, x_2))$ □

Generalization 2.1.2. Fix $A \in M\mathbb{R}$, set of all $m \times n$ matrices with entries from \mathbb{R} ,

so

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$

Define $L_A : \mathbb{R}^n \rightarrow \mathbb{R}^n$, $L_A(x) = Ax$. x is a column vector $n \times 1$ matrix

$$Ax = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n \end{pmatrix}$$

Claim: L_A is a linear transformation.

Proof. By example, $m = n = 2$, $A = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$

$$L_A(x) = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} -x_2 \\ x_1 \end{pmatrix} = (-x_2, x_1)$$

□

Generalization 2.1.3. Fix a field \mathbb{F} , fix $A \in M_{m \times n}(\mathbb{F})$,

define $L_A : \mathbb{F}^n \rightarrow \mathbb{F}^m$ by $L_A(x) = Ax$,

Claim: L_A is a linear transformation.

Recall: $C([-1, 1]) =$ all continuous functions $f : [-1, 1] \rightarrow \mathbb{R}$, define $T : C([-1, 1]) \rightarrow \mathbb{R}$, by $T(f) = \int_{-1}^1 f(x)dx$.

Claim: T is a linear transformation.

Proof.

$$\begin{aligned} T(f + g) &= \int_{-1}^1 (f + g)dx \\ &= \int_{-1}^1 f dx + \int_{-1}^1 g dx \\ &= T(f) + T(g) \end{aligned}$$

$$T(af) = \int_{-1}^1 af dx = a \int_{-1}^1 f dx = aT(f)$$

□

$D : C^\infty(\mathbb{R}) \rightarrow C^\infty(\mathbb{R})$ (set of all $f \in C(\mathbb{R})$),

$f^{(n)}$ exists, and is continuous $\forall n$.

Define $D(f) = f'$, D is linear.

Some easy properties of all linear transformations, suppose $T : V \rightarrow W$ linear.

$$1. T(0) = 0$$

$$\text{Proof. (a) } T(x + 0) = T(x) + T(0)$$

$$(b) T(0 \cdot x) = 0T(x) = 0$$

□

$$2. T(x - y) = T(x) - T(y)$$

$$\textit{Proof. } T(x - y) = T(x + (-1)y) = T(x) + T((-1)y) = T(x) - T(y)$$

□

$$3. T(a_1x_1 + a_2x_2 + \cdots + a_nx_n) = a_1T(x_1) + \cdots + a_nT(x_n)$$

Common Mistake:

$$T(ax + by) = T(a)T(x) + T(b)T(y)$$

More Examples:

Example 1: $M_{m \times n} \mathbb{F}$ is a vector space over \mathbb{F} , -add matrices componentwise -scalar multiply by multiplying all components

$$\begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} + \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{pmatrix} = \begin{pmatrix} a_{11} + b_{11} & a_{12} + b_{12} \\ a_{21} + b_{21} & a_{22} + b_{22} \end{pmatrix}$$

$$c \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} = \begin{pmatrix} ca_{11} & ca_{12} \\ ca_{21} & ca_{22} \end{pmatrix}$$

$T : M_{m \times n}(\mathbb{F}) \rightarrow M_{n \times m}(\mathbb{F})$ by $T(A) = A^t$. (transpose of A)

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{pmatrix}^t = \begin{pmatrix} a_{11} & a_{21} \\ a_{12} & a_{22} \\ a_{13} & a_{23} \end{pmatrix}$$

($V = W$) define $I_v : V \rightarrow V$ by $I_v(x) = x$ its linear.

Example 2: Given any V and W the function $T_0 : V \rightarrow W$ which maps every $x \in V$ to the 0 vector in W . (zero transformation)

Example 3: Given any V , the function $I_V : V \rightarrow V$ defined by $I_v(x) = x$ for all $x \in V$. (identity function)

2.2 Tutorial - Jan 27

Goals:

- Be able to describe the quotient space
- Be able to find a basis and the dimension of the quotient space

Recall that:

Definition 2.2.1. V is a V.S. $W \leq V/\mathbb{R}$, we call V/W a quotient space if

$$\begin{cases} (x + W) + (y + W) = (x + y) + W \\ c(x + W) = cx + W \end{cases}$$

which $x, y \in V$, $c \in \mathbb{R}$.

Example:

$V = \mathbb{R}^3$, $W = \text{span}\{(0, 0, 1)\}$. \mathbb{R}^3/W is a quotient space.

Question: What are the elements in \mathbb{R}^3/W ?

A: $p + W$, $p \in \mathbb{R}^3$.

B: $[p + W] = \{x \in \mathbb{R}^3 | x - p \in w\}$

C: All lines that are parallel to Z -axis

2.3 Null Space and Range

Definition 2.3.1. Suppose $T : V \rightarrow W$ is a linear transformation.

1. The **null space** of T denoted $N(T)$, is

$$N(T) = \{x \in V : T(x) = 0\}$$

2. The **range** of T denoted as $R(T)$

$$R(T) = \{T(x) : x \in V\} \subseteq W$$

Example: $D_n : P_n(\mathbb{R}) \rightarrow P_n(\mathbb{R})$ $D_n(f) = f'$. It's linear.

What is $N(D_n)$?

$$N(D_n) = \{f \in P_n(\mathbb{R}) : f' = 0\} = \{c : c \in \mathbb{R}\}$$

$$R(D_n) = P_n(\mathbb{R})$$

Theorem 2.3.1. Suppose $T : V \rightarrow W$ is linear

1. $N(T)$ is a subspace of V .
2. $R(T)$ is a subspace of W .

Proof.

1. $T(0_v) = 0_w$ so $0_v \in N(T)$ so $N(T) \neq \emptyset$

-closure under addition: let $x, y \in N(T)$,

$$T(x + y) = T(x) + T(y) = 0 + 0 = 0 \in N(T)$$

-closure under scalar multiplication: let $x \in N(T)$, $c \in \mathbb{F}$

$$T(cx) = cT(x) = ca = 0 \in N(T)$$

2. $R(T) \neq \emptyset$ because $V \neq \emptyset$

-closure under addition: let $u, v \in R(T) \subset W$, can write $u = T(x)$, $v = T(y)$, (for some $x, y \in V$), so $u + v = T(x) + T(y) = T(x + y) \in R(T)$.

-Similar argument shows that $R(T)$ is closed under scalar multiplication.

□

Theorem 2.3.2 (Useful Trick). Suppose $T : V \rightarrow W$ is a linear transformation, suppose we know $V = \text{span}\{v_1, \dots, v_k\}$, then

$$\begin{aligned} R(T) &= \{T(x), x \in V\} \\ &= \{T(x) : x = a_1v_1 + \dots + a_kv_k, a_i \in \mathbb{F}\} \\ &= \{T(a_1v_1 + \dots + a_kv_k) : a_1, \dots, a_k \in \mathbb{F}\} \\ &= \{a_1T(v_1) + \dots + a_kT(v_k) : a_1, \dots, a_k \in \mathbb{F}\} \\ &= \text{span}\{T(v_1), \dots, T(v_k)\} \end{aligned}$$

Example 1: $D_n : P_n(\mathbb{R}) \rightarrow P_n(\mathbb{R})$

A spanning set for $P_n(\mathbb{R})$ is

$$\{1, x, x^2, x^3, \dots, x^n\}$$

so

$$\begin{aligned}\mathbb{R}(D_n) &= \text{span}\{D_n(1), D_n(x), D_n(x^2), \dots, D_n(x^n)\} \\ &= \text{span}\{0, 1, 2x, \dots, nx^{n-1}\} \\ &= \text{span}\{1, x, x^2, \dots, x^{n-1}\} = P_{n-1}(\mathbb{R})\end{aligned}$$

Example 2: Fix $A \in M_{m \times n}(\mathbb{F})$. $L_A : \mathbb{R}^n \rightarrow \mathbb{F}^m$ by $L_A(x) = Ax$.

The "standard basis" for \mathbb{F}^n is

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

$$\mathbb{F}^n = \text{span}\{e_1, e_2, \dots, e_n\}$$

Then $R(L_A) = \text{span}(L_A(e_1), \dots, L_A(e_n))$ by the Useful Trick Theorem, then,

$$L_A(e_i) = \begin{pmatrix} a_{11} & \cdots & a_{1i} & \cdots & a_{1n} \\ a_{21} & \cdots & a_{2i} & \cdots & a_{2n} \\ \vdots & & \vdots & & \vdots \\ a_{m1} & \cdots & a_{mi} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{pmatrix} = \begin{pmatrix} a_{1i} \\ a_{2i} \\ \vdots \\ a_{mi} \end{pmatrix} = \text{the } i\text{th column of } A$$

Hence, $R(L_A)$ is the subspace of \mathbb{F}^m spanned by the columns of A .

Two Basic Questions about Linear Transformation

Question 1: Is it injective?

Question 2: Is it surjective?

Theorem 2.3.3. Suppose $T : V \rightarrow W$ is linear, then T is injective $\iff N(T) = \{0\}$.

Proof. (\Rightarrow) Assume T is injective. i.e. $\forall x, y \in V, T(x) = T(y) \Rightarrow x = y$.

Obviously $0 \subseteq N(T)$. (Since $N(T)$ is a subspace)

For $N(T) \subseteq \{0\}$, let $x \in N(T)$ so $T(x) = 0 = T(0) \Rightarrow x = 0$.

(\Leftarrow) Assume $N(T) = \{0\}$, prove injectively, assume $x, y \in V$ and $T(x) = T(y)$.

$\Rightarrow T(x) - T(y) = 0 \Rightarrow T(x - y) = 0 \Rightarrow x - y \in N(T) = \{0\} \Rightarrow x = y$. □

2.4 Jan 31

Definition 2.4.1. A linear transformation $T : V \rightarrow W$ is an isomorphism if it is a bijection.

We also write $T : V \cong W$.

We say V, W are **isomorphic**. (and write $V \cong W$) if $\exists T : V \cong W$.

Example 1: $P_n(\mathbb{R}) \cong \mathbb{R}^{n+1}$

An example of an isomorphism $T : P_n(\mathbb{R}) \cong \mathbb{R}^{n+1}$ is

$$T(a_0 + a_1x + \cdots + a_nx^n) = (a_0, a_1, \cdots, a_n)$$

Easy facts:

1. For every V.S. V , $V \cong V$.
2. If $V \cong W$ then $W \cong V$.

Definition 2.4.2. Given a linear transformation $T : V \rightarrow W$ the

nullity of T : $\text{nullity}(T) := \dim(N(T))$

rank of T : $\text{rank}(T) := \dim(R(T))$

Theorem 2.4.1. Suppose $T : V \rightarrow W$ is linear and $\dim(V) < \infty$, then $\text{rank}(T) + \text{null}(T) = \dim(V)$.

Proof. First step find basis for $N(T)$ and $R(T)$

Let S be a basis for $N(T)$ let $n = \dim(V)$, as $N(T) \subseteq V$, S is linearly independent in V

$\Rightarrow |S| \leq n$. Write $S = \{v_1, \cdots, v_k\}$, $k < n$.

Since S is linearly independent in V and V is countably spanned, by A2Q2, S can be extended to a basis B_i for V .

$$B = \{v_1, \cdots, v_k, x_1, \cdots, x_m\}, \quad k + m = n$$

Let $C = \{T(x_1), \cdots, T(x_m)\}$,

Claim

1. $|C| = m$
2. C is a basis for $R(T)$

It will follow that $\text{rank}(T) = m = n - k = \dim(V) - \text{null}(T)$.

First prove that C is linearly independent. Assume

$$\begin{aligned} & a_1T(x_1) + \cdots + a_mT(x_m) = 0 \\ \Rightarrow & T(a_1x_1) + \cdots + T(a_mx_m) = 0 \\ \Rightarrow & a_1x_1 + \cdots + a_mx_m \in N(T) \\ \Rightarrow & a_1x_1 + \cdots + a_mx_m = b_1v_1 + \cdots + b_kv_k \\ \Rightarrow & a_1x_1 + \cdots + a_mx_m - b_1v_1 - \cdots - b_kv_k = 0 \end{aligned}$$

As $\{x_1, \dots, x_m, v_1, \dots, v_k\}$ is linearly independent, $a_1 = \dots = a_m = b_1 = \dots = b_k = 0$.

Therefore, C is linearly independent.

To prove that C spans $R(T)$, since $\{v_1, \dots, v_k, x_1, \dots, x_m\}$ spans V .

$$R(T) = \text{span}(T(v_1), \dots, T(v_k), T(x_1), \dots, T(x_m)) = \text{span}(C)$$

□

2.5 Ordered Basis - Feb 3

Proposition 2.5.1. Suppose $\{v_1, \dots, v_n\}$ is a basis for V.S. $/\mathbb{F}$.

Then $\forall x \in V$, x can be uniquely written

$$x = a_1v_1 + \dots + a_nv_n \quad a_i \in \mathbb{F}$$

Proof. $\{v_1, \dots, v_n\}$ span V so every $x \in V$ can be written in this way.

For uniqueness, assume $x = a_1v_1 + \dots + a_nv_n = b_1v_1 + \dots + b_nv_n$

Get $0 = (a_1 - b_1)v_1 + \dots + (a_n - b_n)v_n$. As $\{v_1, \dots, v_n\}$ is linearly independent, get $a_1 = b_1, \dots, a_n = b_n$. \square

Example:

Let $V = \{(x, y, z) \in \mathbb{R}^3 : x + y + z = 0\}$. A plane in \mathbb{R}^3 . V is a subspace of \mathbb{R} .

Let $v_1 = (-1, 1, 0)$, $v_2 = (0, -1, 1)$.

$\{v_1, v_2\}$ is a basis for V

$$x = (-3, 1, 2) \in V \Rightarrow x = 3v_1 + 2v_2$$

The **coordinates** of x relative to $\{v_1, v_2\}$ are $(3, 2)$.

Definition 2.5.1. Let V be a V.S. $\dim V = n$. An **Ordered Basis** for V is an basis (v_1, \dots, v_n) , ordered as an n -tuple.

Notation 2.5.1. α, β, γ for ordered bases, A, B, C for basis.

Definition 2.5.2. Suppose V is a V.S., $\dim V = n$, β is an ordered basis for V .

The **coordinate vector** of x relative to β is the unique n -tuple $(a_1, \dots, a_n) \in \mathbb{F}^n$ s.t.

$$x = a_1v_1 + \dots + a_nv_n$$

We denote (a_1, \dots, a_n) by $[x]_\beta$.

Example: In the previous example, let $\beta = (v_1, v_2)$ where $v_1 = (-1, 1, 0)$, and $v_2 = (0, -1, 1)$. If $x = (-3, 1, 2)$, then $[x]_\beta = (3, 2)$.

Definition 2.5.3. Fix $V, \mathbb{F}, \beta = (v_1, \dots, v_n)$ as in definition.

Define

$$[\]_\beta : V \rightarrow \mathbb{F}^n, \quad x \mapsto [x]_\beta$$

Therefore, we can view $[\]_\beta$ as a function $V \rightarrow \mathbb{F}^n$.

Theorem 2.5.1. Let V be a finite dimensional vector space over \mathbb{F} , $\dim(V) = n$, and let β be an ordered basis, then the map $[\]_\beta : V \rightarrow \mathbb{F}^n$ is an isomorphism (i.e. a bijective linear transformation).

Proof. Let $x, y \in V$, (must show $[x + y]_\beta = [x]_\beta + [y]_\beta$)

Write

$$\begin{aligned} [x]_\beta = (a_1, \dots, a_n) &\Rightarrow x = a_1 v_1 + \dots + a_n v_n \\ [y]_\beta = (b_1, \dots, b_n) &\Rightarrow y = b_1 v_1 + \dots + b_n v_n \\ [x + y]_\beta = (c_1, \dots, c_n) &\Rightarrow x + y = c_1 v_1 + \dots + c_n v_n \end{aligned}$$

$$\Rightarrow (a_1 + b_1)v_1 + \dots + (a_n + b_n)v_n = c_1 v_1 + \dots + c_n v_n$$

By prop,

$$\begin{cases} a_1 + b_1 = c_1 \\ a_2 + b_2 = c_2 \\ \vdots \\ a_n + b_n = c_n \end{cases} \Rightarrow (a_1, \dots, a_n) + (b_1, \dots, b_n) = (c_1, \dots, c_n) = [x]_\beta + [y]_\beta = [x + y]_\beta$$

Similarly, $[\]_\beta$ presents scalar multiplication, so it is linear.

Bijection:

To show $[\]_\beta$ is injective,

$$\begin{aligned} N([\]_\beta) &= \{x \in V : [x]_\beta = (0, \dots, 0)\} \\ &= \{x \in V : x = 0\} \\ &= \{0\} \end{aligned} \quad ([\]_\beta \text{ is injective})$$

To show $[\]_\beta$ is surjective, first find a spanning set for $V = \{v_1, \dots, v_n\}$

$$R([\]_\beta) = \text{span}\{[v_1]_\beta, \dots, [v_n]_\beta\}$$

$$[v_1]_\beta = (1, 0, \dots, 0) = e_1, \text{ as } v_1 = 1 \cdot v_1 + 0 \cdot v_2 + \dots + 0 \cdot v_n.$$

$$\text{In } \mathbb{C}^2, e_1 = (1, 0), e_2 = (0, 1), [v_2]_\beta = e_2, \dots$$

So

$$\begin{aligned} R([\]_\beta) &= \text{span}\{[v_1]_\beta, \dots, [v_n]_\beta\} \\ &= \text{span}\{e_1, \dots, e_n\} \\ &= \mathbb{F}^n \end{aligned}$$

So $[\]_\beta$ is surjective.

$$\text{So } [\]_\beta : V \cong \mathbb{F}^n.$$

□

2.6 Tutorial - Feb 3

let V be a V.S. / \mathbb{F} , a linear functional on V is a linear map $f : V \rightarrow \mathbb{F}$.

The collection of all linear functionals is denoted V^* and is called the dual space of V .

Example 1:

Let $V = \mathbb{R}$, $\mathbb{F} = \mathbb{R}$, $f(x) = f(x \cdot 1) = xf(1)$, $x \in \mathbb{R}$.

so the linear maps $f : \mathbb{R} \rightarrow \mathbb{R}$ are given by $f(x) = ax$ for some $a \in \mathbb{R}$.

Example 2:

$V = \mathbb{R}^3$, $\mathbb{F} = \mathbb{R}$, let $\begin{bmatrix} a \\ b \\ c \end{bmatrix} \in \mathbb{R}^3$.

$$f_{\begin{bmatrix} a \\ b \\ c \end{bmatrix}}\left(\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}\right) = x_1a + x_2b + x_3c = [abc] \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

Then $f_{\begin{bmatrix} a \\ b \\ c \end{bmatrix}}$ is linear.

Let $f \in (T\mathbb{R}^3)^*$ recall that a linear map f is determined by its values on a basis B .

Let $x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ so $x = x_1e_1 + x_2e_2 + x_3e_3$, e : the standard unit basis.

$$f(x) = f(x_1e_1) + f(x_2e_2) + f(x_3e_3) = x_1f(e_1) + x_2f(e_2) + x_3f(e_3).$$

The values of f on the basis vectors determine f .

Let $a_1 = f(e_1)$, then $f(x_1e_1 + x_2e_2 + x_3e_3) = (a_1, a_2, a_3)^T(x_1, x_2, x_3)^T$.

so $f(x) = f_{\begin{bmatrix} a \\ b \\ c \end{bmatrix}}$

2.7 Linear Transformation and Basis and Extension- Feb 5

Proposition 2.7.1. Suppose V, W are vector spaces over \mathbb{F} , B is a basis for V . (note V is not finite dimensional) and $T : V \rightarrow W$ is a linear. Then T is determined by its values on vectors in B .

Proof #1. The claim is that if $T' : V \rightarrow W$ is another linear transformation and $T'(v) = T(v) \forall v \in B$.

i.e. $T'|_B = T|_B$, then $T' = T$.

Let $x \in V$. (show that $T'(x) = T(x)$)

$$\Rightarrow x \in \text{span}(B)$$

$$\Rightarrow \exists v_1, v_2, \dots, v_n \in B, \exists a_1, \dots, a_n \in \mathbb{F}$$

$$\text{s.t. } x = a_1v_1 + \dots + a_nv_n.$$

Then

$$\begin{aligned} T'(x) &= T'(a_1v_1 + \dots + a_nv_n) \\ &= a_1T'(v_1) + \dots + a_nT'(v_n) \\ &= a_1T(v_1) + \dots + a_nT(v_n) \\ &= \dots \\ &= T(x) \end{aligned}$$

Since x was arbitrary, $T' = T$. □

proof #2. Claim: the set of all linear transformation from V to W is a subspace of W^V . This set is called $\text{Hom}(V, W)$

Define $D = T - T'$. i.e. $D : V \rightarrow W$ given by $D(x) = T(x) - T'(x)$. T

D is linear transformation. I'll prove that D is constant 0 function by showing $N(D) = V$.

Observe $B \subseteq N(D)$, therefore, $\text{span}(B) \subseteq N(D)$, i.e. $V \subseteq N(D) \Rightarrow N(D) = V$. □

Proposition 2.7.2. Suppose V, W, \mathbb{F}, B as before, B is a basis for V . **Every** function $\tau : B \rightarrow W$ extends uniquely to a linear transformation $T : V \rightarrow W$. (i.e. $T|_B = \tau$) We call this "freely extending" τ .

Proof. Given $\tau : B \rightarrow W$, define $T : V \rightarrow W$ as follows:

given $x \in V$, write

$$x = a_1v_1 + \dots + a_nv_n \quad (v_1, \dots, v_n \in B, a_1, \dots, a_n \in \mathbb{F})$$

$$\text{Let } T(x) := a_1\tau(v_1) + \dots + a_n\tau(v_n) \in W.$$

Check $T|_B = \tau$. Suppose $x \in B$, then $x = 1 \cdot x$, so $T(x) = 1\tau(x) = \tau(x)$.

Check: T is linear.

Additivity: let $x, y \in V$, $\exists v_1, \dots, v_n \in B$, such that

$$x = a_1v_1 + \dots + a_nv_n$$

$$y = b_1v_1 + \dots + b_nv_n$$

for some $a_i, b_i \in \mathbb{F}$.

So $x + y = (a_1 + b_1)v_1 + \dots + (a_n + b_n)v_n$.

$$T(x + y) = (a_1 + b_1)\tau(v_1) + \dots + (a_n + b_n)\tau(v_n) \quad (\text{def of } T)$$

$$= (a_1\tau(v_1) + \dots + a_n\tau(v_n)) + (b_1\tau(v_1) + \dots + b_n\tau(v_n))$$

$$= T(x) + T(y) \quad (\text{def of } T)$$

Similar proof shows that T preserves scalar multiplication.

So T is linear. □

Example: $V = \mathbb{R}^3$, $W = \mathbb{R}^3$, $B = \{v_1, v_2, v_3\}$, where

$$v_1 = (1, 0, 1)$$

$$v_2 = (1, 0, -1)$$

$$v_3 = (1, 1, 1)$$

B is a basis for \mathbb{R}^3 (exercise)

Define $\tau : \{v_1, v_2, v_3\} \rightarrow \mathbb{R}^2$ by

$$\tau(v_1) = (1, 0)$$

$$\tau(v_2) = (1, 0)$$

$$\tau(v_3) = (\pi, e)$$

Define $\tau : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ extending τ .

$$T(a, b, c) = (a + b(\pi - 1), be)$$

$$T = L \begin{pmatrix} 1 & \pi - 1 & 0 \\ 0 & e & 0 \end{pmatrix}$$

$$T(v_1) = T(1, 0, 1) = (1, 0)$$

$$T(v_2) = (1, 0)$$

$$T(1, i, 1) = (\pi, e)$$

Example 2:

V V.S. / \mathbb{F} , $\dim V = n$, let $\beta = (v_1, \dots, v_n)$ be an ordered basis.

Define $\tau : \{v_1, \dots, v_n\} \rightarrow \mathbb{F}^n$ by $\tau(v_i) = e_i = (0, \dots, 0, 1, 0, \dots, 0)$.

τ extends uniquely to a linear transformation $T : V \rightarrow \mathbb{F}^n$.

$T : [\quad]_\beta$.

Example 3:

Same V, β .

Pick $\bar{a} = (a_1, \dots, a_n) \in \mathbb{F}^n$.

Define $\tau_{\bar{a}} : \{v_1, \dots, v_n\} \rightarrow \mathbb{F}$,

$$\tau_{\bar{a}}(v_i) = a_i.$$

$T(\bar{a})$ extends to a linear transformation. $f_{\bar{a}} : V \rightarrow \mathbb{F}$.

Exercise: What is f_{e_i} ?

3 MATRIX

3.1 Introduction - Feb 7

Proposition 3.1.1. Suppose $T : V \rightarrow W$ linear over \mathbb{F} , let $\beta = (v_1, \dots, v_n)$ be an ordered basis for V , and $\gamma = (w_1, \dots, w_m)$ be an ordered basis for W .

- T is completely determined by $T(v_1), \dots, T(v_n)$
- Each $T(v_j)$ is determined by its coordinate vector $[T(v_j)]_\gamma \in \mathbb{F}^m$

Definition 3.1.1. In this context, the **matrix representation for T** for β and γ is the matrix $A \in M_{m \times n}(\mathbb{F})$, whose j^{th} column is $[T(v_j)]_\gamma \in \mathbb{F}^m$, thought of as a column vector.

We write $[T]_\beta^\gamma$ for A .

$$[T]_\beta^\gamma = \begin{bmatrix} | & | & & | \\ [T(v_1)]_\gamma & [T(v_2)]_\gamma & \cdots & [T(v_n)]_\gamma \\ | & | & & | \end{bmatrix}$$

Example 1:

$D_3 : P_3(\mathbb{R}) \rightarrow P_2(\mathbb{R})$ linear, the ordered basis

$$\begin{aligned} \beta &= (1, x, x^2, x^3) & \text{for } P_3(\mathbb{R}) \\ \alpha &= (1, x, x^2) & \text{for } P_2(\mathbb{R}) \end{aligned}$$

Let's find $[D_3]_\beta^\gamma$.

Apply D_3 to vectors in β .

$$D_3(1) = 0 = 0 \cdot 1 + 0 \cdot x + 0 \cdot x^2$$

$$D_3(x) = 1 = 1 \cdot 1 + 0 \cdot x + 0 \cdot x^2$$

$$D_3(x^2) = 2x = 0 \cdot 1 + 2 \cdot x + 0 \cdot x^2$$

$$D_3(x^3) = 3x^2 = 0 \cdot 1 + 0 \cdot x + 3 \cdot x^2$$

then,

$$[D_3(1)]_\gamma = [0]_\gamma = (0, 0, 0)$$

$$[D_3(x)]_\gamma = [1]_\gamma = (1, 0, 0)$$

$$[D_3(x^2)]_\gamma = [2x]_\gamma = (0, 2, 0)$$

$$[D_3(x^3)]_\gamma = [3x^2]_\gamma = (0, 0, 3)$$

Hence,

$$[D_3]_\beta^\gamma = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix}$$

Algorithm 3.1.1. Fix \mathbb{F} , $m, n \geq 1$, pick $A \in M_{m \times n}(\mathbb{F})$.

$T = L_A : \mathbb{F}^n \rightarrow \mathbb{F}^m$. $T(x) = Ax$.

Let $\sigma_n = \text{standard ordered basis for } \mathbb{F}^n$; $\sigma_m = \text{standard ordered basis for } \mathbb{F}^m$.

$$\begin{aligned}\sigma_n &= (e_1, \dots, e_n), & e_j &\in \mathbb{F}^n \\ \sigma_m &= (e_1, \dots, e_m), & e_i &\in \mathbb{F}^m\end{aligned}$$

Recall: if $A \in M_{m \times n}(\mathbb{F})$,

$e_j \in \mathbb{F}^n$ ($e_j = (0, \dots, 0, 1, 0, \dots, 0)$), $A_{e_j} \in \mathbb{F}^m$ is the j^{th} column of A

If σ_n is the standard basis for \mathbb{F}^n , and $x \in \mathbb{F}^n$, then $[x]_{\sigma_n} = x$

Proof. $x = (a_1, \dots, a_n) = a_1 e_1 + a_2 e_2 + \dots + a_n e_n$, so $[x]_{\sigma_n} = (a_1, a_2, \dots, a_n) = x$. □

Now I'll prove

$$[L_A]_{\sigma_n}^{\sigma_m} = A$$

Proof. I will show, for each $j = 1, \dots, n$, that $[L_A]_{\sigma_n}^{\sigma_m}$ and A have same j^{th} columns.

By definition, j^{th} column of $[L_A]_{\sigma_n}^{\sigma_m}$ is $[L_A(e_j)]_{\sigma_m}$

$$\begin{aligned}L_A(e_j) &= Ae_j = j^{\text{th}} \text{ column of } A \\ [L_A(e_j)]_{\sigma_m} &= L_A(e_j) = j^{\text{th}} \text{ column of } A\end{aligned}$$

□

Theorem 3.1.1. Suppose V, W are finite dimensional vector spaces over \mathbb{F} , and $T : V \rightarrow W$ is a linear transformation.

$\alpha(v_1, \dots, v_n)$ an ordered basis for V

$\gamma(w_1, \dots, w_m)$ an ordered basis for W

then $\forall x \in V$,

$$\underbrace{[T]_{\beta}^{\gamma}}_{m \times n} \cdot \underbrace{[x]_{\beta}}_{n \times 1} = [T(x)]_{\gamma}$$

Proof. Write

$$[T]_{\beta}^{\gamma} = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$

i.e.

$$\text{for } j = 1, \dots, n, \quad \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{pmatrix} = [T(v_j)]_{\gamma}$$

i.e.

$$T(v_j) = a_{1j}w_1 + a_{2j}w_2 + \cdots + a_{mj}w_m$$

Also write

$$[x]_\beta = (c_1, \cdots, c_n) = \begin{pmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{pmatrix}$$

i.e.

$$x = c_1v_1 + c_2v_2 + \cdots + c_nv_n$$

On the one hand,

$$[T]_\beta^\gamma \cdot [x]_\beta = \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & & \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \cdot \begin{pmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{pmatrix} = \begin{pmatrix} a_{11}c_1 + a_{12}c_2 + \cdots + a_{1n}c_n \\ a_{21}c_1 + a_{22}c_2 + \cdots + a_{2n}c_n \\ a_{m1}c_1 + a_{m2}c_2 + \cdots + a_{mn}c_n \end{pmatrix}$$

On the other hand,

$$\begin{aligned} T(x) &= T(c_1v_1 + \cdots + c_nv_n) \\ &= c_1T(v_1) + \cdots + c_nT(v_n) \\ &= c_1(a_{11}w_1 + \cdots + a_{m1}w_m) + c_2(a_{12}w_1 + \cdots + a_{m2}w_m) + \cdots + c_n(a_{1n}w_1 + \cdots + a_{mn}w_m) \\ &= (c_1a_{11} + c_2a_{12} + \cdots + c_na_{1n})w_1 + \cdots + (c_1a_{m1} + \cdots + c_na_{mn})w_m \end{aligned}$$

Hence, we can see that $[T]_\beta^\gamma \cdot [x]_\beta$ is the coordinate vector of $T(x)$ relative to γ , proving the theorem. \square

3.2 Feb 10

Recall: if $T : V \rightarrow W$ is linear,

$$\beta = (v_1, \dots, v_n) \text{ ordered basis for } V$$

$$\gamma = (w_1, \dots, w_n) \text{ ordered basis for } W$$

then, $[T]_{\beta}^{\gamma} \in M_{m \times n}(\mathbb{F})$. then,

$$[T]_{\beta}^{\gamma} = \begin{bmatrix} \begin{array}{|c|} \hline [T(v_1)]_{\gamma} \\ \hline \end{array} & \begin{array}{|c|} \hline [T(v_2)]_{\gamma} \\ \hline \end{array} & \cdots & \begin{array}{|c|} \hline [T(v_n)]_{\gamma} \\ \hline \end{array} \end{bmatrix}$$

For any matrix,

$$A = \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \cdots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} = \begin{pmatrix} \begin{array}{|c|} \hline \text{Col}_1(A) \\ \hline \end{array} & \begin{array}{|c|} \hline \text{Col}_2(A) \\ \hline \end{array} & \cdots & \begin{array}{|c|} \hline \text{Col}_n(A) \\ \hline \end{array} \end{pmatrix} = \begin{bmatrix} \text{---} & \text{Row}_1(A) & \text{---} \\ \text{---} & \text{Row}_2(A) & \text{---} \\ \vdots & & \vdots \\ \text{---} & \text{Row}_m(A) & \text{---} \end{bmatrix}$$

$$\text{Col}_j([T]_{\beta}^{\gamma}) = [T(v_j)]_{\gamma}$$

Definition 3.2.1. Let \mathbb{F} be a field, $m, n, p \geq 1$, $A \in M_{m \times n}(\mathbb{F})$, $B \in M_{n \times p}(\mathbb{F})$.

The matrix product AB is the $m \times p$ matrix such that the (row i , column j) entry of AB is the linear combination of the entries in $\text{Col}_j(B)$ using entries of $\text{Row}_i(A)$ as scalars.

$$\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ a_{21} & \cdots & a_{2n} \\ \vdots & \vdots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} & \cdots & b_{1p} \\ b_{21} & \cdots & b_{2p} \\ \vdots & \vdots & \vdots \\ b_{n1} & \cdots & b_{np} \end{pmatrix} = \begin{pmatrix} c_{11} & \cdots & c_{1p} \\ c_{21} & \cdots & c_{2p} \\ \vdots & c_{ij} & \vdots \\ c_{m1} & \cdots & c_{mp} \end{pmatrix}$$

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \cdots + a_{in}b_{nj}$$

Example: in \mathbb{Z}_5 ,

$$\begin{pmatrix} 2 & 1 \\ 0 & 3 \\ 2 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} = \begin{pmatrix} 0 & 3 \\ 4 & 2 \\ 3 & 2 \end{pmatrix}$$

Comment: When $p = 1$, (B is a column vector, x)

Our definition here agrees with earlier definition of $A_x (A : m \times n) x \in \mathbb{F}^n$.

In fact, AB is such that, for each $j = 1, \dots, p$, $\text{Col}_j(AB) = A \cdot \text{Col}_j(B)$.

So

$$A \cdot \begin{pmatrix} \begin{array}{|c|} \hline x_1 \\ \hline \end{array} & \begin{array}{|c|} \hline x_2 \\ \hline \end{array} & \cdots & \begin{array}{|c|} \hline x_p \\ \hline \end{array} \end{pmatrix} = \begin{pmatrix} \begin{array}{|c|} \hline Ax_1 \\ \hline \end{array} & \begin{array}{|c|} \hline Ax_2 \\ \hline \end{array} & \cdots & \begin{array}{|c|} \hline Ax_p \\ \hline \end{array} \end{pmatrix}$$

Suppose we have V, W, Z all finite dimensional vector spaces over \mathbb{F} . $T : V \rightarrow W$, and $U : W \rightarrow Z$ both linear transformations.

Let

$$\alpha = (v_1, \dots, v_n) \text{ ordered basis for } V$$

$$\beta = (w_1, \dots, w_n) \text{ ordered basis for } W$$

$$\gamma = \text{ordered basis for } Z$$

$$[T]_{\alpha}^{\beta} \Rightarrow n \times p$$

$$[U]_{\beta}^{\gamma} \Rightarrow m \times n$$

$$[U \circ T]_{\alpha}^{\gamma} \Rightarrow m \times p$$

Theorem 3.2.1. *In this situation,*

$$[U]_{\beta}^{\gamma} \cdot [T]_{\alpha}^{\beta} = [U \circ T]_{\alpha}^{\gamma}$$

Proof. LHS and RHS are both $m \times p$ matrices.

Suffices to show $\text{Col}_j(LHS) = \text{Col}_j(RHS)$. $\forall j = 1, \dots, p$.

Let $\alpha(v_1, \dots, v_p)$.

$$\begin{aligned} \text{Col}_j(RHS) &= \text{Col}_j([U \circ T]_{\alpha}^{\gamma}) \\ &= [(U \circ T)(v_j)]_{\gamma} \\ &= [U(T(v_j))]_{\gamma} \end{aligned}$$

$$\begin{aligned} \text{Col}_j(LHS) &= \text{Col}_j([U]_{\beta}^{\gamma} \cdot [T]_{\alpha}^{\beta}) \\ &= [U]_{\beta}^{\gamma} \cdot \text{Col}_j([T]_{\alpha}^{\beta}) \\ &= [U]_{\beta}^{\gamma} \cdot [T(v_j)]_{\beta} \\ &= [U]_{\beta}^{\gamma} \cdot [x]_{\beta} & (x = T(v_j)) \\ &= [U(x)]_{\gamma} \\ &= [\text{Col}_j(RHS)] \end{aligned}$$

□

3.3 Feb 12

Theorem 3.3.1. Suppose V, W, Z are all finite dimensional, $V \xrightarrow{T} W \xrightarrow{U} Z$ is linear. α, β, γ are ordered bases for V, W, Z respectively, then

$$[UT]_{\alpha}^{\gamma} = [U]_{\beta}^{\gamma} \cdot [T]_{\alpha}^{\beta}$$

Proof. Suppose \mathbb{F} a field, $A \in M_{m \times n}(\mathbb{F})$, $B \in M_{n \times p}(\mathbb{F})$,

$$L_A : \mathbb{F}^n \rightarrow \mathbb{F}^m \quad L_A(x) = Ax$$

$$L_B : \mathbb{F}^p \rightarrow \mathbb{F}^n \quad L_B(x) = Bx$$

$$\mathbb{F}^p \xrightarrow{L_B} \mathbb{F}^n \xrightarrow{L_A} \mathbb{F}^m$$

theorem gives

$$[L_A L_B]_{\sigma_p}^{\sigma_m} = [L_A]_{\sigma_n}^{\sigma_m} [L_B]_{\sigma_p}^{\sigma_n} = AB$$

□

Corollary 3.3.1. In this situation

$$L_A \cdot L_B = L_{AB}$$

Proof. It suffices to show that

$$[L_A \circ L_B]_{\sigma_p}^{\sigma_m} = [L_{AB}]_{\sigma_p}^{\sigma_m}$$

□

Corollary 3.3.2. Matrix multiplication (when defined) is associative. If $A \in M_{m \times n}(\mathbb{F})$, $B \in M_{n \times p}(\mathbb{F})$, $C \in M_{p \times r}(\mathbb{F})$, then

$$(AB)_{m \times p} C_{p \times r} = A_{m \times n} (BC)_{n \times r} =$$

Proof. Suffices to prove

$$L_{(AB)C} = L_{A(BC)}$$

** not only the matrix determines the linear transformation, but also the linear transformation determines the matrix.

Well, by the first corollary,

$$L_{(AB)C} = L_{AB} \circ L_C = (L_A \circ L_B) \circ L_C$$

Similarly,

$$L_{A(BC)} = L_A \circ (L_B \circ L_C)$$

Since composition of functions is associative, therefore,

$$L_{(AB)C} = L_{A(BC)}$$

□

$$\begin{array}{lll}
\text{Fin.DimV.S.V} & \longleftrightarrow & \mathbb{F}^n \\
v & \leftrightarrow & [v]_\beta \\
\text{LinearTransformation} & \leftrightarrow & \text{matrices} \\
T & \longrightarrow & [T]_\beta^\gamma
\end{array}$$

Definition 3.3.1 (Invertible Matrices). A square matrix $A \in M_{m \times n}(\mathbb{F})$ is invertible if $\exists B \in M_{n \times m}(\mathbb{F})$ s.t. $AB = BA$.

Call B an inverse of A .

Observe: If B exists then it is unique.

i.e. if $B_1, \dots, B_2 \in M_{m \times n}(\mathbb{F})$ and

$$\begin{aligned}
AB_1 &= B_1A = I_n \\
\text{and } AB_2 &= B_2A = I_n
\end{aligned}$$

then $B_1 = I_n B_1 = (B_2 A) B = B_2 (AB_1) = B_2 I_n = B_2$,

when A is invertible, use A^{-1} for the unique inverse of A . So $AA^{-1} = A^{-1}A = I_n$

Theorem 3.3.2. Suppose V, W are finite dimensional spaces $/\mathbb{F}$, α, β are ordered bases for V, W respectively,

$$T : V \rightarrow W, \quad A = [T]_\alpha^\beta$$

then T is an isomorphism $\iff A$ is invertible.

In which case

$$A^{-1} = [T^{-1}]_\beta^\alpha.$$

Proof. \Rightarrow Assume T is an isomorphism, (bijection), Jan 31: so $\dim(W) = \dim(V)$ (say $= n$).

So A is $n \times n$. Let

$$B = [T^{-1}]_\beta^\alpha \in M_{n \times n}(\mathbb{F})$$

$$\begin{aligned}
AB &= [T]_\alpha^\beta \cdot [T^{-1}]_\beta^\alpha \\
&= [T \circ T^{-1}]_\beta^\beta \\
&= [I_V]_\beta^\beta = I_n
\end{aligned}
\quad \text{(By Monday's Theorem)}$$

A similar proof shows $BA = I_n$, so by definition, A is invertible with $A^{-1} = B$.

\Leftarrow exercise. □

Lemma 3.3.1. If $A, B \in M_{n \times n}(\mathbb{F})$ are invertible, then AB is also invertible and $(AB)^{-1} = B^{-1}A^{-1}$.

Proof. Let $C = B^{-1}A^{-1}$, it suffices to show that $(AB)C = C(AB) = I_n$, for then it will follow that AB is invertible and its inverse is C . Then,

$$(AB)C = (AB)(B^{-1}A^{-1}) = A(BB^{-1})A^{-1} = AI_nA^{-1} = AA^{-1} = I_n$$

The proof of $C(AB) = I_n$ is similar. □

3.4 Feb 14

Corollary 3.4.1. Suppose $T : V \rightarrow W$ is linear, and $\dim(V) = \dim(W) = n$, then T is injective $\Leftrightarrow T$ is surjective $\Leftrightarrow T$ is an isomorphism.

Proposition 3.4.1. Suppose $f : X \rightarrow Y$, $g : Y \rightarrow Z$, so $gf := g \circ f : X \rightarrow Z$. If gf is bijection, then :

- f is injective, and
- g is surjective.

Exercise: cannot expect f or g to be bijections.

Example: Let $f, g : \mathbb{R} \rightarrow \mathbb{R}$, $f(x) = e^x$.

$$g(x) = \begin{cases} \ln x, & \text{if } x > 0 \\ 0, & \text{if } x \leq 0 \end{cases}$$

$$g \circ f (f(x)) = g(e^x) = \ln(e^x) = x.$$

$$f \circ f = id_{\mathbb{R}}, \text{ a bijection.}$$

Theorem 3.4.1. Suppose $A, B \in M_{n \times n}(\mathbb{F})$, if AB is invertible, then A and B are also invertible.

Proof. Assume AB is invertible, $\Rightarrow L_{AB} : \mathbb{F}^n \rightarrow \mathbb{F}^n$ is an isomorphism (bijection).

By wednesday's theorem, $L_{AB} = L_A L_B$.

$$\mathbb{F}^n \xrightarrow{L_B} \mathbb{F}^n \xrightarrow{L_A} \mathbb{F}^n$$

By the fact, L_B is injective, L_A surjective, so by Jan 3, Cor, L_A, L_B are isomorphisms $\Leftrightarrow A, B$ are invertible □

Corollary 3.4.2. If $A, B \in M_{n \times n}(\mathbb{F})$ and $AB = I_n$, then $BA = I_n$.

Proof. Assume $AB = I_n$, I_n is invertible.

$$I_n I_n = I_n I_n = I_n$$

i.e. AB is invertible. A and B are invertible by the theorem.

$$\begin{aligned} AB &= I_n \\ \Rightarrow A^{-1}(AB) &= A^{-1}I_n \\ \Rightarrow B &= A^{-1} \\ BA &= A^{-1}A = I_n \end{aligned}$$

□

B is an inverse to A if $AB = BA = I_n$

B is a left inverse to A if $BA = I_n$

B is a right inverse to A if $AB = I_n$

Exercise:

Prove if B is a left inverse of A .

Prove if C is a right inverse of A then $B = C$.

Back to Coordinatization

Recall from Feb 3,

$$\begin{aligned} W &= \{(x, y, z) \in \mathbb{R}^3, x + y + z = 0\}, & 2 - \dim & & (\text{subspace of } \mathbb{R}^3) \\ v_1 &= (-1, 1, 0), & v_2 &= (0, -1, 1) \\ \beta &= (v_1, v_2) & & & (\text{an ordered basis for } W) \\ w &= (-3, 1, 2) \in W. & [w]_\beta &= (3, 2) \end{aligned}$$

In general, if $(a, b, c) \in W$, then $[(a, b, c)]_\beta = (-a, c)$.

We might prefer a different ordered basis.

Let $\gamma = (u_1, u_2)$ where

$$\begin{aligned} u_1 &= \left(-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0\right) & \in W \\ u_2 &= \left(\frac{1}{\sqrt{6}}, \frac{1}{\sqrt{6}}, -\frac{2}{\sqrt{6}}\right) & \in W \end{aligned}$$

What is $[w]_\gamma$? In general, what is $[(a, b, c)]_\gamma$ for $(a, b, c) \in W$?

Theorem 3.4.2. Suppose V is a finite dimensional V.S. over \mathbb{F} , β, γ two ordered basis for V . In this situation, let $Q = [I_v]_\gamma^\beta$,

$I_v : V \rightarrow V$, $I_v : V \rightarrow V$, $I_v(x) = x$, then

1. Q is invertible
2. $Q[x]_\beta = [x]_\gamma, \forall x \in V$
3. $Q^{-1}[x]_\gamma = [x]_\beta$

Definition 3.4.1. Q is called the **change of coordinate matrix from β to γ** .

Proof. $I_v : V \rightarrow V$ is an isomorphism, $\Rightarrow Q$ is invertible.

Let $x \in V$,

$$\begin{aligned} Q[x]_\beta &= [I_v]_\gamma^\beta \cdot [x]_\beta \\ &= [I_v(x)]_\gamma \end{aligned}$$

(Thm, Feb 7).

Multiply on left by Q^{-1} ,

$$Q^{-1}Q[x]_\beta = Q^{-1}[x]_\gamma$$

□

Notation 3.4.1. If $T : V \rightarrow V$, β an ordered basis for V , then

$$[T]_{\beta} = [T]_{\beta}^{\beta}$$

Theorem 3.4.3. Suppose V is a finite dimensional vector space over \mathbb{F} , β, γ two ordered bases, and $T : V \rightarrow V$ is linear, let $Q = [I_v]_{\beta}^{\gamma}$, then

$$[T]_{\beta} = Q[T]_{\gamma}Q$$

Proof. Suffices to show that

$$\begin{aligned} Q[T]_{\beta} &= [T]_{\gamma}Q \\ [I_v]_{\beta}^{\gamma}[T]_{\beta}^{\beta} &= [T]_{\gamma}^{\gamma}[I_v]_{\beta}^{\gamma} \\ [I_v \circ T]_{\beta}^{\gamma} &= [T \circ I_v]_{\beta}^{\gamma} \\ T &= T \end{aligned}$$

□

4 Chapter 3?

Facts:

1. $\text{Col}_j(AB) = A\text{Col}_j(B)$
2. $A_{e_j} = \text{Col}_j(A)$
3. $Ax = \sum_{j=1}^n x_j \text{Col}_j(A) \quad x \in \mathbb{F}^n$
4. $\text{Row}_i(AB) = \text{Row}_i(A)B$
5. $(e_j)^t B = \text{Row}_j(B)$
6. $x^t B = \sum_{i=1}^n \text{Row}_i(B) x_i \quad x \in \mathbb{F}^n$

Notes: when $x \in \mathbb{F}^b$ and use it as a matrix, always consider x as $n \times 1$ matrix.

Definition 4.0.1. Let $A \in M_{m \times n}(\mathbb{F})$. An elementary row operation (on A) is any one of

1. Switching two rows $R_i \rightleftharpoons R_j \quad C_i \rightleftharpoons C_j, \quad (i \neq j)$
2. Multiplying a row by a **nonzero** scalar $R_i \leftarrow cR_i \quad C_i \leftarrow cC_i \quad (c \neq 0)$
3. Adding a scalar multiple of one row to another $R_i \leftarrow R_i + cR_j \quad C_i \leftarrow C_i + aC_j \quad (i \neq j)$

Elementary Column Operations are defined similarly, with columns instead of rows.

Operations have types (1) (2) or (3).

Proposition 4.0.1 (Newton's Third Law of Operations). To every elementary operation, there is an equal but opposite elementary operation.

Example: $R_i \leftarrow R_i + aR_j$ can be undone by $R_i \leftarrow R_i + (-a)R_j$

Notation 4.0.1. If O is an elementary operation and O applied A gives B , then write $A \xrightarrow{O} B$.

Definition 4.0.2. An elementary matrix is an $n \times n$ matrix (over \mathbb{F}), which can be obtained by applying **one** elementary operation to I_n .

Example 1: $\begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$ is an elementary matrix. $R_2 \rightleftharpoons R_3 \quad C_2 \rightleftharpoons C_3$

Example 2: $\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & a \end{pmatrix} \quad R_3 \leftarrow aR_3 \quad a \in \mathbb{F}, a \neq 0 \quad C_3 \leftarrow aC_3$

Example 3:

$$\begin{pmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_2 \leftarrow R_2 + aR_1} I_3$$

Example 4:

$$\begin{pmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{C_1 \leftarrow C_1 + aC_2} I_3$$

Example 5:

$$\begin{pmatrix} 1 & 0 & 0 \\ 1 & a & 0 \\ 0 & 0 & 1 \end{pmatrix} \text{ elementary?}$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{R_2 \leftarrow aR_2 + R_1} \begin{pmatrix} 1 & 0 & 0 \\ 1 & a & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

NOT AN ELEM ROW OP

Theorem 4.0.1. Fix m, n , let O be an elementary operation (for $m \times n$ matrix).

Let E be the elementary matrix corresponding to O . (i.e. $I_n \xrightarrow{O} E$), then $\forall A \in M_{m \times n}(\mathbb{F})$, $A \xrightarrow{O} AE$.

Proof. For $j = 1, \dots, n$, let $A_j = \text{Col}_j(A)$ so $A = \begin{bmatrix} | & | & \cdots & | \\ A_1 & A_2 & \cdots & A_n \\ | & | & \cdots & | \end{bmatrix}$, $T = \begin{bmatrix} | & | & \cdots & | \\ e_1 & e_2 & \cdots & e_n \\ | & | & \cdots & | \end{bmatrix}$

Case 1: O is $C_i \rightleftharpoons C_j$ ($i < j$),

$$E = \begin{bmatrix} | & | & \cdots & | & \cdots & | & | & | \\ e_1 & e_2 & \cdots & e_j & \cdots & e_i & \cdots & e_n \\ | & | & \cdots & | & \cdots & | & | & | \end{bmatrix}$$

Say $A \xrightarrow{O} \begin{bmatrix} | & \cdots & | & \cdots & | & \cdots & | \\ A_1 & \cdots & A_j & \cdots & A_i & \cdots & A_n \\ | & \cdots & | & \cdots & | & \cdots & | \end{bmatrix}$ To show that $AE = B_t$,

$$\text{Col}_t(AE) = \text{Col}_t(B) \quad \forall t = 1, \dots, n$$

By fact 1

$$\text{Col}_t(AE) = A \cdot \text{Col}_t(E) = A \begin{cases} e_t & \text{if } t \neq i, j \\ e_j & \text{if } t = i \\ e_i & \text{if } t = j \end{cases} \stackrel{\text{Facts}}{=} \begin{cases} \text{Col}_t(A) & \text{if } t \neq i, j \\ \text{Col}_j(A) & \text{if } t = i \\ \text{Col}_i(A) & \text{if } t = j \end{cases} = \text{Col}_t(B)$$

So $AE = B$. □

Theorem 4.0.2. Let O be an elementary row operation, for $m \times n$ matrices. Let E be its elementary matrix. Then $\forall A \in M_{m \times n}(\mathbb{F})$, $A \xrightarrow{O} EA$.

Proof. Can be proved similarly, if $A \xrightarrow{O} B$, show

$$\text{Row}_i(B) = \text{Row}_i(EA) \quad \forall i = 1, \dots, m$$

□

Theorem 4.0.3. *Elementary matrices are invertible. Moreover, if E is the elementary matrix, corresponding to an elementary operation O , then E^{-1} is the elementary matrix corresponding to the elementary operation O^{-1} . "inverse to" O .*

Proof. Say E corresponding to O , elementary column operation, so

$$I_n \xrightarrow{O} E \xrightarrow{O^{-1}} I_n$$

By Theorem 1,

$$EE' = I_n \Rightarrow E' = E^{-1}$$

and E is invertible. □

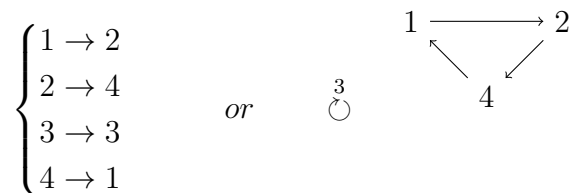
4.1 Feb 24 Tutorial

Goal: Permutation: definition, notation, and permutation matrix

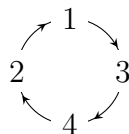
Definition 4.1.1 (General Definition). *Permutation* is an order of the set $\{1, 2, \dots, n\}$, e.g. $1, 2, 3, \dots, n$ or $2, 1, 3, 5, 4, \dots, n$.

Definition 4.1.2 (Our Definition). *Permutation* is a bijection between $\{1, 2, 3, 4\} \rightarrow \{1, 2, 3, 4\}$.

e.g.



define τ :



Definition 4.1.3 (Composition of σ and τ). $\sigma \circ \tau(i) = \sigma(\tau(i))$

$$\sigma \circ \tau(1) = \sigma(3) = 3$$

$$\sigma \circ \tau(2) = \sigma(1) = 2$$

$$\sigma \circ \tau(3) = \sigma(4) = 1$$

$$\sigma \circ \tau(4) = \sigma(2) = 4$$

still a bijection! $\sigma \circ \tau$ is a bijection.

Expression $\sigma \circ \tau$: $1 \xrightarrow{\quad} 3 \quad \textcircled{2} \textcircled{4}$

Notation 4.1.1 ("cycles").

$$\sigma = (124)(3) = (241)(3)$$

$$\tau = (1342)$$

$$\sigma \circ \tau = (13)(2)(4)$$

Definition 4.1.4. S_n is the set of all permutations of $\{1, \dots, n\}$.

Definition 4.1.5. Given $r \in S_n$, $A, B \in M_n(\mathbb{F})$, we write $A \xrightarrow{R:\sigma} B$ to mean that B is obtained from A by moving

$$\text{Row}_i(A) + \text{Row}_\sigma(i)(B), \quad \text{for } 0 \leq i \leq n$$

Example: $\sigma = (124)$

$$A = \begin{pmatrix} -- & r_1 & -- \\ -- & r_2 & -- \\ == & r_3 & -- \\ -- & r_4 & -- \end{pmatrix} \xrightarrow{R:\sigma} \begin{pmatrix} -- & r_4 & -- \\ -- & r_1 & -- \\ == & r_3 & -- \\ -- & r_2 & -- \end{pmatrix} = B$$

$$\sigma(a) = 1 \quad a = \sigma^{-1}(1)$$

B can also be written as

$$\begin{pmatrix} -- & r_{\sigma^{-1}}(1) & -- \\ -- & r_{\sigma^{-1}}(2) & -- \\ == & r_{\sigma^{-1}}(3) & -- \\ -- & r_{\sigma^{-1}}(4) & -- \end{pmatrix}$$

Definition 4.1.6. Given $\sigma \in S_n$, the permutation matrix associated to σ is the matrix P_σ which is obtained from I_n by $\xrightarrow{R:\sigma}$.

$$I_n \xrightarrow{R:\sigma} P_\sigma$$

$$I_n = \begin{pmatrix} e_1 \\ e_2 \\ \vdots \\ e_n \end{pmatrix} \xrightarrow{R:\sigma} P_\sigma = \begin{pmatrix} -- & e_{\sigma^{-1}}(1) & -- \\ -- & e_{\sigma^{-1}}(2) & -- \\ & \vdots & \\ -- & e_{\sigma^{-1}}(n) & -- \end{pmatrix}$$

Recall: $\sigma = (124)(3)$

$$P_\sigma = \begin{pmatrix} -- & e_{\sigma^{-1}}(1) & -- \\ -- & e_{\sigma^{-1}}(2) & -- \\ == & e_{\sigma^{-1}}(3) & -- \\ -- & e_{\sigma^{-1}}(4) & -- \end{pmatrix} = \begin{pmatrix} -- & e_4 & -- \\ -- & e_1 & -- \\ == & e_3 & -- \\ -- & e_2 & -- \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \end{pmatrix}$$

$$= \begin{pmatrix} | & | & | & | \\ e_2 & e_4 & e_3 & e_1 \\ | & | & | & | \end{pmatrix} = \begin{pmatrix} | & | & | & | \\ e_{\sigma(1)} & e_{\sigma(2)} & e_{\sigma(3)} & e_{\sigma(4)} \\ | & | & | & | \end{pmatrix}$$

P_σ is a very special matrix

Each row and column has exactly one "1"

For this matrix $\text{Row}_i(P_\sigma) = e_{\sigma^{-1}(i)}$ and $\text{Col}_i(P_\sigma) = e_\sigma(i)$

$$P_{\sigma^{-1}} = (P_\sigma)^t$$

$$P_\sigma e_j = e_\sigma(j)$$

Theorem 4.1.1. $\sigma \in S_n$, $A \in M_{n \times n}(\mathbb{F})$

1. $P_\sigma A$ is the result of applying σ to the rows of A : $A \xrightarrow{R:\sigma} P_\sigma A$

2. AP_σ is the result of applying σ to the column of A : $A \xrightarrow{C:\sigma} AP_\sigma$

Proof. (2) Suppose $(\sigma^{-1})^{-1} = \tau$ (bijection), $(\sigma^{-1}) = (\tau^{-1}) \rightarrow \sigma = \tau$, $1 \xrightarrow{\sigma} i \xrightarrow{\sigma^{-1}} 1$.

$$\begin{aligned}
A &= \begin{pmatrix} \begin{array}{c} | \\ C_1 \\ | \end{array} & \begin{array}{c} | \\ C_2 \\ | \end{array} & \cdots & \begin{array}{c} | \\ C_n \\ | \end{array} \end{pmatrix} \xrightarrow{\sigma^{-1}} \begin{pmatrix} \begin{array}{c} | \\ C_{(\sigma^{-1})^{-1}(1)} \\ | \end{array} & \begin{array}{c} | \\ C_{(\sigma^{-1})^{-1}(2)} \\ | \end{array} & \cdots & \begin{array}{c} | \\ C_{(\sigma^{-1})^{-1}(n)} \\ | \end{array} \end{pmatrix} \\
&= \begin{pmatrix} \begin{array}{c} | \\ C_\sigma(1) \\ | \end{array} & \begin{array}{c} | \\ C_\sigma(2) \\ | \end{array} & \cdots & \begin{array}{c} | \\ C_\sigma(n) \\ | \end{array} \end{pmatrix} = B
\end{aligned}$$

We want $B = AP_\sigma$, $\text{Col}_j(AP_\sigma) = A \cdots \text{Col}_j(P_\sigma) = A \cdot e_\sigma(j) = A_\sigma(j)$

$\text{Col}_j(B) = \text{Col}_j$. □

Corollary 4.1.1. $P_\sigma P_\tau = P_{\sigma\tau}$

Proof.

$$I_n \xrightarrow{R:\sigma\tau} P_{\sigma\tau} = \begin{pmatrix} -- & r_{\sigma\tau^{-1}}(1) & -- \\ -- & r_{\sigma\tau^{-1}}(2) & -- \\ & \vdots & \\ -- & r_{\sigma\tau^{-1}}(n) & -- \end{pmatrix}$$

$$I_n \xrightarrow{R:\tau} P_\tau = \begin{pmatrix} -- & r_{\tau^{-1}}(1) & -- \\ -- & r_{\tau^{-1}}(2) & -- \\ & \vdots & \\ -- & r_{\tau^{-1}}(n) & -- \end{pmatrix} \xrightarrow{R:\sigma} \begin{pmatrix} -- & r_{\sigma^{-1}\tau^{-1}}(1) & -- \\ -- & r_{\sigma^{-1}\tau^{-1}}(2) & -- \\ & \vdots & \\ -- & r_{\sigma^{-1}\tau^{-1}}(n) & -- \end{pmatrix}$$

$$(\sigma\tau)^{-1} = \sigma^{-1}\tau^{-1}$$

□

4.2 Feb 26

Definition 4.2.1. If A, B matrices of some size, write $A \rightsquigarrow B$ to mean we can obtain B from A by some sequence of elements row and/or solumn operations.

Example: $\mathbb{F} = \mathbb{R}$

$$\begin{aligned}
 A &= \begin{pmatrix} 2 & 4 & 1 & 0 \\ -1 & -2 & 1 & 3 \\ 3 & 6 & 0 & -3 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \\
 A &\xrightarrow{R_1 \leftrightarrow R_2} \begin{pmatrix} -1 & -2 & 1 & 3 \\ 2 & 4 & 1 & 0 \\ 3 & 6 & 0 & -3 \end{pmatrix} \xrightarrow{R_2 \leftarrow R_2 + 2R_1} \begin{pmatrix} -1 & -2 & 1 & 3 \\ 0 & 0 & 3 & 6 \\ 3 & 6 & 0 & -3 \end{pmatrix} \\
 &\xrightarrow{R_3 \leftarrow R_3 + 3R_2} \begin{pmatrix} -1 & -2 & 1 & 3 \\ 0 & 0 & 3 & 6 \\ 0 & 0 & 3 & 6 \end{pmatrix} \xrightarrow{C_1 \leftarrow (-1)C_1} \begin{pmatrix} 1 & -2 & 1 & 3 \\ 0 & 0 & 3 & 6 \\ 0 & 0 & 3 & 6 \end{pmatrix} \xrightarrow{C_2 \leftrightarrow C_3} \begin{pmatrix} 1 & 1 & -2 & 3 \\ 0 & 3 & 0 & 6 \\ 0 & 3 & 0 & 6 \end{pmatrix} \\
 &\xrightarrow{R_3 \leftarrow R_3 + (-1)R_2} \begin{pmatrix} 1 & 1 & -2 & 3 \\ 0 & 3 & 0 & 6 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{R_2 \leftarrow \frac{1}{3}R_2} \begin{pmatrix} 1 & 1 & -2 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 0 \end{pmatrix} \\
 &\xrightarrow{C_3 \leftarrow C_3 + 2C_1} \begin{pmatrix} 1 & 1 & 0 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{C_4 \leftarrow C_4 + (-2)C_1} \begin{pmatrix} 1 & 1 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \\
 &\xrightarrow{R_1 \leftarrow R_1 + (-1)R_2} \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{C_1 \leftarrow C_1 + (-1)C_1} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}
 \end{aligned}$$

For $i = 1, \dots, 11$, let E_i be the elementary corresponding to step i,

$$E_1 = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$E_4 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\underbrace{E_{10}E_7E_6E_3E_2E_1}_P A \underbrace{E_4E_5E_8E_9E_{11}}_Q = D. \text{ } P \text{ and } Q \text{ are invertible.}$$

Theorem 4.2.1. Suppose $A, B \in M_{m \times n}(\mathbb{F})$, if $A \rightsquigarrow B$ then \exists invertible $P \in M_{m \times m}(\mathbb{F})$ and invertible $Q \in M_{n \times n}(\mathbb{F})$ s.t. $PAQ = B$.

Proof. Pick a sequence of elementary row/col operations taking A to B . Let Q_1, Q_k be the row operations in this sequence, Q'_1, \dots, Q'_2 be the column operations.

Let E_i be the elementary matrix corresponding to Q_i . $I_m \xrightarrow{Q_i} E_i$.

Let E_j be the elementary matrix corresponding to Q'_j .

$$P = E_k \cdots, E_2 E_1$$

$$Q = E'_1 E'_2 \cdots E'_e$$

Then $PAQ = B$. □

Theorem 4.2.2. $\forall A \in M_{m \times n}(\mathbb{F}), \exists D \in M_{m \times n}(\mathbb{F})$ of the form

$$D = \left(\begin{array}{c|c} I_r & O_{r \times (n-r)} \\ \hline O_{(m-r) \times r} & O_{(m-r) \times (n-r)} \end{array} \right) \quad (\text{for some } r \geq 0)$$

s.t. $A \rightsquigarrow D$.

Proof. If $A = O_{m \times n}$, done. Else, A has a nonzero entry somewhere, use Type (1) operations, can move this entry to $(1, 1)$ position, making this entry = 1, with a type (2) operations, apply type 3 operations to get

$$\rightsquigarrow \left(\begin{array}{c|cccc} 1 & 0 & 0 & \cdots & 0 \\ \hline 0 & & & & \\ 0 & & & & \\ \vdots & & & & \\ 0 & & & & \end{array} \right)$$

□

Corollary 4.2.1. $\forall A, \exists$ invertible P, Q s.t.

$$PAQ = \begin{pmatrix} I_r & O \\ O & O \end{pmatrix}$$

Proof. Find P and Q ,

1. find $E_1, \dots, E_k, E'_1, \dots, E'_e$ multiply...

□

4.3 Feb 28

Corollary 4.3.1. *If $A \rightsquigarrow B$, then*

1. $B \rightsquigarrow A$
2. $A^t \rightsquigarrow B^t$

Proof. 1. Row and Column operations are reversible
 2. Change row operations to column operations and vice versa

□

Definition 4.3.1. *Let A be an $m \times n$ matrix over \mathbb{F} .*

1. *The row space of A is the span in \mathbb{F}^n , of the rows of A .*

$$A = \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \cdots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix}$$

2. *The column space of A is the span in \mathbb{F}^m of the columns of A .*

Recall: $L_A : \mathbb{F}^n \rightarrow \mathbb{F}^m$ $R(L_A) =$ *the column space of A*

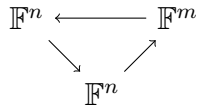
3. *The null space of A , denoted $N(A)$ is $N(L_A) = \{x \in \mathbb{F}^n : Ax = 0\}$, a subspace \mathbb{F}^n*

Recall: $\underbrace{\dim(\text{column space of } A)}_{\text{rank}(L_A)} + \underbrace{\dim(N(A))}_{\text{nullity}(L_A)} = \dim \mathbb{F}^n = n.$

Definition 4.3.2. *rank of A is $\text{rank}(L_A)$*

nullity of A is $\text{nullity}(L_A)$

Theorem 4.3.1. *If $A \in M_{m \times n}(\mathbb{F})$ and $Q \in M_{m \times n}(\mathbb{F})$, with Q invertible, then $R(L_A Q) = R(L_A)$.*



Proof. AQ is $m \times n$, $L_{AQ} :$

$L_{AQ} = L_A \circ L_Q$, L_Q is an isomorphism hence is surjective.

$$\begin{aligned} R(L_{AQ}) &= \{L_{AQ} : x \in \mathbb{F}^n\} \\ &= \{L_A(L_Q(x)) : x \in \mathbb{F}^n\} \\ &= \{L_A(y) : y \in \mathbb{F}\} && \text{(as } L_Q \text{ is surjective)} \\ &= R(L_A) \end{aligned}$$

□

Corollary 4.3.2. *If $A \rightsquigarrow B$, entirely by column operations, then A and B have the same column space.*

Proof. $A \rightsquigarrow B$ by column operations $\Rightarrow B = AQ$, for some invertible Q .

Then,

$$\begin{aligned} \text{Column Space of } B &= \text{Column Space of } AQ \\ &= R(L_{AQ}) \\ &= R(L_A) \\ &= \text{Column Space of } A \end{aligned} \quad (\text{Thm 1})$$

□

Corollary 4.3.3. *IF $A \rightsquigarrow B$, entirely by row operations, then A and B have the same row space.*

Proof. $A \rightsquigarrow B$ by row operations

$\Rightarrow A^t \rightsquigarrow B^t$ by column operations

$\Rightarrow A^t, B^t$ have same column space

$\Rightarrow A, B$ have same row space

□

Lemma 4.3.1. *Suppose V is finite dimensional, $T : V \cong V'$, and W is a subspace of V .*

Let $W' = \{T(w) : w \in W\}$, a subspace of V' , then $\dim(W) = \dim(W')$.

Proof. Let B_w be a basis for $W = \{w_1, \dots, w_k\}$.

Claim: $\{T(w_1), \dots, T(w_k)\}$ is a basis for W' .

$$\begin{aligned} &a_1 T(w_1) + \dots + a_k T(w_k) = 0 \\ \Rightarrow &T(a_1 w_1 + \dots + a_k w_k) = 0 \\ \Rightarrow &a_1 w_1 + \dots + a_k w_k \in N(T) = \{0\} \\ \Rightarrow &a_1 w_1 + \dots + a_k w_k = 0 \\ \Rightarrow &a_1 = \dots = a_k = 0 \end{aligned}$$

□

Theorem 4.3.2. *Suppose $A \in M_{m \times n}(\mathbb{F})$. $P \in M_{m \times m}(\mathbb{F})$, P invertible. Then $\dim(\text{Column Space of } A) = \dim(\text{Column Space of } PA)$. i.e. $\text{rank}(A) = \text{rank}(PA)$.*

Proof. $L_{PA} : \mathbb{F}^n \rightarrow \mathbb{F}^m$,

Let $W = R(L_A)$, let $W' = \{L_P(y) : y \in W\}$.

We know $\dim(W) = \dim(W')$. (lemma)

Note:

$$\begin{aligned} W' &= \{L_P(y) : y \in W\} \\ &= \{L_P(L_A(x)) : x \in \mathbb{F}^n\} \\ &= \{L_{PA}(x) : x \in \mathbb{F}^n\} \\ &= R(L_{PA}) \end{aligned}$$

So $\dim(\text{Column Space of } A) = \dim(R(L_A)) = \dim(R(L_{PA})) = \dim(\text{Column Space of } PA)$.

□

Corollary 4.3.4. *If $A \rightsquigarrow B$ entirely by row operations then $\text{rank}(A) = \text{rank}(B)$.*

Proof. $A \rightsquigarrow B$ by row operations, $\Rightarrow B = PA$ for some invertible $P \Rightarrow \text{rank}(A) = \text{rank}(PA) = \text{rank}(B)$. \square

Corollary 4.3.5. *If $A \rightsquigarrow B$ then $\text{rank}(A) = \text{rank}(B)$.*

Proof. If $A \rightsquigarrow B$, then $B = PAQ$ then $\text{rank}(A) = \text{rank}(PA) = \text{rank}(PAQ)$. \square

Corollary 4.3.6. *If $A \rightsquigarrow \begin{pmatrix} I_r & 0 \\ 0 & 0 \end{pmatrix}$ then $\text{rank}(A) = r$.*

Corollary 4.3.7. *For any A , $\text{rank}(A) = \text{rank}(A^t)$. i.e. Column Space of A and row space of A have same dimension.*

Proof.

$$\begin{aligned} A &\rightsquigarrow \left(\begin{array}{c|c} I_r & 0 \\ \hline 0 & 0 \end{array} \right) & r = \text{rank} A \\ A^t &\rightsquigarrow \left(\begin{array}{c|c} I_r^t & 0 \\ \hline 0 & 0 \end{array} \right) & r = \text{rank} A^t \end{aligned}$$

\square

4.4 March 2

Suppose $A \in M(\mathbb{F})$, A can be transformed:

$$A^t \rightsquigarrow \left(\begin{array}{c|c} I_r^t & 0 \\ \hline 0 & 0 \end{array} \right) \quad r = \text{rank} A^t$$

$$r = \text{rank}(A).$$

Theorem 4.4.1 (Invertible Matrix Theorem). For $A \in M_{n \times n}(\mathbb{F})$, TFAE

1. A is invertible
2. $\text{rank}(A) = n$
3. A can be written as a product of elementary matrices.
4. $A \rightsquigarrow I_n$
5. $A \rightsquigarrow I_n$ by row operations

Proof. From 5 to 1,

$$I_n = E_k \cdots E_1 A$$

$$I_n = EA \Rightarrow AE = I_n$$

So A is invertible, and $A^{-1} = E$. Hence, E is invertible.

$$\Rightarrow E^{-1}I_n = E^{-1}(EA) \Rightarrow E^{-1} = A.$$

$$E^{-1} = (E_k \cdots E_1)^{-1}.$$

$$E^{-1} = (E_k \cdots E_1)^{-1} = E^{-1} \cdots E^{-1}$$

and each E^{-1} is an elementary operation, hence proves 3.

$$\text{If } A \rightsquigarrow I_n = \left(\begin{array}{c|c} I_n & \cdots \\ \hline \cdots & \cdots \end{array} \right).$$

$$1 \Rightarrow L_A \text{ is an isomorphism.}$$

$$\Rightarrow L_A \text{ is surjective.}$$

$$\Rightarrow R(L_A) = \mathbb{F}^n$$

$$\Rightarrow \dim(R(L_A)) = n \Rightarrow \text{rank}(A) = n.$$

$$4 \text{ to } 1, 3, \text{ Assume (4), then } I_n = PAQ, \Rightarrow P^{-1}I_nQ^{-1} = P^{-1}(PAQ)Q^{-1},$$

$$\Rightarrow P^{-1}Q^{-1} = A \text{ so } A \text{ is invertible.}$$

$$4 \text{ to } 5, A \rightsquigarrow I_n \Rightarrow I_n = (PA)Q, P, Q \text{ invertible.}$$

$$QI_nQ^{-1} = Q(PAQ)Q^{-1}.$$

$$I_n = QPA \Rightarrow A \rightsquigarrow I_n \text{ by row operations.}$$

□

Suppose $A \rightsquigarrow I_n$ by row operations, then $I_n = E_k \cdots E_2 E_1 A$

$$\Rightarrow I_n A^{-1} = E_k \cdots E_2 E_1 A A^{-1}$$

$$\Rightarrow A^{-1} = E_k \cdots E_2 E_1 I_n.$$

Show: exactly the same sequence of row operations, transforming $A \rightsquigarrow I_n$ also transforms $I_n \rightsquigarrow A^{-1}$.

Algorithm 4.4.1. To find A^{-1} (when it exists)

1. Form $n \times 2n$ matrix AI_n
2. Apply row operations transform to $(I_n \blacksquare) \blacksquare$: will be A^{-1} .

Example:

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

$$\left(\begin{array}{ccc|ccc} 1 & -3 & 1 & 1 & 0 & 0 \\ 1 & 0 & 2 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 & 0 & 1 \end{array} \right) \xrightarrow{R_1 \leftarrow R_1 + 3R_3} \left(\begin{array}{ccc|ccc} 1 & 0 & 1 & 1 & 0 & 3 \\ 1 & 0 & 2 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 & 0 & 1 \end{array} \right) \xrightarrow{R_2 \leftarrow R_2 - R_1} \left(\begin{array}{ccc|ccc} 1 & 0 & 1 & 1 & 0 & 3 \\ 0 & 0 & 1 & -1 & 1 & -3 \\ 0 & 1 & 0 & 0 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{R_2 \rightleftharpoons R_3} \left(\begin{array}{ccc|ccc} 1 & 0 & 1 & 1 & 0 & 3 \\ 0 & 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 & 1 \end{array} \right) \xrightarrow{R_1 \leftarrow R_1 - R_3} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 2 & -1 & 6 \\ 0 & 1 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & -1 & 1 & -3 \end{array} \right)$$

$$\Rightarrow A^{-1} = \begin{pmatrix} 2 & -1 & 6 \\ 0 & 0 & 1 \\ -1 & 1 & -3 \end{pmatrix}$$

4.5 March 4

Consider a system of m linear equations in n variables.

$$S \begin{cases} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2 \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n = b_m \end{cases}$$

$a_{ij}, b_i \in \text{some field } \mathbb{F}$.

Then we want solutions $x = (x_1, \dots, x_n) \in \mathbb{F}^n$.

Can write (S) as

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} b_1 \\ \vdots \\ b_m \end{pmatrix}$$

or compactly as $AX = b$.

A is the coefficient matrix of (S).

$A \in M_{m \times n}(\mathbb{F})$, $b \in \mathbb{F}^m$, the RHS vector.

$$X = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$$

is a vector of formal variables.

Solutions: vectors $x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \in \mathbb{F}^n$, such that $Ax = b$.

(S) is homogeneous if $b = 0$ else, (S) is nonhomogeneous.

If $b \neq 0$, then the system $AX = 0$ is the homogeneous system associated to $AX = b$.

The solution set to $AX = b$ is $\{x \in \mathbb{F}^n : Ax = b\} =: \text{Sol}(AX = b)$.

Definition 4.5.1. $AX = b$ is consistent if $\text{Sol}(AX = b) \neq \emptyset$, else $AX = b$ is inconsistent.

Theorem 4.5.1. Let $A \in M_{m \times n}(\mathbb{F})$, $b \in \mathbb{F}^m$, consider the system $AX = b$,

1. If $b = 0$, then $\text{Sol}(AX = 0) = N(A)$.
2. $AX = b$ is consistent $\Leftrightarrow b \in \text{column space of } A (= R(L_A))$.
3. If $AX = b$ is consistent, then $\text{Sol}(AX = b)$ is a translation of $N(A)$, i.e. $\text{Sol}(AX = b) = u + N(A)$, where u can be any solution to $AX = b$.

Proof. (1) For $x \in \mathbb{F}^n$,

$$\begin{aligned}
 & x \in \text{Sol}(AX = 0) \\
 \Leftrightarrow & Ax = 0 \\
 \Leftrightarrow & L_A(x) = 0 \\
 \Leftrightarrow & x \in N(L_A) = N(A)
 \end{aligned}$$

(2) $AX = b$ is consistent

$$\begin{aligned}
 & AX = b \text{ is consistent} \\
 \Leftrightarrow & \text{Sol}(AX = b) \neq \emptyset \\
 \Leftrightarrow & \exists x \in \mathbb{F}^n. Ax = b \\
 \Leftrightarrow & \exists x \in \mathbb{F}^n, L_A(x) = b \\
 \Leftrightarrow & b \in R(L_A) = \text{Column Space of } A
 \end{aligned}$$

(3) Assume $AX = b$ is consistent, pick a solution, say $u \in \mathbb{F}^n$, (So $Au = b$).

I'll prove that $\text{Sol}(AX = b) \subseteq u + N(A)$. So $Ax = b = Au$, so $A(x - u) = Ax - Au = 0$.

$$\Rightarrow x - u \in N(A)$$

$$\Rightarrow x = u + (x - u) \Rightarrow x \in u + N(A).$$

$$u + N(A) \subseteq \text{Sol}(AX = b), \text{ suppose } x \in u + N(A),$$

$$\begin{aligned}
 \Rightarrow & x = u + v \\
 \Rightarrow & Ax = A(u + v) \\
 & = Au + Av \\
 & = b + 0 = b \\
 \Rightarrow & x \in \text{Sol}(AX = b).
 \end{aligned}$$

□

Goal: Given $AX = b$,

1. Determine whether $AX = b$ is consistent
2. If it is, then find one solution u and find basis $\{x_1, \dots, x_k\}$ for $N(A)$. Then $\text{Sol}(AX = b) = u + \text{span}(\{x_1, \dots, x_k\}) = \{u + c_1x_1 + \dots + c_kx_k, c_1 \dots c_k \in \mathbb{F}\}$.

Definition 4.5.2. Suppose $A \in M_{m \times n}(\mathbb{F})$, $b \in \mathbb{F}^m$, the $m \times (n + 1)$ matrix $(A|b)$ is the **augmented matrix** of $AX = b$.

Lemma 4.5.1. Given $A \in M_{m \times n}(\mathbb{F})$, $b \in \mathbb{F}^m$, if $(A|b) \rightsquigarrow (A'|b')$ using only row operations, then

$$\text{Sol}(AX = b) = \text{Sol}(A'X = b')$$

Proof. Suppose $(A|b) \rightsquigarrow (A'|b')$ via row operations,

so \exists invertible $P \in M_{m \times m}(\mathbb{F})$ s.t. $P(A|b) = (A'|b')$. $\Rightarrow PA = A'$ and $Pb = b'$ and $A = P^{-1}A'$ and $b = P^{-1}b'$.

Claim:

$$\text{Sol}(AX = b) \subseteq \text{Sol}(A'X = b')$$

Let $x \in \text{Sol}(AX = b)$, i.e. $Ax = b$,

$$\Rightarrow (PA)x = Pb$$

$$\Rightarrow A'x = b'.$$

i.e. $x \in \text{Sol}(A'X = b')$. □

Definition 4.5.3. A matrix is in **Reduced Row Echelon Form (RREF)** if all of the following hold:

1. If a row has a nonzero entry, the 1st such = 1. (called the **leading one** of the row)
2. If a column contains a leading one, all other entries in that column = 0.
3. Lower (nonzero) columns have leadings further to right.
4. All zero rows of any are at bottom

Non-Examples of RREF:

$$\begin{pmatrix} 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Example:

$$\begin{pmatrix} 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

4.6 RREF and Solving Linear Equations - March 6

Theorem 4.6.1. Every $A \in M_{m \times n}(\mathbb{F})$ can be converted to a matrix in RREF, by a sequence of elementary row operations.

Proof. If $A = O_{m \times n}$, done.

Else, pick first column, say $\text{Col}_j(A)$, which is nonzero, using row operations, move nonzero entry in column j , to position $(1, j)$, change it to 1, clear all other entries in Col_j ,

get

$$\leadsto A' = \left(\begin{array}{cccc|ccc} 0 & \cdots & 0 & 1 & * & \cdots & * \\ 0 & \cdots & 0 & 0 & & & \\ & & & \vdots & & & \\ 0 & \cdots & 0 & 0 & & & \end{array} \begin{array}{c} B \\ \\ \\ \end{array} \right)$$

Next, if $B = O_{(m-1) \times (n-j)}$, we are done, else find 1st column of A , say $\text{Col}_j(A)$, which meets a nonzero entry of B , pick a nonzero entry of B in that column, move it to position $(2, j_2)$, change it to 1, clear all other entries in that column.

$$\leadsto A'' = \left(\begin{array}{cccccccccccc} 0 & \cdots & 1 & * & \cdots & * & 0 & * & \cdots & * \\ 0 & \cdots & 0 & * & \cdots & 0 & 1 & * & \cdots & * \\ 0 & \cdots & 0 & 0 & \cdots & 0 & 0 & & & \\ 0 & \cdots & 0 & 0 & \cdots & 0 & 0 & & & \end{array} \right)$$

Eventually stops, resulting matrix is in RREF. □

Proposition 4.6.1. If R is in RREF, then $\text{rank}(R) = \# \text{ of leading 1s}$.

Example:

$$R = \begin{pmatrix} 1 & 0 & 2 & 0 & -3 \\ 0 & 1 & -1 & 0 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

In general, if R is in RREF and has leading 1s in columns j_1, \dots, j_n , then.

$$\text{Col}_{j_1}(R) = e_1$$

$$\vdots$$

$$\text{Col}_{j_r}(R) = e_r$$

and these column span Column Space of R , so $\text{rank}(R) = r$.

4.6.1 Solving Linear Equations using matrix

Solving $AX = b$.

Form augmented matrix $(A|b) \xrightarrow{\text{rowops}} \underbrace{(R|s)}_{\text{in RREF}}.$

$$\text{Sol}(AX = b) = \text{Sol}(RX = s)$$

Example: Say

$$(R|s) = \left(\begin{array}{ccccc|c} 1 & 0 & 2 & 0 & -3 & s_1 \\ 0 & 1 & -1 & 0 & 4 & s_2 \\ 0 & 0 & 0 & 1 & -2 & s_3 \\ 0 & 0 & 0 & 0 & 0 & s_4 \end{array} \right)$$

Either $s_4 = 0$ or $s = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$

Column Space of $R = \text{span}\{e_1, e_2, e_3\}$.

So $RX = s$ is consistent, $\Leftrightarrow s_4 = 0$.

Assume $s_4 = 0$, write the equations

$$\begin{cases} x_1 + 2x_3 - 3x_5 = s_1 \\ x_2 - x_3 + 4x_5 = s_2 \\ x_4 - 2x_5 = s_3 \\ 0 = 0 \end{cases}$$

Variable \sim Leading 1s: dependent variables, x_1, x_2, x_4

Other variables: free variables x_3, x_5 ,

Next, express every variable in terms of free variables

$$x_1 = s_1 - 2x_3 + 3x_5$$

$$x_2 = s_2 + x_3 - 4x_5$$

$$x_3 = x_3$$

$$x_4 = s_3 + 2x_5$$

$$x_5 = x_5$$

Rewrite as vector equation:

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{pmatrix} = \begin{pmatrix} s_1 \\ s_2 \\ 0 \\ s_3 \\ 0 \end{pmatrix} + s \begin{pmatrix} -2 \\ 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} 3 \\ -4 \\ 0 \\ 2 \\ 1 \end{pmatrix} \quad s, t \in \mathbb{F}$$

If $s = t$, then we use u is one solution to $RX = s$.

Consider the homogeneous case: $RX = 0$,

$$\text{Sol}(RX = 0) = \text{Sol}(AX = 0) = N(A)$$

We see $N(A) = \text{span}\{v_1, v_2\}$.

$$\begin{aligned}\dim(N(A)) &= \text{nullity}(A) \\ &= n - \text{rank}(A) \\ &= n - (\# \text{ of leading 1s in } R) \\ &= \# \text{ of free variables}\end{aligned}$$

In general

$$(A|b) \xrightarrow{\text{row ops}} \underbrace{(R|S)}_{\text{RREF}}$$

If $(R|s)$ has a row $(0 \cdots 0|1)$, then $AX = b$ has no solution, otherwise we write equations corresponding to $RX = s$, and express all variables in terms of free variables.

Write in vector form, $x = u + s_1v - 1 + \cdots + s_kv_k$, $k = \# \text{ of free variables} = n - \text{rank}(A) = \text{nullity}(A)$.

Proposition 4.6.2. Given A , there is only one unique RREF R s.t. $A \xrightarrow{\text{row ops}} R$.

Proof. Understand what info R encodes. A4Q5b, if R is RREF for A , then R has a leading one in column j , if and only if the $\text{Col}_j(A) \notin \text{span}\{\text{Col}_1(A), \cdots, \text{Col}_{j-1}(A)\}$. A determines where leading 1s in R go.

$$A = \left(\begin{array}{c|c|c|c} | & | & & | \\ A_1 & A_2 & \cdots & A_s \\ | & | & & | \end{array} \right) \rightsquigarrow R = \begin{pmatrix} 1 & 0 & 2 & 0 & -3 \\ 0 & 1 & -1 & 0 & 4 \\ 0 & 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} = (R_1 \quad R_1 \quad R_3 \quad \cdots)$$

$A_1 \notin \text{span}(\emptyset)$

$A_2 \notin \text{span}(A_1)$

$A_3 \notin \text{span}(A_1, A_2)$, $A_3 = 2A_1 - A_2$

It's true, Hint A4Q5(a).

□

5 Determinants

5.1 March 9

In 2×2 case:

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \Rightarrow \det(A) = ad - bc \in \mathbb{F}(\text{or } |A|)$$

A is invertible $\iff \det(A) \neq 0$.

When $\det(A) \neq 0$,

$$A^{-1} = \frac{1}{\det(A)} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

$$\det(AB) = \det(A) \det(B)$$

IN $n \times n$, we assign $(-1)^{i+j}$ to (i, j) position (of any $n \times n$ matrix).

Definition 5.1.1. Suppose $A \in M_{n \times n}(\mathbb{F})$, $1 \leq i, j \leq n$, \tilde{A}_{ij} is the $(n-1) \times (n-1)$ matrix obtained from A by deleting row i , column j ,

\tilde{A}_{ij} is called the (i, j) **submatrix** of A .

When dets are defined,

- $\det(\tilde{A}_{ij})$ is the (i, j) **minor** of A
- $(-1)^{i+j} \det(\tilde{A}_{ij})$ is the (i, j) **cofactor** of A .

Definition 5.1.2 (Determinants). recursive on n , we use **cofactor expansion on 1st column**,

1. If A is 1×1 ($A = (a)$), then $\det(A) = a$.

2. If A is $n \times n$, $n > 1$,

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$

$$\det(A) = a_{11} \det(\tilde{A}_{11}) - a_{21} \det(\tilde{A}_{21}) + \cdots + (-1)^{1+n} a_{n1} \det(\tilde{A}_{n1})$$

$$= \sum_{i=1}^n a_{i1} \underbrace{(-1)^{i+1} \det(\tilde{A}_{i1})}_{\substack{(i,1) \\ \text{cofactor of } A}}$$

Example:

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \quad \tilde{A}_{11} = (a_{22}) \quad \tilde{A}_{21} = (a_{12})$$

$$\det(A) = a_{11} \cdot \det(\tilde{A}_{11}) - a_{21} \det(\tilde{A}_{21}) = a_{11}a_{22} - a_{21}a_{12}$$

Lemma 5.1.1. If $A \in M_{n \times n}(\mathbb{F})$ is upper-triangle, say

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ 0 & a_{22} & \cdots & a_{2n} \\ 0 & 0 & a_{33} & \cdots \\ 0 & 0 & \cdots & a_{nn} \end{pmatrix} \quad \text{then} \quad \det A = \prod_{i=1}^n a_{ii}$$

Proof. By induction on n ,

Base Case: $n = 1$, $A = (a_{11})$, $\det(A) = a_{11} = \prod_{i=1}^1 a_{ii} \checkmark$.

Inductive Step: Assume $n > 1$, by definition,

$$\begin{aligned} \det A &= a_{11} \det(\tilde{A}_{11}) - 0 \cdot \det(\tilde{A}_{21}) + 0 \cdot \det(\tilde{A}_{31}) - \cdots \\ &= a_{11} \cdot \det(\tilde{A}_{11}) \\ &= a_{11} \left(\prod_{i=2}^n a_{ii} \right) && \text{(by IH)} \\ &= \prod_{i=1}^n a_{ii} \end{aligned}$$

□

Corollary 5.1.1. $\det(I_n) = 1$.

Theorem 5.1.1. If $A \in M_{n \times n}(\mathbb{F})$ has a zero row, then $\det(A) = 0$.

Proof. By induction on n ,

$n = 1$, then A is the zero matrix, $\det(A) = 0$.

$n > 1$, assume its $\text{Row}_{i_0}(A) = (0, 0, \dots, 0)$, then

$$A = a_{11} \det(\tilde{A}_{11}) - a_{21} \det(\tilde{A}_{21}) + (-1)^{i_0+1} \det(\tilde{A}_{i_01}) + \cdots + (-1)^{n+1} a_{n1} \det(\tilde{A}_{n1})$$

Claim: $\forall i \neq i_0$, \tilde{A}_{i1} also has a zero row, by induction, $\det(\tilde{A}_{i1}) = 0$, $\forall i \neq i_0$. □

Theorem 5.1.2. If $A \in M_{n \times n}(\mathbb{F})$ has a zero column, then $\det(A) = 0$.

Proof. $n = 1$,

$$n > 1, \text{ case 1: } \text{Col}_1(A) = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

$$A = \begin{pmatrix} 0 & a_{12} & \cdots \\ 0 & a_{22} & \cdots \\ \vdots & \vdots & \\ 0 & a_{m2} & \cdots \end{pmatrix}$$

Then

$$\det(A) = 0 \cdot \det(\tilde{A}_{11}) - 0 \cdot \det(\tilde{A}_{21}) + 0 \cdots \det(\tilde{A}_{31}) - \cdots = 0$$

case 2:

$$\text{Col}_j(A) = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad j > 1$$

$$A = \begin{pmatrix} a_{11} & \cdots & 0 & \cdots & a_{1n} \\ a_{21} & \cdots & 0 & \cdots & a_{2n} \\ \vdots & \cdots & 0 & \cdots & \\ a_{m1} & \cdots & 0 & \cdots & a_{mn} \end{pmatrix}$$

$$\det(A) = a_{11} \det(A_{11}) - a_{21} \det(A_{21}) + \cdots$$

each \tilde{A}_{i1} itself has a zero column.

□

5.2 March 11

Theorem 5.2.1. If $A \in M_{n \times n}(\mathbb{F})$, and A has two equal **adjacent** rows, then, $\det(A) = 0$.

Proof. Suppose rows $i_0, i_0 + 1$ are equal.

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \vdots & & & \\ r_1 & r_1 & \cdots & r_n \\ \vdots & & & \\ a_{n1} & a_{n2} & & a_{nn} \end{pmatrix}$$

$$\begin{aligned} \det(A) &= a_{11} \det(\tilde{A}_{11}) - a_{21} \det(\tilde{A}_{21}) + \cdots \\ &= (-1)^{i_0+1} r_1 \det(\tilde{A}_{i_0,1}) + (-1)^{i_0+1} r_1 \det(\tilde{A}_{i_0,1}) \\ &= 0 \end{aligned}$$

Observe: If $i \neq i_0, i_0 + 1$, then \tilde{A}_{i1} has 2 equal adjacent rows so $\det(\tilde{A}_{i1}) = 0$ by IH. Also $\tilde{A}_{i_0,1} = \tilde{A}_{i_0+1,1}$. \square

Theorem 5.2.2. For fixed n , $\det : M_{n \times n}(\mathbb{F}) \rightarrow \mathbb{F}$ is "linear in each row" i.e. for each $i_0 \in \{1, \dots, n\}$, $\forall u_1, \dots, u_n \in \mathbb{F}^n, \forall r, s \in \mathbb{F}^n, \forall c \in \mathbb{F}$,

$$\det \begin{pmatrix} -- & u_1 & -- \\ & \vdots & \\ -- & r + s & -- \\ & \vdots & \\ -- & u_n & -- \end{pmatrix} = \det \begin{pmatrix} -- & u_1 & -- \\ & \vdots & \\ -- & r & -- \\ & \vdots & \\ -- & u_n & -- \end{pmatrix} + \det \begin{pmatrix} -- & u_1 & -- \\ & \vdots & \\ -- & s & -- \\ & \vdots & \\ -- & u_n & -- \end{pmatrix}$$

and

$$\det \begin{pmatrix} -- & u_1 & -- \\ & \vdots & \\ -- & cr & -- \\ & \vdots & \\ -- & u_n & -- \end{pmatrix} = c \det \begin{pmatrix} -- & u_1 & -- \\ & \vdots & \\ -- & r & -- \\ & \vdots & \\ -- & u_n & -- \end{pmatrix}$$

Proof. By example, $n = 4, i_0 = 3$,

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ r_1 & r_2 & r_3 & r_4 \\ a_{41} & a_{42} & a_{43} & a_{44} \end{pmatrix} \quad B = \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ s_1 & s_2 & s_3 & s_4 \\ a_{41} & a_{42} & a_{43} & a_{44} \end{pmatrix}$$

$$C = \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ r_1 + s_1 & r_2 + s_2 & r_3 + s_3 & r_4 + s_4 \\ a_{41} & a_{42} & a_{43} & a_{44} \end{pmatrix}$$

Claim: $\det C = \det A + \det B$.

$$\begin{aligned}\tilde{C}_{11} &= \begin{pmatrix} a_{22} & a_{23} & a_{24} \\ r_2 + s_2 & r_3 + s_3 & r_4 + s_4 \\ a_{42} & a_{43} & a_{44} \end{pmatrix} \\ \tilde{A}_{11} &= \begin{pmatrix} \text{same} & & \\ r_2 & r_3 & r_4 \\ \text{same} & & \end{pmatrix} \\ \tilde{B}_{11} &= \begin{pmatrix} \text{same} & & \\ s_2 & s_3 & s_4 \\ \text{same} & & \end{pmatrix}\end{aligned}$$

By induction, $\det(\tilde{C}_{11}) = \det(\tilde{A}_{11}) + \det(\tilde{B}_{11})$, similarly,

$$\begin{aligned}\det(\tilde{C}_{21}) &= \det(\tilde{A}_{21}) + \det(\tilde{B}_{21}) \\ \det(\tilde{C}_{41}) &= \det(\tilde{A}_{41}) + \det(\tilde{B}_{41})\end{aligned}$$

so,

$$\det(C) = a_{11} \det(\tilde{C}_1) - a_{21} \det(\tilde{C}_{21}) + (r_1 + s_1) \det(\tilde{C}_{31}) - a_{41} \det(\tilde{C}_{41}) = \det A + \det B$$

□

Theorem 5.2.3. Suppose $A \in M_{n \times n}(\mathbb{F})$, then $A \xrightarrow{R_i \leftarrow R_i + cR_j} B$, where $j = i \pm 1$, then $\det A = \det B$.

Proof. Assume $j = i + 1$, let $r = \text{Row}_i(A)$, $s = \text{Row}_{i+1}(A)$,

$$A = \begin{pmatrix} -- & u_1 & -- \\ & \vdots & \\ -- & r & -- \\ -- & s & -- \\ & \vdots & \\ -- & u_n & -- \end{pmatrix} \quad B = \begin{pmatrix} -- & u_1 & -- \\ & \vdots & \\ -- & r + cs & -- \\ -- & s & -- \\ & \vdots & \\ -- & u_n & -- \end{pmatrix}$$

Use linearity in row i ,

$$\det B = \det \begin{pmatrix} -- & u_1 & -- \\ & \vdots & \\ -- & r & -- \\ -- & s & -- \\ & \vdots & \\ -- & u_n & -- \end{pmatrix} + c \det \begin{pmatrix} -- & u_1 & -- \\ & \vdots & \\ -- & s & -- \\ -- & s & -- \\ & \vdots & \\ -- & u_n & -- \end{pmatrix} = \det A$$

□

Theorem 5.2.4. Suppose $A \in M_{n \times n}(mF)$, $1 \leq i \leq n-1$, and $A \xrightarrow{R_1 \leftrightarrow R_{i+1}} B$, then $\det B = -\det A$.

Proof.

$$A = \begin{pmatrix} & \vdots & \\ -- & r & -- \\ -- & s & -- \\ & \vdots & \end{pmatrix}$$

so

$$B = \begin{pmatrix} & \vdots & \\ -- & s & -- \\ -- & r & -- \\ & \vdots & \end{pmatrix}$$

$$\begin{aligned} \det B &= \det \begin{pmatrix} & \vdots & \\ -- & s & -- \\ -- & r & -- \\ & \vdots & \end{pmatrix} = \det \begin{pmatrix} & \vdots & \\ -- & s-r & -- \\ -- & r & -- \\ & \vdots & \end{pmatrix} = \det \begin{pmatrix} & \vdots & \\ -- & s-r & -- \\ -- & r+(s-r) & -- \\ & \vdots & \end{pmatrix} \\ &= \det \begin{pmatrix} & \vdots & \\ -- & s-r & -- \\ -- & s & -- \\ & \vdots & \end{pmatrix} = \det \begin{pmatrix} & \vdots & \\ -- & s-r-s & -- \\ -- & s & -- \\ & \vdots & \end{pmatrix} = \det \begin{pmatrix} & \vdots & \\ -- & -r & -- \\ -- & s & -- \\ & \vdots & \end{pmatrix} \\ &= (-1) \det \begin{pmatrix} & \vdots & \\ -- & r & -- \\ -- & s & -- \\ & \vdots & \end{pmatrix} = \det(A) \end{aligned}$$

□

Theorem 5.2.5. If A has 2 equal rows, then $\det A = 0$.

Proof. Suppose $A = \begin{pmatrix} & \vdots & \\ -- & r & -- \\ & \vdots & \\ -- & r & -- \\ & \vdots & \end{pmatrix}$, By a sequence of adjacent row switches, $A \rightsquigarrow A' = \begin{pmatrix} & \vdots & \\ -- & r & -- \\ -- & r & -- \\ & \vdots & \end{pmatrix}$,

By theorem 4.8, $\det A' = \pm \det A = 0$, by theorem 4.5,

□