LECTUCE 2

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FK 1003 LINEAK ALGEBRA

PLAN:

1 Review: Gaussian alinination

2 Vectors, matrices and metrix algebra.

3 Determinants.

Relevant part of textbook:

LMEJ 8.1-8.4, 9.1-9.2

1) Peuseu: Gaussian elimination

(Linear System)

Auguented matrix

 $Q_{11}x_{1} + Q_{12}x_{2} + \dots = b_{1}$ $Q_{21}x_{1} + Q_{22}x_{2} + \dots = b_{2}$ \vdots $Q_{m_{1}}x_{1} + Q_{m_{2}}x_{2} + \dots = b_{m_{1}}$ $Q_{m_{1}}x_{1} + Q_{m_{2}}x_{2} + \dots = b_{m_{1}}$

an an -- | bil an an -- | bil an an -- | bry

Write down the equations corresponding to the echelon torm, and find solutions of the linear system.

Elemendery row operations

echelon form

Problems:

Solve the linear systems using Gaussian elimination:

2. x + y + 2 = 4 x - y + 2z = 1x + 5y - z = 10

3. x+y+2+w=4 x-y+2-w=1x+3y+2+3w=7

Solutions;

Echelon form

urique Solution

nd. non solutions

(z free var.)

$$\begin{array}{c}
x + y + z = 4 \\
-2y + z = -3
\end{array}$$

$$y = \frac{-3 - z}{-2} = \frac{3}{2} + \frac{1}{2}z$$

$$X = 4 - y - z$$

$$= 4 - \left(\frac{3}{2} + \frac{1}{2}z\right) - z$$

$$= \frac{5}{2} - \frac{3}{2}z$$

$$X = \frac{5}{2} - \frac{3}{2} = \frac{3}{2}$$

 $y = \frac{3}{2} + \frac{1}{2}z$

Z = free

3).
$$(0)$$
 (1) (1) (1) (1) (1) (2) (3) (3) (3) (4) (3) (4) (3) (4) (5) (5) (6) (6) (7)

echelon tum (ZIW free)

$$x+y+z+w=4$$

$$-2y - 2w=-5$$

$$y = \frac{2w-3}{-2} = -w+3/2$$

$$X = 4-(-w+3/2)-2-w$$

$$= \frac{5}{2}-\frac{7}{2}$$

A man metrix is a rectangular array of numbers (m rows, n columns).

A vector (column vector) is a natrix with one column.

Ex:
$$A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \qquad a_{11} = \begin{pmatrix} 1 & 2 \\ 2 & 2 \end{pmatrix}$$

$$a_{21} = 3 \qquad a_{22} = 4$$

$$(2 \times 2)$$

$$B = \begin{pmatrix} 1 & 0 & -1 \\ 0 & 7 & 4 \end{pmatrix} \qquad b_{13} = -1$$

$$(2 \times 3)$$

$$V = V = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$$

Matrix operations:

1) Addition / subtractions A+B A-B have defined when A,B have same dim.)

$$Ex: \left(\frac{12}{34}\right) + \left(\frac{7}{30}\right) = \left(\frac{8}{64}\right)$$

$$\left(\frac{12}{34}\right) - \left(\frac{7}{30}\right) = \left(\frac{-6}{64}\right)$$

2) Scalar multiplication

Scalar = number

r number (scalar), A matrix

$$E_{\star}$$
: 2. $\begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} = \begin{pmatrix} 2 & 4 \\ 6 & 8 \end{pmatrix}$

3/ Matrix multiplication

Edumns in A =

$$(1 \ 2) \cdot \begin{pmatrix} 7 \\ -1 \end{pmatrix} = 1.7 + 2.6$$

$$\frac{E_{x:}}{3 \cdot 4} \cdot \begin{pmatrix} 7 \\ -1 \end{pmatrix} = \begin{pmatrix} 5 \\ 4 \end{pmatrix}$$

$$(2 \times 2) \quad (2 \times 1) \quad - \Rightarrow \quad (2 \times 1)$$

$$(34) \cdot \begin{pmatrix} 7 \\ -1 \end{pmatrix} = 3.7 + 4.(-1)$$

$$= 21 - 4 = 17$$

Exi

$$(10) \cdot (37) = (37) = (525)$$

 $(37) \cdot (37) = (37) = (525)$

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$$

$$A^{T} = \begin{pmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{pmatrix}$$

$$(2 \times 3)$$

$$(3 \times 2)$$

1.3 VECTOR EQUATIONS

Key concepts to master: linear combinations of vectors and a spanning set.

Vector: A matrix with only one column.

Vectors in \mathbb{R}^n (vectors with n entries):

$$\mathbf{u} = \left[\begin{array}{c} u_1 \\ u_2 \\ \vdots \\ u_n \end{array} \right]$$

Geometric Description of R²

Vector
$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
 is the point (x_1, x_2) in the plane.

 \mathbf{R}^2 is the set of all points in the plane.

Operations for addition, vectors: subtraction sealer nuttiplication

Parallelogram rule for addition of two vectors:

If \mathbf{u} and \mathbf{v} in \mathbf{R}^2 are represented as points in the plane, then u + v corresponds to the fourth vertex of the parallelogram

whose other vertices are $\mathbf{0}$, \mathbf{u} and \mathbf{v} . (Note that $\mathbf{0} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.)

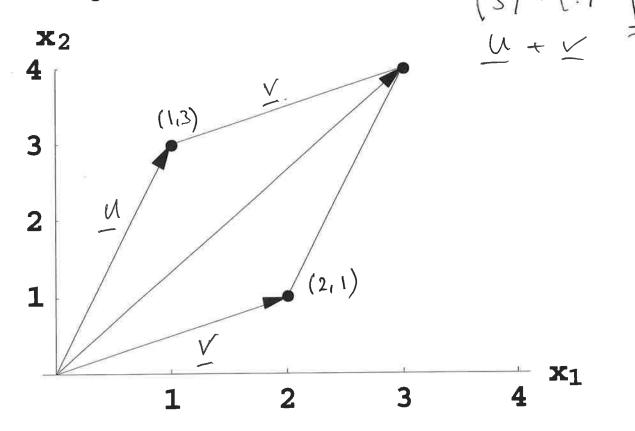


Illustration of the Parallelogram Rule

Linear Combinations

DEFINITION

Given vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$ in \mathbf{R}^n and given scalars c_1, c_2, \dots, c_p , the vector \mathbf{y} defined by

$$\mathbf{y} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_p \mathbf{v}_p$$

is called a **linear combination** of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$ using weights c_1, c_2, \dots, c_p .

Examples of linear combinations of v_1 and v_2 :

$$3\mathbf{v}_{1} + 2\mathbf{v}_{2}, \quad \frac{1}{3}\mathbf{v}_{1}, \quad \mathbf{v}_{1} - 2\mathbf{v}_{2}, \quad \mathbf{0}$$

$$\frac{1}{3}\mathbf{v}_{1} + 0 \cdot \mathbf{v}_{2} \qquad 0 \cdot \mathbf{v}_{1} + 0 \cdot \mathbf{v}_{2}$$

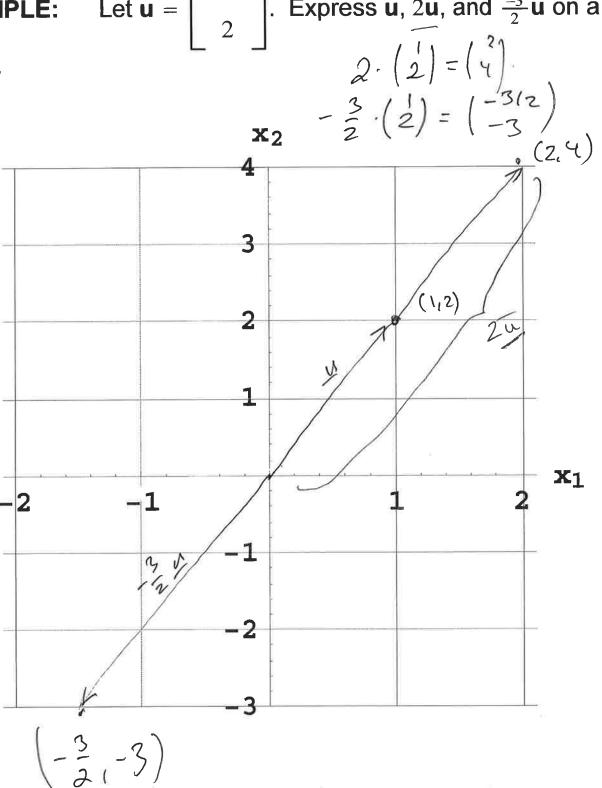
$$Exility \qquad V_{1} = \begin{pmatrix} 2 \\ 1 \end{pmatrix} \quad \mathbf{v}_{2} = \begin{pmatrix} 3 \\ -2 \end{pmatrix}$$

$$3\mathbf{v}_{1} + 2\mathbf{v}_{2} = 3 \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} + 2 \cdot \begin{pmatrix} 3 \\ -2 \end{pmatrix}$$

$$= \begin{pmatrix} 3 \\ 4 \end{pmatrix} + \begin{pmatrix} 6 \\ -4 \end{pmatrix} = \begin{pmatrix} 12 \\ -1 \end{pmatrix}$$

EXAMPLE: Let
$$\mathbf{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$
. Express \mathbf{u} , $2\mathbf{u}$, and $\frac{-3}{2}\mathbf{u}$ on a

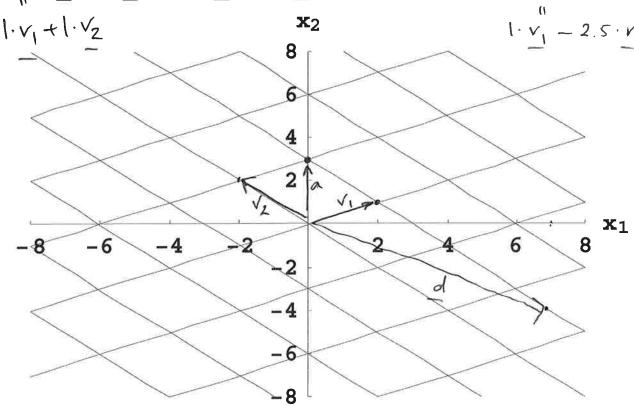
graph.



EXAMPLE: Let
$$\mathbf{v}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$
 and $\mathbf{v}_2 = \begin{bmatrix} -2 \\ 2 \end{bmatrix}$. Express

each of the following as a linear combination of \mathbf{v}_1 and \mathbf{v}_2 :

$$\mathbf{a} = \begin{bmatrix} 0 \\ 3 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} -4 \\ 1 \end{bmatrix}, \mathbf{c} = \begin{bmatrix} 6 \\ 6 \end{bmatrix}, \mathbf{d} = \begin{bmatrix} 7 \\ -4 \end{bmatrix}$$



EXAMPLE: Let
$$\mathbf{a}_1 = \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}$$
, $\mathbf{a}_2 = \begin{bmatrix} 4 \\ 2 \\ 14 \end{bmatrix}$, $\mathbf{a}_3 = \begin{bmatrix} 3 \\ 6 \\ 10 \end{bmatrix}$,

and
$$\mathbf{b} = \begin{bmatrix} -1 \\ 8 \\ -5 \end{bmatrix}$$
.

Determine if **b** is a linear combination of \mathbf{a}_1 , \mathbf{a}_2 , and \mathbf{a}_3 .

Solution: Vector **b** is a linear combination of \mathbf{a}_1 , \mathbf{a}_2 , and \mathbf{a}_3 if can we find weights x_1, x_2, x_3 such that

$$x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + x_3\mathbf{a}_3 = \mathbf{b}.$$

Vector Equation (fill-in):

Corresponding Augmented Matrix:

$$\begin{bmatrix} 1 & 4 & 3 & -1 \\ 0 & 2 & 6 & 8 \\ 3 & 14 & 10 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & 2 \end{bmatrix} \Rightarrow x_1 = \underline{1}$$

$$x_1 = \underline{1}$$

$$x_2 = \underline{-2}$$

$$x_3 = \underline{2}$$

$$x_3 = \underline{2}$$

$$x_4 = \underline{1}$$

$$x_4 = \underline{1}$$

$$x_2 = \underline{-2}$$

$$x_3 = \underline{2}$$

$$x_4 = \underline{1}$$

$$x_5 = \underline{1}$$

$$x_6 = \underline{1}$$

Review of the last example: a_1 , a_2 , a_3 and b are columns of the augmented matrix

$$\begin{bmatrix} 1 & 4 & 3 & -1 \\ 0 & 2 & 6 & 8 \\ 3 & 14 & 10 & -5 \end{bmatrix}$$

$$\uparrow \qquad \uparrow \qquad \uparrow \qquad \uparrow$$

$$\mathbf{a}_1 \quad \mathbf{a}_2 \quad \mathbf{a}_3 \quad \mathbf{b}$$

Solution to

$$x_1$$
a₁ + x_2 **a**₂ + x_3 **a**₃ = **b**

is found by solving the linear system whose augmented matrix is

$$\left[\begin{array}{cccccc} \mathbf{a}_1 & \mathbf{a}_2 & \mathbf{a}_3 & \mathbf{b} \end{array}\right].$$

A vector equation

$$x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \cdots + x_n\mathbf{a}_n = \mathbf{b}$$

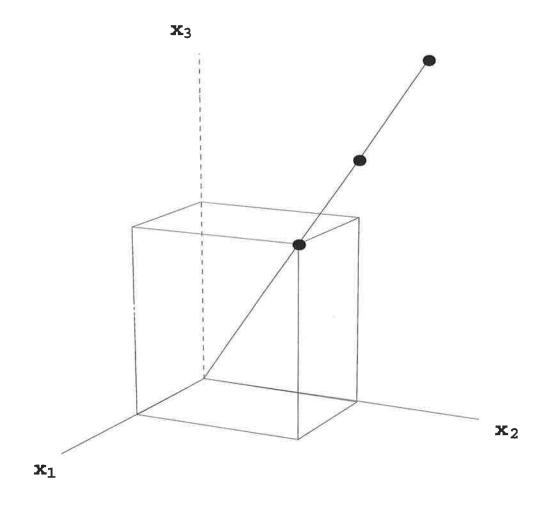
has the same solution set as the linear system whose augmented matrix is

In particular, **b** can be generated by a linear combination of $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$ if and only if there is a solution to the linear system corresponding to the augmented matrix.

The Span of a Set of Vectors

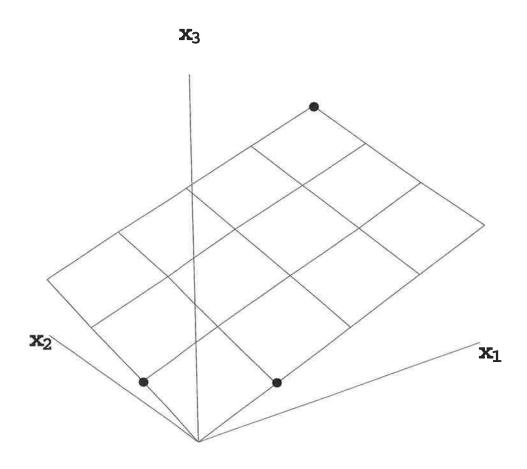
EXAMPLE: Let
$$\mathbf{v} = \begin{bmatrix} 3 \\ 4 \\ 5 \end{bmatrix}$$
. Label the origin $\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

together with v, 2v and 1.5v on the graph below.



 \mathbf{v} , $2\mathbf{v}$ and $1.5\mathbf{v}$ all lie on the same line. **Span** $\{\mathbf{v}\}$ is the set of all vectors of the form $c\mathbf{v}$. Here, **Span** $\{\mathbf{v}\}$ = a line through the origin.

EXAMPLE: Label \mathbf{u} , \mathbf{v} , \mathbf{u} + \mathbf{v} and $3\mathbf{u}$ +4 \mathbf{v} on the graph below.



 \mathbf{u} , \mathbf{v} , \mathbf{u} + \mathbf{v} and $3\mathbf{u}$ +4 \mathbf{v} all lie in the same plane. **Span** $\{\mathbf{u},\mathbf{v}\}$ is the set of all vectors of the form $x_1\mathbf{u} + x_2\mathbf{v}$. Here, **Span** $\{\mathbf{u},\mathbf{v}\}$ = a plane through the origin.

Definition

Suppose $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$ are in \mathbf{R}^n ; then $\mathbf{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p\} = \mathbf{set}$ of all linear combinations of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$.

Stated another way: Span $\{v_1, v_2, ..., v_p\}$ is the collection of all vectors that can be written as

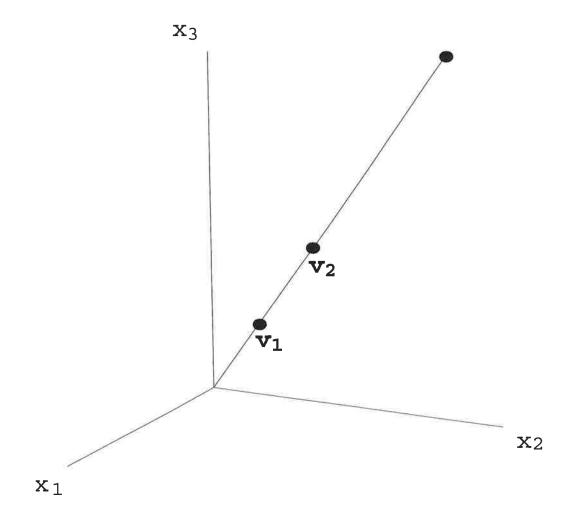
$$x_1\mathbf{V}_1 + x_2\mathbf{V}_2 + \cdots + x_p\mathbf{V}_p$$

where x_1, x_2, \dots, x_p are scalars.

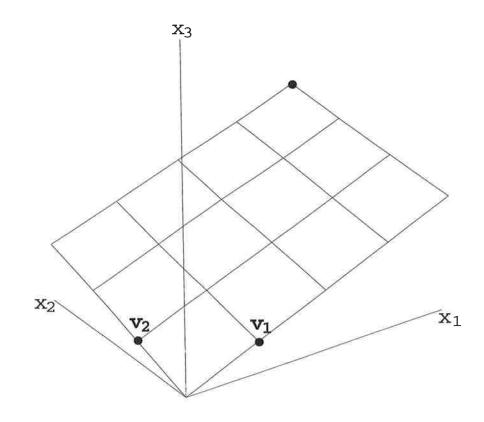
EXAMPLE: Let
$$\mathbf{v}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$
 and $\mathbf{v}_2 = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$.

- (a) Find a vector in **Span** $\{v_1, v_2\}$.
- (b) Describe **Span** $\{v_1, v_2\}$ geometrically.

Spanning Sets in R³



 \mathbf{v}_2 is a multiple of \mathbf{v}_1 $\mathbf{Span}\{\mathbf{v}_1,\mathbf{v}_2\} = \mathbf{Span}\{\mathbf{v}_1\} = \mathbf{Span}\{\mathbf{v}_2\}$ (line through the origin)



 \mathbf{v}_2 is **not** a multiple of \mathbf{v}_1 **Span** $\{\mathbf{v}_1,\mathbf{v}_2\}$ =plane through the origin

EXAMPLE: Let
$$\mathbf{v}_1 = \begin{bmatrix} 4 \\ 2 \\ 2 \end{bmatrix}$$
 and $\mathbf{v}_2 = \begin{bmatrix} 6 \\ 3 \\ 3 \end{bmatrix}$. Is

Span $\{v_1, v_2\}$ a line or a plane?

EXAMPLE: Let
$$A = \begin{bmatrix} 1 & 2 \\ 3 & 1 \\ 0 & 5 \end{bmatrix}$$
 and $\mathbf{b} = \begin{bmatrix} 8 \\ 3 \\ 17 \end{bmatrix}$. Is \mathbf{b} in

the plane spanned by the columns of A?

Solution:

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 1 \\ 0 & 5 \end{bmatrix} \qquad \mathbf{b} = \begin{bmatrix} 8 \\ 3 \\ 17 \end{bmatrix}$$

Do x_1 and x_2 exist so that

Corresponding augmented matrix:

$$\begin{bmatrix} 1 & 2 & 8 \\ 3 & 1 & 3 \\ 0 & 5 & 17 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 8 \\ 0 & -5 & -21 \\ 0 & 5 & 17 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 8 \\ 0 & -5 & -21 \\ 0 & 0 & -4 \end{bmatrix}$$

So $\bf b$ is not in the plane spanned by the columns of A

Matrix equation et a linear system

$$a_{m_1 \times_1} + a_{m_2 \times_2} + \dots + a_{m_n \times_n} = b_m$$

1

$$\begin{array}{c} X_{1} \cdot \begin{pmatrix} \alpha_{11} \\ \alpha_{224} \\ \alpha_{m1} \end{pmatrix} + X_{2} \cdot \begin{pmatrix} \alpha_{12} \\ \alpha_{22} \\ \alpha_{m2} \end{pmatrix} + \dots + X_{m} \cdot \begin{pmatrix} \alpha_{m} \\ \alpha_{m} \\ \alpha_{mn} \end{pmatrix} = \begin{pmatrix} b_{2} \\ b_{m} \\ b_{m} \end{pmatrix}$$

Matrix equation:

Ex;
$$x + y + z = 3$$

 $x + 2y + 4z = 7$
 $x + 3y + 9z = 13$
 $\begin{vmatrix} 1 & 1 & 1 \\ 1 & 3 & 9 \end{vmatrix} = \begin{vmatrix} 3 & 1 \\ 2 & 1 \end{vmatrix}$
 $\begin{vmatrix} 1 & 2 & 4 \\ 1 & 3 & 9 \end{vmatrix} = \begin{vmatrix} 3 & 7 \\ 1 & 3 & 9 \end{vmatrix}$

$$A \cdot x = b$$

$$\begin{pmatrix} 1 & 2 & 4 \\ 1 & 3 & 9 \end{pmatrix} \cdot \begin{pmatrix} x & y & 1 \\ 2 & 4 & 1 \\ 1 & 3 & 9 \end{pmatrix} = \begin{pmatrix} 3 & 7 & 1 \\ 13 & 1 & 1 \\ 13 & 1 & 1 \end{pmatrix}$$

1.4 The Matrix Equation Ax = b

Linear combinations can be viewed as a matrix-vector multiplication.

Definition

If A is an $m \times n$ matrix, with columns $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$, and if \mathbf{x} is in \mathbf{R}^n , then the product of A and \mathbf{x} , denoted by $A\mathbf{x}$, is the linear combination of the columns of \mathbf{A} using the corresponding entries in \mathbf{x} as weights. I.e.,

$$A\mathbf{x} = \begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \cdots & \mathbf{a}_n \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = x_1 \mathbf{a}_1 + x_2 \mathbf{a}_2 + \cdots + x_n \mathbf{a}_n$$

EXAMPLE:

$$\begin{bmatrix} 1 & -4 \\ 3 & 2 \\ 0 & 5 \end{bmatrix} \begin{bmatrix} 7 \\ -6 \end{bmatrix} = 7 \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} + -6 \begin{bmatrix} -4 \\ 2 \\ 5 \end{bmatrix} = \begin{bmatrix} 7 \\ 21 \\ 0 \end{bmatrix} + \begin{bmatrix} 24 \\ -12 \\ -30 \end{bmatrix} = \begin{bmatrix} 31 \\ 9 \\ -30 \end{bmatrix}$$

EXAMPLE: Write down the system of equations corresponding to the augmented matrix below and then express the system of equations in vector form and finally in the form $A\mathbf{x} = \mathbf{b}$ where \mathbf{b} is a 3×1 vector.

$$\left[\begin{array}{ccccc}
2 & 3 & 4 & 9 \\
-3 & 1 & 0 & -2
\end{array} \right]$$

Solution: Corresponding system of equations (fill-in)

Vector Equation:

$$\begin{bmatrix} 2 \\ -3 \end{bmatrix} + \begin{bmatrix} 3 \\ 1 \end{bmatrix} + \begin{bmatrix} 4 \\ 0 \end{bmatrix} = \begin{bmatrix} 9 \\ -2 \end{bmatrix}.$$

Matrix equation (fill-in):

Three equivalent ways of viewing a linear system:

- 1. as a system of linear equations;
- 2. as a vector equation $x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \cdots + x_n\mathbf{a}_n = \mathbf{b}$; or
- 3. as a matrix equation $A\mathbf{x} = \mathbf{b}$.

THEOREM 3

If A is a $m \times n$ matrix, with columns $\mathbf{a}_1, \dots, \mathbf{a}_n$, and if \mathbf{b} is in \mathbf{R}^m , then the matrix equation

$$Ax = b$$

has the same solution set as the vector equation

$$x_1 \mathbf{a}_1 + x_2 \mathbf{a}_2 + \dots + x_n \mathbf{a}_n = \mathbf{b}$$

which, in turn, has the same solution set as the system of linear equations whose augmented matrix is

Useful Fact:

The equation $A\mathbf{x} = \mathbf{b}$ has a solution if and only if \mathbf{b} is a _____ of the columns of A.

EXAMPLE: Let
$$A = \begin{bmatrix} 1 & 4 & 5 \\ -3 & -11 & -14 \\ 2 & 8 & 10 \end{bmatrix}$$
 and $\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$.

Is the equation $A\mathbf{x} = \mathbf{b}$ consistent for all \mathbf{b} ? No, only if $-2\mathbf{b}_1 + \mathbf{b}_2 = 0$

Solution: Augmented matrix corresponding to Ax = b:

$$\begin{bmatrix} 1 & 4 & 5 & b_1 \\ -3 & -11 & -14 & b_2 \\ 2 & 8 & 10 & b_3 \end{bmatrix} \sim \begin{bmatrix} 1 & 4 & 5 & b_1 \\ 0 & 1 & 1 & 3b_1 + b_2 \\ 0 & 0 & 0 & -2b_1 + b_3 \end{bmatrix}$$
augmaked matrix echelon form

 $A\mathbf{x} = \mathbf{b}$ is _____ consistent for all **b** since some choices of **b** make $-2b_1 + b_3$ nonzero.

A
$$\times = b$$
 is a lonear system, with augusted matrix

$$\begin{pmatrix} A_1 \mid b \end{pmatrix} = \begin{pmatrix} 1 & 4 & 5 & | b_1 \\ -3 & -11 & -14 & | b_2 \\ 2 & 8 & 10 & | b_3 \end{pmatrix}$$

$$-2b_1 + b_3 = 0 \qquad \begin{pmatrix} 0 & 4 & 5 & | b_1 \\ 0 & 0 & 1 & | 3b_1 + b_2 \\ 0 & 0 & 0 & | 0 \end{pmatrix} \qquad \text{infinitely may solutions}$$

$$-2b_1 + b_3 \neq 0 \qquad \begin{pmatrix} 0 & 4 & 5 & | b_1 \\ 0 & 0 & 1 & | 3b_1 + b_2 \\ 0 & 0 & 0 & | -2b_1 + b_3 \end{pmatrix} \qquad \text{ho solutions}$$

$$A = \begin{bmatrix} 1 & 4 & 5 \\ -3 & -11 & -14 \\ 2 & 8 & 10 \end{bmatrix}$$

$$\uparrow \qquad \uparrow \qquad \uparrow$$

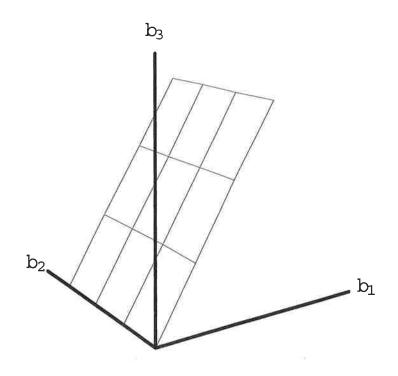
$$\mathbf{a}_1 \quad \mathbf{a}_2 \quad \mathbf{a}_3$$

The equation Ax = b is consistent if

$$-2b_1 + b_3 = 0.$$

(equation of a plane in \mathbb{R}^3)

$$x_1$$
a₁ + x_2 **a**₃ + x_3 **a**₃ = **b** if and only if $b_3 - 2b_1 = 0$.



Columns of A span a plane in \mathbb{R}^3 through $\mathbf{0}$

Instead, if any **b** in \mathbb{R}^3 (not just those lying on a particular line or in a plane) can be expressed as a linear combination of the columns of A, then we say that the columns of A span \mathbb{R}^3 .

Definition

We say that the columns of $A = \begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \cdots & \mathbf{a}_p \end{bmatrix}$ span \mathbf{R}^m if **every** vector **b** in \mathbf{R}^m is a linear combination of $\mathbf{a}_1, \dots, \mathbf{a}_p$ (i.e. Span $\{\mathbf{a}_1, \dots, \mathbf{a}_p\} = \mathbf{R}^m$).

THEOREM 4

Let A be an $m \times n$ matrix. Then the following statements are logically equivalent:

- a. For each **b** in \mathbb{R}^m , the equation $A\mathbf{x} = \mathbf{b}$ has a solution.
- b. Each **b** in \mathbb{R}^m is a linear combination of the columns of A.
- c. The columns of A span \mathbb{R}^m .
- d. A has a pivot position in every row.

Proof (outline): Statements (a), (b) and (c) are logically equivalent. To complete the proof, we need to show that (a) is true when (d) is true and (a) is false when (d) is false. Suppose (d) is _____. Then row-reduce the augmented matrix $\left\lceil A \right\rceil$: $\begin{bmatrix} A & \mathbf{b} \end{bmatrix} \sim \cdots \sim \begin{bmatrix} U & \mathbf{d} \end{bmatrix}$ and each row of U has a pivot position and so there is no pivot in the last column of $[U \ \mathbf{d}]$. So (a) is _____. Now suppose (d) is _____. Then the last row of $\lceil U \mid \mathbf{d} \rceil$ contains all zeros.

Suppose **d** is a vector with a 1 as the last entry. Then $\begin{bmatrix} U & \mathbf{d} \end{bmatrix}$ represents an inconsistent system.

Row operations are reversible: $\begin{bmatrix} U & \mathbf{d} \end{bmatrix} \sim \cdots \sim \begin{bmatrix} A & \mathbf{b} \end{bmatrix}$

 \Rightarrow [A **b**] is inconsistent also. So (a) is ______

EXAMPLE: Let $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$ and $\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$. Is the equation $A\mathbf{x} = \mathbf{b}$ consistent for all possible \mathbf{b} ? **Solution:** A has only _____ columns and therefore has at most _____ pivots.

Since A does not have a pivot in every _____, $A\mathbf{x} = \mathbf{b}$ is _____ for all possible \mathbf{b} ,

according to Theorem 4.

EXAMPLE: Do the columns of
$$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 0 & 3 & 9 \end{bmatrix}$$
 span \mathbb{R}^3 ?

Solution:

$$\left[\begin{array}{cccc}
1 & 2 & 3 \\
2 & 4 & 6 \\
0 & 3 & 9
\end{array}\right] \sim$$

(no pivot in row 2)

By Theorem 4, the columns of A

Another method for computing Ax

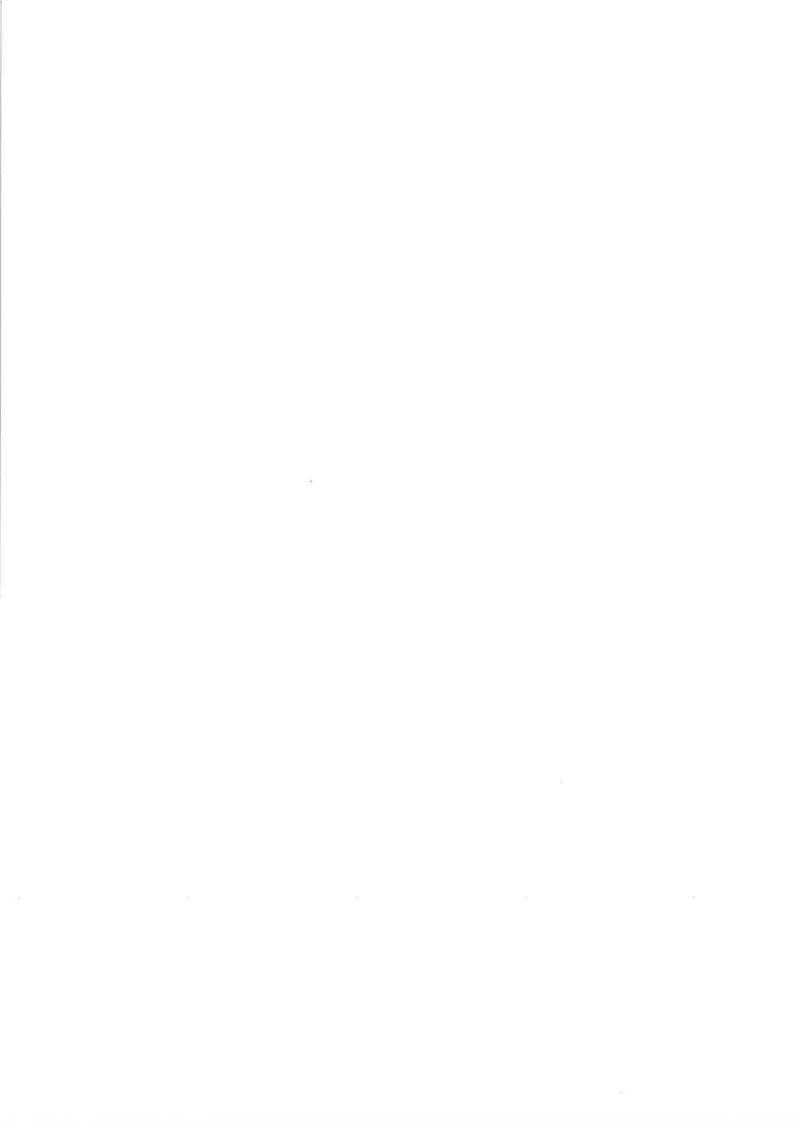
Read Example 4 on page 44 through Example 5 on page 45 to learn this rule for computing the product Ax.

Theorem 5

If A is an $m \times n$ matrix, \mathbf{u} and \mathbf{v} are vectors in \mathbb{R}^n , and c is a scalar, then:

a.
$$A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v}$$
;

$$b. A(c\mathbf{u}) = cA\mathbf{u}.$$



2.1 Matrix Operations

Matrix Notation:

Two ways to denote $m \times n$ matrix A:

In terms of the *columns* of *A*:

In terms of the *entries* of *A*:

$$A = \left[egin{array}{ccccc} a_{11} & \cdots & a_{1j} & \cdots & a_{1n} \ dots & & & dots \ a_{i1} & \cdots & a_{ij} & \cdots & a_{in} \ dots & & dots & & dots \ a_{m1} & \cdots & a_{mj} & \cdots & a_{mn} \end{array}
ight]$$

Main diagonal entries: An ar ar an

Zero matrix:

$$0 = \begin{bmatrix} 0 & \cdots & 0 & \cdots & 0 \\ \vdots & & & \vdots & & \vdots \\ 0 & \cdots & 0 & \cdots & 0 \\ \vdots & & \vdots & & \vdots \\ 0 & \cdots & 0 & \cdots & 0 \end{bmatrix}$$

THEOREM 1

Let A, B, and C be matrices of the same size, and let r and sbe scalars. Then

a.
$$A + B = B + A$$

$$d. r(A+B) = rA + rB$$

b.
$$(A + B) + C = A + (B + C)$$
 e. $(r + s)A = rA + sA$

$$e. (r+s)A = rA + sA$$

$$c. A + 0 = A$$

$$f. r(sA) = (rs)A$$

Matrix Multiplication

Multiplying B and \mathbf{x} transforms \mathbf{x} into the vector $B\mathbf{x}$. In turn, if we multiply A and Bx, we transform Bx into A(Bx). So A(Bx) is the composition of two mappings.

Define the product AB so that $A(B\mathbf{x}) = (AB)\mathbf{x}$.

Suppose A is $m \times n$ and B is $n \times p$ where

$$B = \begin{bmatrix} \mathbf{b}_1 & \mathbf{b}_2 & \cdots & \mathbf{b}_p \end{bmatrix}$$
 and $\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_p \end{bmatrix}$.

Then

$$B\mathbf{x} = x_1 \mathbf{b}_1 + x_2 \mathbf{b}_2 + \dots + x_p \mathbf{b}_p$$

and

$$A(B\mathbf{x}) = A(x_1\mathbf{b}_1 + x_2\mathbf{b}_2 + \dots + x_p\mathbf{b}_p)$$

$$= A(x_1\mathbf{b}_1) + A(x_2\mathbf{b}_2) + \cdots + A(x_p\mathbf{b}_p)$$

$$= x_1 A \mathbf{b}_1 + x_2 A \mathbf{b}_2 + \dots + x_p A \mathbf{b}_p = \begin{bmatrix} A \mathbf{b}_1 & A \mathbf{b}_2 & \dots & A \mathbf{b}_p \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}.$$

Therefore,

$$A(B\mathbf{x}) = \begin{bmatrix} A\mathbf{b}_1 & A\mathbf{b}_2 & \cdots & A\mathbf{b}_p \end{bmatrix} \mathbf{x}.$$

and by defining

$$AB = \begin{bmatrix} A\mathbf{b}_1 & A\mathbf{b}_2 & \cdots & A\mathbf{b}_p \end{bmatrix}$$

we have $A(B\mathbf{x}) = (AB)\mathbf{x}$.

EXAMPLE: Compute
$$AB$$
 where $A = \begin{bmatrix} 4 & -2 \\ 3 & -5 \\ 0 & 1 \end{bmatrix}$ and

$$B = \left[\begin{array}{cc} 2 & -3 \\ 6 & -7 \end{array} \right].$$

Solution:

$$A\mathbf{b}_{1} = \begin{bmatrix} 4 & -2 \\ 3 & -5 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 6 \end{bmatrix}, \qquad A\mathbf{b}_{2} = \begin{bmatrix} 4 & -2 \\ 3 & -5 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} -3 \\ -7 \end{bmatrix}$$
$$= \begin{bmatrix} -4 \\ -24 \\ 6 \end{bmatrix} \qquad = \begin{bmatrix} 2 \\ 26 \\ -7 \end{bmatrix}$$

$$\Rightarrow AB = \begin{bmatrix} -4 & 2 \\ -24 & 26 \\ 6 & -7 \end{bmatrix}$$

Note that $A\mathbf{b}_1$ is a linear combination of the columns of A and $A\mathbf{b}_2$ is a linear combination of the columns of A.

Each column of AB is a linear combination of the columns of A using weights from the corresponding columns of B.

EXAMPLE: If A is 4×3 and B is 3×2 , then what are the sizes of AB and BA?

Solution:

which is _____

If A is $m \times n$ and B is $n \times p$, then AB is $m \times p$.

Row-Column Rule for Computing AB (alternate method)

The definition

$$AB = \begin{bmatrix} A\mathbf{b}_1 & A\mathbf{b}_2 & \cdots & A\mathbf{b}_p \end{bmatrix}$$

is good for theoretical work.

When A and B have small sizes, the following method is more efficient when working by hand.

If AB is defined, let $(AB)_{ij}$ denote the entry in the ith row and jth column of AB. Then

$$\begin{bmatrix}
(AB)_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{in}b_{nj}. \\
b_{1j} \\
b_{2j} \\
\vdots \\
b_{nj}
\end{bmatrix}$$

$$= \begin{bmatrix}
(AB)_{ij} \\
(AB)_{ij}
\end{bmatrix}$$

EXAMPLE
$$A = \begin{bmatrix} 2 & 3 & 6 \\ -1 & 0 & 1 \end{bmatrix}, B = \begin{bmatrix} 2 & -3 \\ 0 & 1 \\ 4 & -7 \end{bmatrix}.$$
 Compute

AB, if it is defined.

Solution: Since A is 2×3 and B is 3×2 , then AB is defined and AB is ______.

$$AB = \begin{bmatrix} \mathbf{2} & \mathbf{3} & \mathbf{6} \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{2} & -3 \\ \mathbf{0} & 1 \\ \mathbf{4} & -7 \end{bmatrix} = \begin{bmatrix} \mathbf{28} & \blacksquare \\ \blacksquare & \blacksquare \end{bmatrix}$$

$$\begin{bmatrix} \mathbf{2} & \mathbf{3} & \mathbf{6} \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & -\mathbf{3} \\ 0 & \mathbf{1} \\ 4 & -\mathbf{7} \end{bmatrix} = \begin{bmatrix} 28 & -\mathbf{45} \\ \blacksquare & \blacksquare \end{bmatrix}$$

$$\begin{bmatrix} 2 & 3 & 6 \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & -3 \\ 0 & 1 \\ 4 & -7 \end{bmatrix} = \begin{bmatrix} 28 & -45 \\ 2 & \blacksquare \end{bmatrix}$$

$$\begin{bmatrix} 2 & 3 & 6 \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & -3 \\ 0 & 1 \\ 4 & -7 \end{bmatrix} = \begin{bmatrix} 28 & -45 \\ 2 & -4 \end{bmatrix}$$

So
$$AB = \begin{bmatrix} 28 & -45 \\ 2 & -4 \end{bmatrix}$$
.

THEOREM 2

Let A be $m \times n$ and let B and C have sizes for which the indicated sums and products are defined.

$$a. A(BC) = (AB)C$$

(associative law of multiplication)

$$b. A(B+C) = AB + AC$$

(left - distributive law)

$$C. (B+C)A = BA + CA$$

(right-distributive law)

d.
$$r(AB) = (rA)B = A(rB)$$

for any scalar r

e.
$$I_m A = A = A I_n$$

(identity for matrix multiplication)

WARNINGS

Properties above are analogous to properties of real numbers. But **NOT ALL** real number properties correspond to matrix properties.

- 1. It is not the case that AB always equal BA. (see Example 7, page 114)
- 2. Even if AB = AC, then B may not equal C. (see Exercise 10, page 116)
- 3. It is possible for AB=0 even if $A\neq 0$ and $B\neq 0$. (see Exercise 12, page 116)

Powers of A

$$A^k = \underbrace{A \cdots A}_{k}$$

EXAMPLE:

$$\begin{bmatrix} 1 & 0 \\ 3 & 2 \end{bmatrix}^3 = \begin{bmatrix} 1 & 0 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 3 & 2 \end{bmatrix}$$
$$= \begin{bmatrix} 1 & 0 \\ 3 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 21 & 8 \end{bmatrix}$$

If A is $m \times n$, the **transpose** of A is the $n \times m$ matrix, denoted by A^T , whose columns are formed from the corresponding rows of A.

EXAMPLE:

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 6 & 7 & 8 & 9 & 8 \\ 7 & 6 & 5 & 4 & 3 \end{bmatrix} \Rightarrow A^{T} = \begin{bmatrix} 1 & 6 & 7 \\ 2 & 7 & 6 \\ 3 & 8 & 5 \\ 4 & 9 & 4 \\ 5 & 8 & 3 \end{bmatrix}$$

EXAMPLE: Let
$$A = \begin{bmatrix} 1 & 2 & 0 \\ 3 & 0 & 1 \end{bmatrix}$$
, $B = \begin{bmatrix} 1 & 2 \\ 0 & 1 \\ -2 & 4 \end{bmatrix}$. Compute

AB, $(AB)^T$, A^TB^T and B^TA^T .

Solution:

$$AB = \begin{bmatrix} 1 & 2 & 0 \\ 3 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 0 & 1 \\ -2 & 4 \end{bmatrix} = \begin{bmatrix} \end{bmatrix}$$

$$A^{T}B^{T} = \begin{bmatrix} 1 & 3 \\ 2 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & -2 \\ 2 & 1 & 4 \end{bmatrix} = \begin{bmatrix} 7 & 3 & 10 \\ 2 & 0 & -4 \\ 2 & 1 & 4 \end{bmatrix}$$

$$B^{T}A^{T} = \begin{bmatrix} 1 & 0 & -2 \\ 2 & 1 & 4 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 2 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} \\ \end{bmatrix}$$

THEOREM 3

Let A and B denote matrices whose sizes are appropriate for the following sums and products.

- a. $(A^T)^T = A$ (I.e., the transpose of A^T is A)
- b. $(A + B)^T = A^T + B^T$
- c. For any scalar r, $(rA)^T = rA^T$
- d. $(AB)^T = B^T A^T$ (I.e. the transpose of a product of matrices equals the product of their transposes in reverse order.)

EXAMPLE: Prove that $(ABC)^T = \underline{\hspace{1cm}}$.

Solution: By Theorem 3d,

$$(ABC)^{T} = ((AB)C)^{T} = C^{T} ()^{T}$$
$$= C^{T} () = \underline{ }.$$

A
$$det(A) = |A|$$

(nxn)

(a number)

Ex.
$$N=2$$

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \longrightarrow \det A = ad - bc$$

$$A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \longrightarrow \det A = \begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix} = 1.4 - 2.3$$

$$= 4 - 6 = -2$$

Cofactor expansion along the tirst you;

= determinant of the submatrix of A, where row i and colis is delated

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

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

$$|A| = |\cdot(+1) \cdot |\frac{2}{3} \cdot |+|\cdot(-1) \cdot |\frac{4}{1} + |\cdot(+1) \cdot |\frac{2}{13}|$$

$$= |\cdot(2.9 - 3.4) - (1.9 - 1.4) + (1.3 - 1.2)$$

$$= |6| - |5| + |= |2|$$

Fact:

You can find any determinant by cotactor expansion using any row or ony column.

Problems:

- 1) 18 $\begin{pmatrix} 2 \\ -7 \\ 3 \end{pmatrix}$ a linear combination of the vectors $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $\begin{pmatrix} -3 \\ 1 \end{pmatrix}$, $\begin{pmatrix} 0 \\ 1 \\ -2 \end{pmatrix}$?
- 2) Compute the determinant

 1 3 7

 2 4 0

 1 3 1
- 3) Compute the determinant

4) (ompute