

Theorem. An  $n \times n$  matrix  $A$  with real entries is invertible

- = Its reduced row/column echelon form is  $I_n$
- = It is a product of elementary matrices
- = Its determinant is nonzero
- = It's a change of basis matrix  $\left[ \begin{smallmatrix} \text{id} \\ \text{id} \end{smallmatrix} \right]_{\mathbb{R}^n} \left[ \begin{smallmatrix} \text{id} \\ \text{id} \end{smallmatrix} \right]_{\mathbb{R}^n}$
- = Its columns form a basis for  $\mathbb{R}^n$
- = It's full-rank (i.e., has biggest rank possible).
- = Its rows form a basis for  $\mathbb{R}^n$
- = The only solution to  $A\vec{x} = \vec{0}$  is  $\vec{x} = \vec{0}$
- = 0 is not an eigenvalue for  $A$

Proof:

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{array}{c|c} I & 0 \\ \hline 0 & \end{array}$$

zero det = columns linearly dependent  
||  
not invertible.

$$A\vec{x} = \vec{0}$$

$$(A^{-1} \cdot A)\vec{x} = A^{-1} \cdot \vec{0} = \vec{0}$$

$$I \cdot \vec{x}$$

$$\vec{x}$$

$$A\vec{x} = x_1 \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} + x_2 \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} + x_3 \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} + x_4 \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$$

$$\begin{array}{c|cccc} & & x_1 & x_2 & x_3 & x_4 \\ \hline 1 & & 1 & 2 & 3 & 4 \\ 2 & & & 1 & 2 & 3 \\ 3 & & & & 1 & 2 \\ 4 & & & & & 1 \end{array}$$

①

$$A\vec{x} = \vec{b}$$

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}$$

assume  $\det(A) = 0$

$$C_1(a, b) + C_2(c, d) = (0, 0)$$

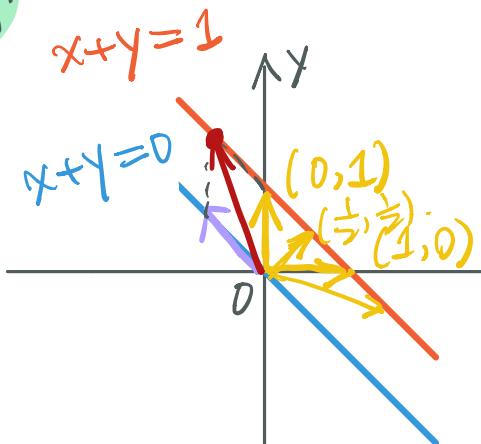
$$\begin{array}{c|cc} a & b & b_1 \\ c & d & b_2 \end{array}$$

$$C_1 b_1 + C_2 b_2 = 0$$

infinite solutions

$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \end{bmatrix} \neq$  no solution  
 Solutions to homogeneous vs. inhomogeneous equations:

E.g.



$$\begin{aligned} A\vec{x} &= \vec{b} \neq \vec{0} \\ A\vec{x} &= \vec{0} \end{aligned}$$

|   |       |       |
|---|-------|-------|
|   | $x_1$ | $x_2$ |
| * | *     | *     |
| 0 | 0     | *     |

$$A\vec{x} = \vec{b}$$

$$\rightarrow B\vec{x} = \vec{b}'$$

$$\begin{cases} A\vec{x}_0 = \vec{b} \\ A\vec{x} = \vec{0} \end{cases} \quad \checkmark$$

$$A\vec{x} = \vec{b}$$

$$A\vec{x} = \vec{c}$$

$$A\vec{x} = \vec{d}$$

|   |   |   |
|---|---|---|
| 0 | 0 | * |
| 0 | 0 | * |

$$A(\vec{x}_0 + \vec{x}) = \vec{b}$$

In general, solutions to an **inhomogeneous** system of equations are obtained by adding a **special solution** to the inhomage to the corresponding **homogeneous** system of equations.

\* When are (differentiable) functions linearly independent?

E.g. Let  $f$  and  $g$  be differentiable functions

Suppose  $a \cdot f + b \cdot g = 0$  for  $a, b$  in  $\mathbb{R}$ .

then  $a \cdot f' + b \cdot g' = 0$ , and therefore  $a \cdot \begin{bmatrix} f \\ f' \end{bmatrix} + b \cdot \begin{bmatrix} g \\ g' \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

This means:

$f$  and  $g$  are linearly dependent  $\Rightarrow$

$\begin{bmatrix} f(x) \\ f'(x) \end{bmatrix}$  and  $\begin{bmatrix} g(x) \\ g'(x) \end{bmatrix}$  are linearly dependent for all  $x$ .

$$\Rightarrow \det \begin{pmatrix} f(x) & g(x) \\ f'(x) & g'(x) \end{pmatrix} = 0 \text{ for all } x$$

$\underset{\text{W}[f,g](x)}{W[f,g](x)}$  Wronskian

In particular:

If  $W[f,g](x)$  is not identically 0, then

$f$  and  $g$  are linearly independent.

\* Review: Matrices representing a linear transformation under different bases

$T: V \rightarrow V$ ,  $\mathbf{x}, \mathbf{y}$  bases for  $V$

Relationship between  $[T]_{\mathbf{x}\mathbf{x}}$  and  $[T]_{\mathbf{y}\mathbf{y}}$ ?

$$T = \text{id}_V \circ T \circ \text{id}_V$$

$$\begin{aligned}[T]_{\mathbf{x}\mathbf{x}} &= [\text{id}_V \circ T \circ \text{id}_V]_{\mathbf{x}\mathbf{x}} \\ &= [\text{id}_V]_{\mathbf{x}\mathbf{y}} [T]_{\mathbf{y}\mathbf{y}} [\text{id}_V]_{\mathbf{y}\mathbf{x}}\end{aligned}$$

$$\begin{aligned}[T]_{\mathbf{y}\mathbf{y}} &= [\text{id}_V \circ T \circ \text{id}_V]_{\mathbf{y}\mathbf{y}} \\ &= [\text{id}_V]_{\mathbf{y}\mathbf{x}} [T]_{\mathbf{x}\mathbf{x}} [\text{id}_V]_{\mathbf{x}\mathbf{y}}\end{aligned}$$

$$P^T [T]_{\mathbf{y}\mathbf{y}} P = [T]_{\mathbf{x}\mathbf{x}}$$

+

$$[T]_{\mathbf{y}\mathbf{y}} P^T P$$

||

C

Def. Two  $n \times n$  square matrices  $A$  and  $B$  are called similar if there exists an  $n \times n$  invertible matrix  $P$  such that  $B = P^{-1}AP$   
 $= A = [T]_{\mathbf{x}\mathbf{x}}$  and  $B = [T]_{\mathbf{y}\mathbf{y}}$  for some linear transformation  $T: V \rightarrow V$  and  $\mathbf{x}, \mathbf{y}$  bases for  $V$

Eigenvalues and Eigenvectors

E.g. (Workshop 7 Problem 1b)

b. Let  $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be the linear transformation with  $[T]_{\mathbf{x}\mathbf{x}} =$

Compute  $[T]_{\mathbf{y}\mathbf{x}}, [T]_{\mathbf{x}\mathbf{y}}, [T]_{\mathbf{y}\mathbf{y}}$ .

$$\begin{aligned}T(\mathbf{v}_1) &= 1 \cdot \mathbf{v}_1 + 0 \cdot \mathbf{v}_2 + 0 \cdot \mathbf{v}_3 \\ T(\mathbf{v}_2) &= 0 \cdot \mathbf{v}_1 + 2 \cdot \mathbf{v}_2 + 0 \cdot \mathbf{v}_3\end{aligned}$$

$$\left\{ \mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3 \right\} \quad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}.$$

$\mathbf{x}$  consists

of eigenvectors

$$[T]_{\mathbf{y}\mathbf{y}} = \begin{bmatrix} 2 & 0 & 0 \\ 1 & 3 & 2 \\ -1 & 0 & 1 \end{bmatrix} = P^T [T]_{\mathbf{x}\mathbf{x}} P.$$

**Def.** Let  $V$  be a vector space over  $\mathbb{R}/\mathbb{C}$  and  $T: V \rightarrow V$  a linear transformation. A **nonzero** vector  $v$  in  $V$  is called an **eigenvector** of  $T$  with **eigenvalue**  $\lambda$  if  $T(v) = \lambda \cdot v$  for some  $\lambda$  in  $\mathbb{R}/\mathbb{C}$ .

**E.g.** Zero map,  $\text{id}$ .  $\xrightarrow{\text{number } 0}$

$$0(v) = 0 = 0 \cdot v$$

$\uparrow$        $\uparrow$   
zero map    zero vector

$$\text{id}_V: V \rightarrow V$$

$$v \mapsto v$$

$$A\vec{x} = \vec{0}$$

$$\det(A) \neq 0$$

$$\det(A) = 0$$

$$\begin{matrix} \text{unique solution} \\ \vec{x} = \vec{0} \end{matrix}$$

$$\begin{matrix} \text{infinite solutions} \\ \vec{x} = \vec{0} + \text{ker } A \end{matrix}$$

$$A\vec{x} = \vec{b} \neq 0$$

$$\begin{matrix} \checkmark \text{ unique solution} \\ \vec{x} = A^{-1} \cdot \vec{b} \end{matrix}$$

$$\begin{matrix} \checkmark \text{ infinite solutions} \\ \vec{x} = \vec{0} + \text{ker } A^\top \end{matrix}$$

$$\begin{matrix} \text{no solution} \\ \vec{x} = \vec{0} \end{matrix}$$

$$\xrightarrow{\text{RREF}}$$

|     |                           |
|-----|---------------------------|
| $A$ | $x_1 \quad x_2 \quad x_3$ |
|     | $1 \ 0 \ 0$               |
|     | $0 \ 1 \ 0$               |
|     | $0 \ 0 \ 0$               |

$$\begin{array}{c|cc|c}
A & 0 & \vec{b} \\
\hline
0 & & & \\
0 & & & \\
0 & & & \\
\hline
0 & & &
\end{array}$$

? 0