

# MH1200 Linear Algebra I – Revision Notes

Quantitative Research Society @NTU

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## Course Overview & Topic Map

Topic Area	Lectures	Key Concepts	ILO
Linear Equations & Systems	1-5	Systems, REF, RREF, Solutions	1, 2
Matrix Theory & Operations	6-8	Addition, Multiplication, Inverses	2, 3
Determinants	9-10	Cofactor expansion, Properties	3
Vector Spaces & Subspaces	11-15	Span, Independence, Basis	4

*This revision guide covers all 15 lectures organized by mathematical topics rather than chronological order, ensuring comprehensive coverage while highlighting conceptual connections.*

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## Complete Formula & Facts Reference

### Linear Systems & Solutions

#### Basic Forms:

- $a_1x_1 + \dots + a_nx_n = b$
- $\mathbf{Ax} = \mathbf{b}$  (system)
- $[\mathbf{A}|\mathbf{b}]$  (augmented)
- Homogeneous:  $\mathbf{Ax} = \mathbf{0}$

#### Solution Types:

- Unique:  $\text{rank}(\mathbf{A}) = \text{rank}([\mathbf{A}|\mathbf{b}]) = n$
- None:  $\text{rank}(\mathbf{A}) < \text{rank}([\mathbf{A}|\mathbf{b}])$
- Infinite:  $\text{rank}(\mathbf{A}) = \text{rank}([\mathbf{A}|\mathbf{b}]) < n$
- Free vars:  $n - \text{rank}(\mathbf{A})$

#### ERO:

- $R_i \leftrightarrow R_j$  (swap)
- $kR_i$  ( $k \neq 0$ ) (scale)
- $R_i + kR_j$  (add)

### Matrix Operations

#### Basic:

- $(A + B)_{ij} = a_{ij} + b_{ij}$ ,  $(kA)_{ij} = ka_{ij}$
- $(AB)_{ij} = \sum_k a_{ik}b_{kj}$
- $(A^T)_{ij} = a_{ji}$

#### Properties:

- $(AB)C = A(BC)$ ,  $A(B + C) = AB + AC$
- $(AB)^T = B^T A^T$ ,  $(AB)^{-1} = B^{-1}A^{-1}$
- $AB \neq BA$ ,  $\text{tr}(A) = a_{11} + \dots + a_{nn}$

#### Special:

- $I_n$ :  $(I_n)_{ij} = \delta_{ij}$
- $O$ : all 0; Diagonal:  $a_{ij} = 0$  ( $i \neq j$ )
- Symmetric:  $A = A^T$ ; Triangular:  $a_{ij} = 0$  ( $i > j$  or  $i < j$ )

### Matrix Inverses

#### Existence:

- $A^{-1}$  iff  $\det A \neq 0$
- $\mathbf{A}^{-1}\mathbf{A} = \mathbf{AA}^{-1} = I$

#### Methods:

- Gauss-Jordan:  $[\mathbf{A}|\mathbf{I}] \rightarrow [\mathbf{I}|\mathbf{A}^{-1}]$
- Adjoint:  $A^{-1} = (1/\det A) \text{adj}(A)$
- Elementary:  $\mathbf{A} = E_k \cdots E_1$

### Determinants

#### Definition:

- Cofactor:  $\det \mathbf{A} = \sum_j a_{ij}C_{ij}$ ;  $C_{ij} = (-1)^{i+j}$  minor

#### Properties:

- $\det AB = \det \mathbf{A} \det \mathbf{B}$
- $\det \mathbf{A}^T = \det \mathbf{A}$
- $\det \mathbf{A}^{-1} = 1/\det \mathbf{A}$
- $\det k\mathbf{A} = k^n \det \mathbf{A}$
- Triangular:  $\det \mathbf{A} = a_{11}a_{22} \cdots a_{nn}$

#### ERO Effects:

- Swap:  $\det \rightarrow -\det$
- Scale  $k$ :  $\det \rightarrow k \det$
- Add row:  $\det$  unchanged

#### Applications:

- Invertibility:  $\det \mathbf{A} \neq 0 \Leftrightarrow$  invertible
- Cramer:  $x_i = \det \mathbf{A}_i / \det \mathbf{A}$
- Area/vol:  $|\det \mathbf{A}|$  scaling

### Vector Spaces & Subspaces

**Subspace:** (i)  $0 \in V$ , (ii)  $\mathbf{u}, \mathbf{v} \in V \Rightarrow \mathbf{u} + \mathbf{v} \in V$ , (iii)  $c\mathbf{u} \in V$  **Subspaces:**

- $\text{span}\{\mathbf{v}_i\}$
- $\text{nullspace}(\mathbf{A})$
- Row/column space

#### Independence:

- $\{\mathbf{v}_1, \dots, \mathbf{v}_k\}$  independent  $\Leftrightarrow c_1\mathbf{v}_1 + \dots + c_k\mathbf{v}_k = 0 \implies c_i = 0$
- Test: Form  $[\mathbf{v}_i]$ , RREF; all columns pivot  $\Leftrightarrow$  independent

#### Basis:

- Linearly independent, spanning set
- All basis have same size = dimension
- Std:  $\{\mathbf{e}_i\}$  ( $\dim \mathbb{R}^n = n$ )

#### Rank-Nullity:

- $\text{rank}(\mathbf{A}) + \text{nullity}(\mathbf{A}) = \#\text{cols}$
- $\text{rank} = \dim(\text{row}/\text{col space})$
- $\text{nullity} = \dim(\text{nullspace})$

### Key Algorithms (Summary)

- Gaussian Elimination:**  $[\mathbf{A}|\mathbf{b}] \rightarrow \text{REF} \rightarrow \text{back-sub}$
- Gauss-Jordan:**  $[\mathbf{A}|\mathbf{b}] \rightarrow \text{RREF} \rightarrow \text{solutions}$
- Matrix Inverse:**  $[\mathbf{A}|\mathbf{I}] \rightarrow [\mathbf{I}|\mathbf{A}^{-1}]$
- Basis:** Row RREF  $\rightarrow$  nonzero rows; Columns  $\rightarrow$  pivot cols; Null  $\rightarrow$  solve  $\mathbf{Ax} = 0$

# 1 Topic 1: Linear Equations and Systems

## 1.1 Linear Equations and Solution Sets

### Definition

**Linear Equation:** An equation of the form  $a_1x_1 + a_2x_2 + \dots + a_nx_n = b$  where  $a_i, b \in \mathbb{R}$  and not all  $a_i = 0$ .

### Definition

**Solution Set:** The collection of all solutions to a linear equation, forming a subset  $S \subseteq \mathbb{R}^n$ .

### Key Properties:

- Solution set of  $ax + by = c$  in  $\mathbb{R}^2$  is a line (unless  $a = b = 0$ )
- Solution set of  $ax + by + cz = d$  in  $\mathbb{R}^3$  is a plane (unless  $a = b = c = 0$ )
- Solution sets can be parameterized using free variables

### Vector Operations:

- Addition:  $(a_1, a_2, \dots, a_n) + (b_1, b_2, \dots, b_n) = (a_1 + b_1, a_2 + b_2, \dots, a_n + b_n)$
- Scalar multiplication:  $k(a_1, a_2, \dots, a_n) = (ka_1, ka_2, \dots, ka_n)$

### Example

**Parameterization Example:** The equation  $2x_1 + 3x_2 = 6$  has general solution  $(3 - \frac{3t}{2}, t)$  where  $t \in \mathbb{R}$ .

**Three-Variable Example:** The equation  $x + 2y + z = 5$  has general solution  $(5 - 2s - t, s, t)$  where  $s, t \in \mathbb{R}$ .

## 1.2 Systems of Linear Equations

### Definition

**System of Linear Equations:** A collection of linear equations involving the same variables:

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

### Definition

**Augmented Matrix:** The matrix  $[\mathbf{A}|\mathbf{b}]$  where  $\mathbf{A}$  contains the coefficients and  $\mathbf{b}$  the constants.

### Solution Classification:

- Consistent: Has at least one solution

- Inconsistent: Has no solutions
- A system has exactly 0, 1, or infinitely many solutions

### Theorem

**Fundamental Theorem of Linear Systems:** Elementary row operations preserve the solution set of a linear system.

Each ERO corresponds to a valid algebraic manipulation: swapping equations, multiplying by non-zero constant, or adding equations.

## 1.3 Elementary Row Operations and Gaussian Elimination

### Definition

#### Elementary Row Operations (EROs):

1.  $R_i \leftrightarrow R_j$ : Swap rows  $i$  and  $j$
2.  $kR_i$  (where  $k \neq 0$ ): Multiply row  $i$  by non-zero scalar  $k$
3.  $R_i + kR_j$ : Add  $k$  times row  $j$  to row  $i$

#### Gaussian Elimination Algorithm:

1. Form augmented matrix  $[\mathbf{A}|\mathbf{b}]$
2. Use EROs to create zeros below each leading entry
3. Continue until matrix is in row echelon form
4. Apply back-substitution to find solutions

### Definition

#### Row Echelon Form (REF):

1. All zero rows are at the bottom
2. The leading entry of each non-zero row is to the right of the leading entry of the row above
3. All entries below a leading entry are zero

### Example

**REF Example:** 
$$\left[ \begin{array}{ccc|c} 1 & 2 & -1 & 3 \\ 0 & 1 & 2 & -1 \\ 0 & 0 & 1 & 2 \end{array} \right]$$

**Back-substitution:** From bottom up:  $x_3 = 2$ ,  $x_2 = -1 - 2(2) = -5$ ,  $x_1 = 3 - 2(-5) + 2 = 15$

## 1.4 Reduced Row Echelon Form and Complete Solutions

### Definition

**Reduced Row Echelon Form (RREF):** REF with additional requirements:

1. The leading entry in each non-zero row is 1
2. Each column containing a leading 1 has zeros elsewhere

**RREF Uniqueness:** Every matrix has a unique reduced row echelon form.

### Gauss-Jordan Elimination:

1. Apply Gaussian elimination to reach REF
2. Make all leading entries equal to 1
3. Use EROs to create zeros above each leading entry
4. Result is RREF; solutions can be read directly

### Key Properties:

- Solution set of  $ax + by = c$  in  $\mathbb{R}^2$  is a line (unless  $a = b = 0$ )
- Solution set of  $ax + by + cz = d$  in  $\mathbb{R}^3$  is a plane (unless  $a = b = c = 0$ )
- Solution sets can be parameterized using free variables

### Vector Operations:

- Addition:  $(a_1, a_2, \dots, a_n) + (b_1, b_2, \dots, b_n) = (a_1 + b_1, a_2 + b_2, \dots, a_n + b_n)$
- Scalar multiplication:  $k(a_1, a_2, \dots, a_n) = (ka_1, ka_2, \dots, ka_n)$

### RREF with Parameters:

Consider the system depending on parameter  $k$ :

$$\begin{cases} x + 2y = 3 \\ 2x + ky = 6 \end{cases}$$

Analysis:

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & k & 6 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 3 \\ 0 & k-4 & 0 \end{bmatrix}$$

- If  $k \neq 4$ : Unique solution  $(3, 0)$
- If  $k = 4$ : Infinitely many solutions  $(3 - 2t, t)$

**Example**

**RREF with Parameters:** Consider the system depending on parameter  $k$ :

$$\begin{cases} x + 2y = 3 \\ 2x + ky = 6 \end{cases}$$

Analysis:  $\left[ \begin{array}{cc|c} 1 & 2 & 3 \\ 2 & k & 6 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & 2 & 3 \\ 0 & k-4 & 0 \end{array} \right]$

•

- If  $k \neq 4$ : Unique solution  $(3, 0)$
- If  $k = 4$ : Infinitely many solutions  $(3 - 2t, t)$

**1.5 Homogeneous Systems****Definition**

**Homogeneous System:** A system of the form  $\mathbf{Ax} = \mathbf{0}$  where all constant terms are zero.

**Theorem**

**Trivial Solution Existence:** Every homogeneous system has the trivial solution  $\mathbf{x} = \mathbf{0}$ .

Direct verification:  $\mathbf{A} \cdot \mathbf{0} = \mathbf{0}$  by properties of matrix multiplication.

**Theorem**

**Solution Structure:** A homogeneous system has either:

1. Only the trivial solution (if  $\text{rank}(\mathbf{A}) = n$ )
2. Infinitely many solutions including non-trivial ones (if  $\text{rank}(\mathbf{A}) < n$ )

**Geometric Interpretation:**

- In  $\mathbb{R}^2$ : Lines through origin
- In  $\mathbb{R}^3$ : Planes through origin
- Solution space always contains the origin

**Example**

**Non-trivial Solutions:** Consider  $\begin{cases} x + y + z = 0 \\ 2x + 2y + 2z = 0 \end{cases}$

RREF:  $\left[ \begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$

General solution:  $(-s - t, s, t)$  where  $s, t \in \mathbb{R}$ . Infinitely many non-trivial solutions exist.

**Key Insight:** If homogeneous system has more variables than equations ( $n > m$ ), then non-trivial solutions always exist.

## 2 Topic 2: Matrix Theory and Operations

### 2.1 Matrix Fundamentals

#### Definition

**Matrix:** A rectangular array of numbers arranged in rows and columns. An  $m \times n$  matrix has  $m$  rows and  $n$  columns.

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

**Matrix Equality:** Two matrices  $\mathbf{A}$  and  $\mathbf{B}$  are equal if they have the same dimensions and  $a_{ij} = b_{ij}$  for all  $i, j$ .

#### Special Matrices:

- **Zero Matrix  $\mathbf{O}$ :** All entries are 0
- **Identity Matrix  $\mathbf{I}_n$ :**  $(\mathbf{I}_n)_{ij} = \delta_{ij} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$
- **Diagonal Matrix:**  $a_{ij} = 0$  for  $i \neq j$
- **Upper Triangular:**  $a_{ij} = 0$  for  $i > j$
- **Lower Triangular:**  $a_{ij} = 0$  for  $i < j$
- **Symmetric:**  $\mathbf{A} = \mathbf{A}^T$  (i.e.,  $a_{ij} = a_{ji}$ )

### 2.2 Matrix Operations

#### Definition

- **Matrix Addition:** For matrices of the same size:  $(\mathbf{A} + \mathbf{B})_{ij} = a_{ij} + b_{ij}$
- **Scalar Multiplication:**  $(k\mathbf{A})_{ij} = ka_{ij}$  for scalar  $k$
- **Matrix Transpose:**  $(\mathbf{A}^T)_{ij} = a_{ji}$  (rows become columns)
- **Matrix Trace:**  $\text{tr}(\mathbf{A}) = a_{11} + a_{22} + \cdots + a_{nn}$  (sum of diagonal entries, only for square matrices)

#### Properties of Matrix Operations:

- $(A + B) + C = A + (B + C)$  (associative)
- $A + B = B + A$  (commutative)
- $A + O = O + A = A$  (additive identity)
- $(A^T)^T = A$
- $(A + B)^T = A^T + B^T$
- $(kA)^T = kA^T$

- $\text{tr}(A + B) = \text{tr}(A) + \text{tr}(B)$
- $\text{tr}(kA) = k \text{ tr}(A)$

### Example

**Basic Operations:** Let  $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ ,  $B = \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix}$   
 $A + B = \begin{bmatrix} 6 & 8 \\ 10 & 12 \end{bmatrix}$ ,  $2A = \begin{bmatrix} 2 & 4 \\ 6 & 8 \end{bmatrix}$ ,  $A^T = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$ ,  $\text{tr}(A) = 5$

## 2.3 Matrix Multiplication

### Definition

**Matrix Multiplication:** For  $\mathbf{A}_{m \times p}$  and  $\mathbf{B}_{p \times n}$ :

$$(\mathbf{AB})_{ij} = \sum_{k=1}^p a_{ik} b_{kj}$$

The number of columns in  $\mathbf{A}$  must equal the number of rows in  $\mathbf{B}$ .

**Dimensional Analysis:**  $A_{m \times p} \cdot B_{p \times n} = C_{m \times n}$

**Properties of Matrix Multiplication:**

- $(AB)C = A(BC)$  (associative)
- $A(B + C) = AB + AC$  (left distributive)
- $(A + B)C = AC + BC$  (right distributive)
- $\mathbf{I}_n \mathbf{A} = \mathbf{A} \mathbf{I}_m = \mathbf{A}$  (identity property)
- $AB \neq BA$  in general (not commutative)
- $(AB)^T = B^T A^T$
- $A \cdot O = O \cdot A = O$

### Example

**Multiplication Example:**  $\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} 1(5) + 2(7) & 1(6) + 2(8) \\ 3(5) + 4(7) & 3(6) + 4(8) \end{bmatrix} = \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix}$

**Non-commutativity:** Note that  $BA = \begin{bmatrix} 23 & 34 \\ 31 & 46 \end{bmatrix} \neq AB$

### Theorem

**Linear Combination Property:** If  $\mathbf{v}_1$  and  $\mathbf{v}_2$  are solutions to the homogeneous system  $\mathbf{Ax} = \mathbf{0}$ , then any linear combination  $c_1\mathbf{v}_1 + c_2\mathbf{v}_2$  is also a solution.

$$\mathbf{A}(c_1\mathbf{v}_1 + c_2\mathbf{v}_2) = c_1(\mathbf{Av}_1) + c_2(\mathbf{Av}_2) = c_1\mathbf{0} + c_2\mathbf{0} = \mathbf{0}$$

## 2.4 Elementary Matrices

### Definition

**Elementary Matrix:** A square matrix obtained from an identity matrix by performing a single elementary row operation.

### Types of Elementary Matrices:

- **Type I:** Row swap  $R_i \leftrightarrow R_j$
- **Type II:** Row scaling  $kR_i$  (where  $k \neq 0$ )
- **Type III:** Row addition  $R_i + kR_j$

### Theorem

**Fundamental Fact about Elementary Matrices:** If  $E$  is an elementary matrix, then  $EA$  is the matrix obtained by performing the corresponding elementary row operation on  $A$ .

Direct verification by examining how matrix multiplication implements each row operation.

### Theorem

**Elementary Matrices are Invertible:** Every elementary matrix has an inverse that is also elementary.

### Elementary Matrix Examples:

- **Row swap:**

$$E_1 = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad E_1^{-1} = E_1$$

- **Row scaling:**

$$E_2 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad E_2^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{3} & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

- **Row addition:**

$$E_3 = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad E_3^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

## 2.5 Matrix Invertibility

### Definition

**Invertible Matrix:** A square matrix  $\mathbf{A}$  is invertible if there exists a matrix  $\mathbf{A}^{-1}$  such that  $\mathbf{AA}^{-1} = \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$ .

### Characterizations of Invertibility

For an  $n \times n$  matrix  $\mathbf{A}$ , the following are equivalent:

1.  $\mathbf{A}$  is invertible
2.  $\mathbf{Ax} = \mathbf{0}$  has only the trivial solution
3.  $\text{rref}(\mathbf{A}) = \mathbf{I}$
4.  $\mathbf{A}$  can be written as a product of elementary matrices

### Gauss-Jordan Method:

1. Form the augmented matrix  $[\mathbf{A}|\mathbf{I}]$
2. Use elementary row operations to transform it to  $[\mathbf{I}|\mathbf{B}]$
3. If successful, then  $\mathbf{B} = \mathbf{A}^{-1}$
4. If  $\mathbf{A}$  cannot be reduced to  $\mathbf{I}$ , then  $\mathbf{A}$  is not invertible

### Properties of Matrix Inverses:

- If  $\mathbf{A}$  is invertible, then  $\mathbf{A}^{-1}$  is unique
- $(\mathbf{A}^{-1})^{-1} = \mathbf{A}$
- $(\mathbf{A}^T)^{-1} = (\mathbf{A}^{-1})^T$
- $(\mathbf{AB})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}$
- $(k\mathbf{A})^{-1} = \frac{1}{k}\mathbf{A}^{-1}$  (for  $k \neq 0$ )

### Example

**Computing Matrix Inverse:** Find  $\mathbf{A}^{-1}$  where  $\mathbf{A} = \begin{bmatrix} 2 & 1 \\ 3 & 2 \end{bmatrix}$

$$\left[ \begin{array}{cc|cc} 2 & 1 & 1 & 0 \\ 3 & 2 & 0 & 1 \end{array} \right] \rightarrow \left[ \begin{array}{cc|cc} 1 & 0 & 2 & -1 \\ 0 & 1 & -3 & 2 \end{array} \right]$$

$$\text{Therefore, } \mathbf{A}^{-1} = \begin{bmatrix} 2 & -1 \\ -3 & 2 \end{bmatrix}$$

$$\text{Verification: } \mathbf{AA}^{-1} = \begin{bmatrix} 2 & 1 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 2 & -1 \\ -3 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \mathbf{I}$$

### 3 Topic 3: Determinants

#### 3.1 Mathematical Induction (Prerequisite)

##### Definition

**Mathematical Induction:** A proof technique for statements involving natural numbers:

1. **Base case:** Prove  $P(1)$  is true
2. **Induction hypothesis:** Assume  $P(k)$  is true for some  $k \geq 1$
3. **Induction step:** Prove  $P(k + 1)$  is true
4. **Conclusion:**  $P(n)$  is true for all  $n \geq 1$

##### Example

**Classic Example:** Prove  $1 + 2 + \dots + n = \frac{n(n+1)}{2}$

**Base case:**  $n = 1$ :  $1 = \frac{1(2)}{2} = 1$

**Induction step:** Assume true for  $k$ :  $1 + 2 + \dots + k = \frac{k(k+1)}{2}$

For  $k + 1$ :  $1 + 2 + \dots + k + (k + 1) = \frac{k(k+1)}{2} + (k + 1) = \frac{k(k+1)+2(k+1)}{2} = \frac{(k+1)(k+2)}{2}$

#### 3.2 Definition and Basic Properties

##### Definition

**Minor:** For an  $n \times n$  matrix  $\mathbf{A}$ , the  $(i, j)$ -minor  $M_{ij}$  is the determinant of the  $(n - 1) \times (n - 1)$  matrix obtained by deleting row  $i$  and column  $j$ .

##### Definition

**Cofactor:** The  $(i, j)$ -cofactor is  $C_{ij} = (-1)^{i+j} M_{ij}$ .

##### Definition

**Determinant (Cofactor Expansion):** For an  $n \times n$  matrix  $\mathbf{A}$ :

$$\det \mathbf{A} = \sum_{j=1}^n a_{ij} C_{ij} \text{ (expansion along row } i\text{)}$$

$$\det \mathbf{A} = \sum_{i=1}^n a_{ij} C_{ij} \text{ (expansion along column } j\text{)}$$

##### Base Cases:

- $1 \times 1$ :  $\det [a] = a$
- $2 \times 2$ :  $\det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad - bc$

**Theorem**

**Cofactor Expansion Invariance:** The determinant can be computed using cofactor expansion along any row or column, yielding the same result.

**Example**

**3×3 Determinant:**  $\det \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$

$$\text{Expanding along row 1: } = 1 \det \begin{bmatrix} 5 & 6 \\ 8 & 9 \end{bmatrix} - 2 \det \begin{bmatrix} 4 & 6 \\ 7 & 9 \end{bmatrix} + 3 \det \begin{bmatrix} 4 & 5 \\ 7 & 8 \end{bmatrix} = 1(45 - 48) - 2(36 - 42) + 3(32 - 35) = -3 + 12 - 9 = 0$$

### 3.3 Properties of Determinants

**Six Elementary Properties of Determinants**

Let  $\mathbf{A}$  be an  $n \times n$  matrix:

1.  $\det \mathbf{A}^T = \det \mathbf{A}$  (transpose invariance)
2. If  $\mathbf{B}$  is obtained from  $\mathbf{A}$  by swapping two rows, then  $\det \mathbf{B} = -\det \mathbf{A}$
3. If  $\mathbf{B}$  is obtained from  $\mathbf{A}$  by multiplying a row by scalar  $k$ , then  $\det \mathbf{B} = k \det \mathbf{A}$
4. If  $\mathbf{A}$  has two identical rows, then  $\det \mathbf{A} = 0$
5. If  $\mathbf{B}$  is obtained from  $\mathbf{A}$  by adding a multiple of one row to another, then  $\det \mathbf{B} = \det \mathbf{A}$
6. Determinant is linear in each row (multilinear property)

**Theorem**

**Triangular Matrix Determinant:** If  $\mathbf{A}$  is upper or lower triangular, then  $\det \mathbf{A} = a_{11}a_{22} \cdots a_{nn}$  (product of diagonal entries).

**Example**

**Effects of Row Operations:** Let  $\mathbf{A} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ , so  $\det \mathbf{A} = -2$

- Row swap:  $\begin{bmatrix} 3 & 4 \\ 1 & 2 \end{bmatrix}$  has determinant  $-(-2) = 2$
- Scale row:  $\begin{bmatrix} 2 & 4 \\ 3 & 4 \end{bmatrix}$  has determinant  $2(-2) = -4$
- Add rows:  $\begin{bmatrix} 1 & 2 \\ 4 & 6 \end{bmatrix}$  has determinant  $-2$  (unchanged)

### 3.4 Alternative Definitions

#### Definition

**Permutation Definition:** For an  $n \times n$  matrix  $\mathbf{A}$ :

$$\det \mathbf{A} = \sum_{\sigma \in S_n} \text{sgn}(\sigma) \prod_{i=1}^n a_{i,\sigma(i)}$$

where  $S_n$  is the set of all permutations of  $\{1, 2, \dots, n\}$  and  $\text{sgn}(\sigma)$  is the sign of permutation  $\sigma$ .

#### Computational Complexity:

- Cofactor expansion:  $O(n!)$  operations
- Using row operations:  $O(n^3)$  operations
- Direct formula impractical for  $n \geq 4$

#### Example

**Permutation Formula for  $3 \times 3$ :**  $\det \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} = aei + bfg + cdh - ceg - afh - bdi$

This corresponds to the 6 permutations:  $(1, 2, 3), (2, 3, 1), (3, 1, 2), (3, 2, 1), (1, 3, 2), (2, 1, 3)$  with signs  $+, +, +, -, -, -$  respectively.

### 3.5 Major Theorems and Applications

#### Theorem 1: Determinant Detects Invertibility

An  $n \times n$  matrix  $\mathbf{A}$  is invertible if and only if  $\det \mathbf{A} \neq 0$ .

$(\Rightarrow)$  If  $\mathbf{A}$  invertible, then  $\mathbf{A}\mathbf{A}^{-1} = \mathbf{I}$ , so  $\det \mathbf{A} \det \mathbf{A}^{-1} = \det \mathbf{I} = 1$ , thus  $\det \mathbf{A} \neq 0$ .  $(\Leftarrow)$  If  $\det \mathbf{A} \neq 0$ , then  $\text{rref } \mathbf{A} = \mathbf{I}$  (since triangular form would have non-zero diagonal product), so  $\mathbf{A}$  is invertible.

#### Theorem 2: Multiplicativity of Determinants

For  $n \times n$  matrices  $\mathbf{A}$  and  $\mathbf{B}$ :  $\det \mathbf{AB} = \det \mathbf{A} \det \mathbf{B}$

Using elementary matrix factorization: if  $\mathbf{A} = E_k \cdots E_1$ , then  $\det \mathbf{AB} = \det E_k \cdots \det E_1 \det \mathbf{B} = \det \mathbf{A} \det \mathbf{B}$ .

#### Important Corollaries:

- $\det \mathbf{A}^{-1} = \frac{1}{\det \mathbf{A}}$  (when  $\mathbf{A}$  is invertible)
- $\det k\mathbf{A} = k^n \det \mathbf{A}$  for  $n \times n$  matrix
- $\det \mathbf{A}^k = (\det \mathbf{A})^k$

### 3.6 Computational Methods

#### Efficient Determinant Calculation

1. Use row operations to transform matrix to triangular form
2. Keep track of sign changes from row swaps
3. Keep track of scaling factors from row multiplications
4. Compute product of diagonal entries
5. Apply accumulated sign and scale factors

#### Strategic Tips:

- Expand along row/column with most zeros
- Use row operations to create more zeros before expanding
- For larger matrices, reduce to triangular form

#### Example

**Efficient Calculation:**  $\det \begin{bmatrix} 2 & 1 & 3 \\ 0 & -1 & 2 \\ 4 & 2 & 1 \end{bmatrix}$

Step 1:  $R_3 - 2R_1$  gives  $\begin{bmatrix} 2 & 1 & 3 \\ 0 & -1 & 2 \\ 0 & 0 & -5 \end{bmatrix}$  (determinant unchanged)

Step 2: Product of diagonal =  $2(-1)(-5) = 10$

### 3.7 Applications

#### Definition

**Adjoint Matrix:** The adjoint (or adjugate) of an  $n \times n$  matrix  $\mathbf{A}$  is  $\text{adj}(\mathbf{A}) = [C_{ji}]$  where  $C_{ij}$  are the cofactors.

**Adjoint Formula for Inverse:** If  $\det \mathbf{A} \neq 0$ , then  $\mathbf{A}^{-1} = \frac{1}{\det \mathbf{A}} \text{adj}(\mathbf{A})$

**Fundamental Identity:**  $\mathbf{A} \cdot \text{adj}(\mathbf{A}) = \text{adj}(\mathbf{A}) \cdot \mathbf{A} = \det \mathbf{A} \cdot \mathbf{I}$

#### Definition

**Cramer's Rule:** For the system  $\mathbf{Ax} = \mathbf{b}$  where  $\det \mathbf{A} \neq 0$ :

$$x_i = \frac{\det \mathbf{A}_i}{\det \mathbf{A}}$$

where  $\mathbf{A}_i$  is the matrix obtained by replacing column  $i$  of  $\mathbf{A}$  with  $\mathbf{b}$ .

#### Example

**Cramer's Rule Example:** Solve  $\begin{cases} 2x + y = 5 \\ x - y = 1 \end{cases}$

$$\det \mathbf{A} = \det \begin{bmatrix} 2 & 1 \\ 1 & -1 \end{bmatrix} = -3$$

$$x = \frac{\det \begin{bmatrix} 5 & 1 \\ 1 & -1 \end{bmatrix}}{\det \mathbf{A}} = \frac{-6}{-3} = 2$$

$$y = \frac{\det \begin{bmatrix} 2 & 5 \\ 1 & 1 \end{bmatrix}}{\det \mathbf{A}} = \frac{-3}{-3} = 1$$

#### Geometric Applications:

- Area of parallelogram =  $|\det \begin{bmatrix} a & b \\ c & d \end{bmatrix}|$
- Volume of parallelepiped =  $|\det [\mathbf{v}_1 \ \mathbf{v}_2 \ \mathbf{v}_3]|$
- Determinant measures how linear transformation scales areas/volumes

## 4 Topic 4: Vector Spaces and Subspaces

### 4.1 Introduction to Subspaces

#### Definition

**Subspace:** A subset  $V \subseteq \mathbb{R}^n$  is a subspace if it satisfies three axioms:

1. **Non-empty:**  $\mathbf{0} \in V$
2. **Closed under addition:** If  $\mathbf{u}, \mathbf{v} \in V$ , then  $\mathbf{u} + \mathbf{v} \in V$
3. **Closed under scalar multiplication:** If  $\mathbf{v} \in V$  and  $c \in \mathbb{R}$ , then  $c\mathbf{v} \in V$

#### Theorem

**Zero Vector Theorem:** Every subspace contains the zero vector.

For any  $\mathbf{v} \in V$  and scalar  $c = 0$ :  $0\mathbf{v} = \mathbf{0} \in V$  by closure under scalar multiplication.

#### Theorem

**Intersection Theorem:** If  $V_1$  and  $V_2$  are subspaces of  $\mathbb{R}^n$ , then  $V_1 \cap V_2$  is also a subspace.

Verify three axioms: (i)  $\mathbf{0} \in V_1$  and  $\mathbf{0} \in V_2$ , so  $\mathbf{0} \in V_1 \cap V_2$  (ii) If  $\mathbf{u}, \mathbf{v} \in V_1 \cap V_2$ , then  $\mathbf{u} + \mathbf{v} \in V_1$  and  $\mathbf{u} + \mathbf{v} \in V_2$  (iii) Similar argument for scalar multiplication.

#### Geometric Interpretation:

- In  $\mathbb{R}^2$ : Lines through origin
- In  $\mathbb{R}^3$ : Lines and planes through origin
- Always contains origin (distinguishes from general lines/planes)

#### Example

**Subspace Verification:** Show  $V = \{(x, y, z) : x + 2y - z = 0\}$  is a subspace of  $\mathbb{R}^3$

(i)  $\mathbf{0} = (0, 0, 0)$ :  $0 + 2(0) - 0 = 0$    (ii) Let  $\mathbf{u} = (u_1, u_2, u_3), \mathbf{v} = (v_1, v_2, v_3) \in V$ :  $(u_1 + v_1) + 2(u_2 + v_2) - (u_3 + v_3) = (u_1 + 2u_2 - u_3) + (v_1 + 2v_2 - v_3) = 0 + 0 = 0$    (iii)  
For  $c\mathbf{u} = (cu_1, cu_2, cu_3)$ :  $cu_1 + 2(cu_2) - cu_3 = c(u_1 + 2u_2 - u_3) = c(0) = 0$

**Counterexample:**  $W = \{(x, y) : x + y = 1\}$  is NOT a subspace because  $\mathbf{0} = (0, 0) \notin W$  since  $0 + 0 = 0 \neq 1$ .

#### Theorem

**Homogeneous Solution Spaces:** The solution set of any homogeneous linear system  $\mathbf{Ax} = \mathbf{0}$  is a subspace of  $\mathbb{R}^n$ .

Let  $S = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{Ax} = \mathbf{0}\}$  (i)  $\mathbf{A}\mathbf{0} = \mathbf{0}$ , so  $\mathbf{0} \in S$  (ii) If  $\mathbf{u}, \mathbf{v} \in S$ , then  $\mathbf{A}(\mathbf{u} + \mathbf{v}) = \mathbf{Au} + \mathbf{Av} = \mathbf{0} + \mathbf{0} = \mathbf{0}$  (iii) If  $\mathbf{v} \in S$  and  $c \in \mathbb{R}$ , then  $\mathbf{A}(c\mathbf{v}) = c(\mathbf{Av}) = c\mathbf{0} = \mathbf{0}$

## 4.2 Linear Combinations and Span

**Linear Combination:** A linear combination of vectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  is an expression of the form  $c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_k\mathbf{v}_k$  where  $c_i \in \mathbb{R}$ .

**Span:** The span of vectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  is the set of all their linear combinations:

$$\text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_k\} = \{c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_k\mathbf{v}_k : c_i \in \mathbb{R}\}$$

### Theorem

**Span is a Subspace:** For any finite set of vectors  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ , their span is a subspace.

Let  $V = \text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_k\}$ :

- $\mathbf{0} = 0\mathbf{v}_1 + \dots + 0\mathbf{v}_k \in V$
- If  $\mathbf{u} = \sum a_i\mathbf{v}_i$  and  $\mathbf{w} = \sum b_i\mathbf{v}_i$  are in  $V$ , then  $\mathbf{u} + \mathbf{w} = \sum(a_i + b_i)\mathbf{v}_i \in V$
- If  $\mathbf{u} = \sum a_i\mathbf{v}_i \in V$  and  $c \in \mathbb{R}$ , then  $c\mathbf{u} = \sum(c a_i)\mathbf{v}_i \in V$

### Definition

**Spanning Set:** A set  $S = \{\mathbf{v}_1, \dots, \mathbf{v}_k\}$  spans a subspace  $V$  if  $V = \text{span}(S)$ , i.e., every vector in  $V$  can be written as a linear combination of vectors in  $S$ .

### Theorem

**Spanning Set Comparison:** If  $S \subseteq \text{span}(T)$ , then  $\text{span}(S) \subseteq \text{span}(T)$ .

### Testing Span Membership:

1. Form the augmented matrix  $[\mathbf{v}_1 \ \mathbf{v}_2 \ \dots \ \mathbf{v}_k \mid \mathbf{w}]$
2. Apply row operations to reach REF
3.  $\mathbf{w} \in \text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_k\}$  if and only if the system is consistent

**Example**

**Span Membership:** Is  $(2, -1, 3) \in \text{span}\{(1, 0, 1), (0, 1, 1), (1, 1, 0)\}$ ?

Set up the equation:

$$c_1 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} + c_3 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix}$$

Augmented matrix:

$$\left[ \begin{array}{ccc|c} 1 & 0 & 1 & 2 \\ 0 & 1 & 1 & -1 \\ 1 & 1 & 0 & 3 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 0 & 1 & 2 \\ 0 & 1 & 1 & -1 \\ 0 & 0 & -2 & 4 \end{array} \right]$$

The system is consistent (no row  $[0 \ 0 \ 0 \ | \ c]$  for  $c \neq 0$ ), so  $(2, -1, 3) \in \text{span}\{(1, 0, 1), (0, 1, 1), (1, 1, 0)\}$ .

Solution:  $c_1 = 0, c_2 = 1, c_3 = 2$ :

$$(2, -1, 3) = 0(1, 0, 1) + 1(0, 1, 1) + 2(1, 1, 0)$$

**Connection to Matrix Subspaces:**

- $\text{span}(\text{columns of } \mathbf{A})$  is the column space of  $\mathbf{A}$
- $\text{span}(\text{rows of } \mathbf{A})$  is the row space of  $\mathbf{A}$

**4.3 Linear Independence****Definition**

**Linear Dependence:** Vectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  are linearly dependent if there exist scalars  $c_1, c_2, \dots, c_k$ , not all zero, such that  $c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_k\mathbf{v}_k = \mathbf{0}$ . Equivalently, at least one vector can be written as a linear combination of the others.

**Definition**

**Linear Independence:** Vectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  are linearly independent if they are not linearly dependent, i.e.,  $c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_k\mathbf{v}_k = \mathbf{0}$  implies  $c_1 = c_2 = \dots = c_k = 0$ .

**Theorem**

**Equivalence of Definitions:** The two definitions of linear dependence are equivalent.

**Characterization of Linear Dependence and Independence:**

( $\Rightarrow$ ) If  $c_1\mathbf{v}_1 + \dots + c_k\mathbf{v}_k = \mathbf{0}$  for some  $c_i \neq 0$ , then  $\mathbf{v}_i$  can be written as a linear combination of the other vectors:

$$\mathbf{v}_i = -\frac{1}{c_i}(c_1\mathbf{v}_1 + \dots + c_{i-1}\mathbf{v}_{i-1} + c_{i+1}\mathbf{v}_{i+1} + \dots + c_k\mathbf{v}_k)$$

( $\Leftarrow$ ) If  $\mathbf{v}_j = \sum_{i \neq j} d_i \mathbf{v}_i$ , then rearranging gives a nontrivial dependence relation:

$$\sum_{i \neq j} d_i \mathbf{v}_i - \mathbf{v}_j = \mathbf{0}$$

### Testing Linear Independence:

1. Form the matrix  $\mathbf{A} = [\mathbf{v}_1 \ \mathbf{v}_2 \ \cdots \ \mathbf{v}_k]$
2. Solve the homogeneous system  $\mathbf{Ac} = \mathbf{0}$
3. The set  $\{\mathbf{v}_1, \dots, \mathbf{v}_k\}$  is linearly independent if and only if the only solution is  $\mathbf{c} = \mathbf{0}$  (i.e., all  $c_i = 0$ ), which is equivalent to every column of  $\mathbf{A}$  being a pivot column in its RREF.

#### Example

**Independence Test:** Are  $(1, 2, 1), (2, 1, 0), (1, -1, -1)$  linearly independent in  $\mathbb{R}^3$ ?

Form matrix and find RREF:  $\begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & -1 \\ 1 & 0 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$

Only 2 pivot columns, so the vectors are linearly dependent. Dependence relation:  
 $c_1(1, 2, 1) + c_2(2, 1, -1) + c_3(1, -1, -1) = \mathbf{0}$  From RREF:  $c_1 - c_3 = 0$  and  $c_2 + c_3 = 0$ , so  
 $c_1 = c_3, c_2 = -c_3$  Choose  $c_3 = 1$ :  $(1, 2, 1) - (2, 1, -1) + (1, -1, -1) = (0, 0, 0)$

### Important Facts:

- Any set containing the zero vector is linearly dependent
- More than  $n$  vectors in  $\mathbb{R}^n$  must be linearly dependent
- Standard basis  $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$  of  $\mathbb{R}^n$  is linearly independent

## 4.4 Basis and Dimension

#### Definition

**Basis:** A set  $\mathcal{B} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$  is a basis for subspace  $V$  if:

1.  $\text{span}\{\mathcal{B}\} = V$  (spanning property)
2.  $\mathcal{B}$  is linearly independent (independence property)

A basis is a "minimal" spanning set or "maximal" independent set.

#### Definition

**Standard Basis:** The standard basis of  $\mathbb{R}^n$  is  $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$  where  $\mathbf{e}_i$  has 1 in position  $i$  and 0 elsewhere.

#### Theorem

**Basis Size Invariance:** All bases of a finite-dimensional subspace have the same number of vectors.

#### Definition

**Dimension:** The dimension of a subspace  $V$ , denoted  $\dim V$ , is the number of vectors in any basis of  $V$ .

**Standard Dimensions:**

- $\dim \{\mathbf{0}\} = 0$  (zero subspace)
- $\dim \mathbb{R}^n = n$
- $\dim \text{line through origin} = 1$
- $\dim \text{plane through origin in } \mathbb{R}^3 = 2$

**Finding a Basis from a Spanning Set**

Given spanning set  $S = \{\mathbf{v}_1, \dots, \mathbf{v}_k\}$  for subspace  $V$ :

1. Form matrix  $\mathbf{A} = [\mathbf{v}_1 \ \mathbf{v}_2 \ \cdots \ \mathbf{v}_k]$
2. Find RREF of  $\mathbf{A}$
3. The columns of  $\mathbf{A}$  corresponding to pivot columns form a basis for  $V$

**Example**

**Basis from Spanning Set:** Find basis for  $V = \text{span}\{(1, 2, 1), (2, 4, 2), (1, 1, 0), (0, 1, 1)\}$

$$\begin{bmatrix} 1 & 2 & 1 & 0 \\ 2 & 4 & 1 & 1 \\ 1 & 2 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Pivot columns are 1 and 3, so basis is  $\{(1, 2, 1), (1, 1, 0)\}$  and  $\dim V = 2$ .

**Basis for Solution Spaces:** For homogeneous system  $\mathbf{Ax} = \mathbf{0}$ : 1. Find RREF of  $\mathbf{A}$  2. Identify free variables 3. Express basic variables in terms of free variables 4. Write general solution in parametric form 5. Basis vectors correspond to individual parameters

**Example**

**Null Space Basis:** Find basis for null space of  $\mathbf{A} = \begin{bmatrix} 1 & 2 & -1 & 0 \\ 0 & 0 & 1 & 2 \\ 1 & 2 & 0 & 2 \end{bmatrix}$

RREF:  $\begin{bmatrix} 1 & 2 & 0 & 2 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

Free variables:  $x_2, x_4$  General solution:  $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -2s - 2t \\ s \\ -2t \\ t \end{bmatrix} = s \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} -2 \\ 0 \\ -2 \\ 1 \end{bmatrix}$

Basis for null space:  $\left\{ \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ 0 \\ -2 \\ 1 \end{bmatrix} \right\}$ ,  $\dim \text{null}(\mathbf{A}) = 2$

## 4.5 Matrix Subspaces

### Definition

**Row Space:**  $\text{row}(\mathbf{A}) = \text{span}\{\text{rows of } \mathbf{A}\} \subset \mathbb{R}^n$  (for  $mn$  matrix)

**Column Space:**  $\text{col}(\mathbf{A}) = \text{span}\{\text{columns of } \mathbf{A}\} \subset \mathbb{R}^m$  (for  $mn$  matrix)

**Null Space:**  $\text{null}(\mathbf{A}) = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{Ax} = \mathbf{0}\} \subset \mathbb{R}^n$

**Row Equivalence Preserves Row Space:** If matrices  $\mathbf{A}$  and  $\mathbf{A}'$  are row equivalent, then  $\text{row}(\mathbf{A}) = \text{row}(\mathbf{A}')$ .

Elementary row operations create linear combinations of existing rows, so new rows are in original row space. Process is reversible, so spaces are equal.

### Finding Bases for Matrix Subspaces

For  $mn$  matrix  $\mathbf{A}$ :

#### Row Space Basis:

1. Find RREF of  $\mathbf{A}$
2. Non-zero rows of RREF form basis for row space

#### Column Space Basis:

1. Find RREF of  $\mathbf{A}$
2. Identify pivot columns in RREF
3. Corresponding columns of original matrix  $\mathbf{A}$  form basis for column space

**Null Space Basis:** Solve  $\mathbf{Ax} = \mathbf{0}$  and parameterize solutions

### Definition

**Rank:**  $\text{rank}(\mathbf{A}) = \dim \text{row}(\mathbf{A}) = \dim \text{col}(\mathbf{A}) = \text{number of pivots in RREF}$

**Nullity:**  $\text{nullity}(\mathbf{A}) = \dim \text{null}(\mathbf{A}) = \text{number of free variables}$

### Rank-Nullity Theorem

For any  $mn$  matrix  $\mathbf{A}$ :  $\text{rank}(\mathbf{A}) + \text{nullity}(\mathbf{A}) = n$

Number of pivot columns + number of free variables = total number of columns.

**Example****Complete Subspace Analysis:**

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

RREF:  $\begin{bmatrix} 1 & 0 & 2 & -1 \\ 0 & 1 & -1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

**Row Space:**  $\text{span}\{(1, 0, 2, -1), (0, 1, -1, 2)\} \subseteq \mathbb{R}^4$ , dim = 2**Column Space:**  $\text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\} \subseteq \mathbb{R}^3$ , dim = 2**Null Space:**  $\text{span} \left\{ \begin{bmatrix} -2 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ -2 \\ 0 \\ 1 \end{bmatrix} \right\} \subseteq \mathbb{R}^4$ , dim = 2**Verification:**  $\text{rank}(\mathbf{A}) + \text{nullity}(\mathbf{A}) = 2 + 2 = 4 = n$ **Geometric Relationships:**

- $\text{colspace}(\mathbf{A})$  represents all possible outputs of the linear transformation  $\mathbf{x} \mapsto \mathbf{Ax}$
- $\text{nullspace}(\mathbf{A})$  represents all inputs that map to zero
- $\text{rowspace}(\mathbf{A})$  is orthogonal to  $\text{nullspace}(\mathbf{A})$  (advanced topic)

## 5 Complete Notation Reference

Symbol	Meaning	Context
$\mathbb{R}^n$	Set of all n-tuples of real numbers	Vector spaces
$\mathbf{0}$	Zero vector	All topics
$[A b]$	Augmented matrix for system $Ax = b$	Linear systems
$\text{rref}(A)$	Reduced row echelon form of $A$	Systems, inverses
$R_i \leftrightarrow R_j$	Swap rows $i$ and $j$	Elementary operations
$kR_i$	Multiply row $i$ by scalar $k$	Elementary operations
$R_i + kR_j$	Add $k$ times row $j$ to row $i$	Elementary operations
$A^T$	Transpose of matrix $A$	Matrix theory
$\text{tr}(A)$	Trace of matrix $A$ (sum of diagonal)	Matrix theory
$A^{-1}$	Inverse of matrix $A$	Matrix theory
$\det(A)$	Determinant of matrix $A$	Determinants
$M_{ij}$	$(i, j)$ -minor of matrix	Determinants
$C_{ij}$	$(i, j)$ -cofactor: $(-1)^{i+j} M_{ij}$	Determinants
$\text{adj}(A)$	Adjoint (adjugate) matrix	Determinants
$\text{span}\{v_1, \dots, v_k\}$	Span of vectors	Vector spaces
$V \subseteq W$	$V$ is subspace of $W$	Vector spaces
$\dim(V)$	Dimension of subspace $V$	Basis and dimension
$\{e_1, \dots, e_n\}$	Standard basis of $\mathbb{R}^n$	Basis and dimension
$\text{null}(A)$	Null space: $\{x : Ax = 0\}$	Matrix subspaces
$\text{row}(A)$	Row space: span of rows	Matrix subspaces
$\text{col}(A)$	Column space: span of columns	Matrix subspaces
$\text{rank}(A)$	Rank: dimension of row/column space	Matrix subspaces
$\text{nullity}(A)$	Nullity: dimension of null space	Matrix subspaces

### Key Algorithms Summary:

- **Gaussian Elimination:**  $[A|b] \rightarrow \text{REF} \rightarrow$  back-substitution
- **Gauss-Jordan:**  $[A|b] \rightarrow \text{RREF} \rightarrow$  read solutions directly
- **Matrix Inverse:**  $[A|I] \rightarrow [I|A^{-1}]$  (if possible)
- **Determinant:** Cofactor expansion or row reduction to triangular
- **Basis Finding:** RREF to identify pivot columns/rows
- **Independence Test:** Form matrix, find RREF, check for pivots in all columns