

the matrix

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1m} \\ a_{21} & a_{22} & \cdots & a_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nm} \end{bmatrix}$$

is called the **coefficient matrix** for the system. The matrix

$$\left[\begin{array}{cccc|c} a_{11} & a_{12} & \cdots & a_{1m} & y_1 \\ a_{21} & a_{22} & \cdots & a_{2m} & y_2 \\ & \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nm} & y_n \end{array} \right]$$

is called the **augmented matrix** for the system and is often denoted by $[A|\vec{y}]$.

- (15) Note that the coefficient matrix of a system of linear equations in m variables has m columns, one for each variable. Let A be the coefficient matrix of such a system. The variable x_i is called a **free variable** if the i th column in $\text{rref}(A)$ *does not contain a leading 1*.
- (16) **Gauss–Jordan elimination** is an algorithm that transforms a matrix into reduced row echelon form through a finite sequence of elementary row operations. The algorithm is as follows.
- Form the augmented matrix of the system of linear equations.
 - Beginning with the leftmost column, locate a nonzero entry and interchange rows if necessary to place it in the highest available row; this entry is the pivot.
 - Scale the pivot row so that the pivot entry equals 1.
 - Use row replacement operations to make all other entries in the pivot column equal to 0, both above and below the pivot.
 - Move to the next column to the right and the next row down, and repeat Steps 2–4 until no further pivots can be found.
 - Continue until the matrix is in reduced row echelon form, where each pivot column contains a single 1 and zeros elsewhere.

Facts:

- Linear equations represent lines, planes or their higher-dimensional analogues.
- A solution to a system of linear equations (if it exists) represents a point in the intersection of the lines or planes described by each equation in the system.
- The reduced row echelon form of a matrix does *not* depend on the sequence of elementary row operations used.

WEEK 2

Definitions:

- The **rank** of a matrix A is the number of leading 1s in its reduced row-echelon form (which is uniquely determined by A).
- Suppose that \vec{v} and \vec{w} are two vectors with the same number of components. Suppose that the components of \vec{v} are v_1, \dots, v_n and the components of \vec{w} are w_1, \dots, w_n . The **dot product** of \vec{v} and \vec{w} is defined to be the scalar

$$\vec{v} \cdot \vec{w} = v_1 w_1 + v_2 w_2 + \cdots + v_n w_n.$$

Note: this operation is defined even when \vec{v} and \vec{w} are vectors of different types. That is either can be either a column or row vector.

- If A is an $n \times m$ matrix with row vectors $\vec{w}_1, \dots, \vec{w}_n$, and \vec{x} is a vector in \mathbb{R}^n , then the **product of the matrix A with the column vector \vec{x}** is defined to be

$$A\vec{x} = \begin{bmatrix} -\vec{w}_1- \\ \vdots \\ -\vec{w}_n- \end{bmatrix} \vec{x} = \begin{bmatrix} \vec{w}_1 \cdot \vec{x} \\ \vdots \\ \vec{w}_n \cdot \vec{x} \end{bmatrix}.$$

- (4) A vector $\vec{b} \in \mathbb{R}^n$ is called a **linear combination** of the vectors $\vec{v}_1, \dots, \vec{v}_m$ in \mathbb{R}^n if there exist scalars x_1, \dots, x_m such that

$$\vec{b} = x_1\vec{v}_1 + \dots + x_m\vec{v}_m$$

Facts:

- (1) If a linear system is consistent, then it has either
 - Infinitely many solutions (in this case, there is at least one free variable) or
 - exactly one solution (in this case, all the variables are leading (correspond to pivot rows)).
- (2) Suppose that A is the an $n \times m$ matrix representing a system of n linear equations in m variables. Then
 - $\text{rank}(A) \leq n$ and $\text{rank}(A) \leq m$.
 - If $\text{rank}(A) = n$ then the system is consistent.
 - If $\text{rank}(A) = m$, then the system has at most one solution.
 - If $\text{rank}(A) < m$, then the system has either infinitely many solutions, or none.
- (3) A linear system with fewer equations than unknowns has either no solutions or infinitely many solutions.
- (4) A linear system of n equations in n variables has a unique solution iff the rank of its coefficient matrix A is n . In this case, $\text{rref}(A) = I_n$.
- (5) If the column vectors of an $n \times m$ matrix A are $\vec{v}_1, \dots, \vec{v}_m$ and \vec{x} is a vector in \mathbb{R}^m with components x_1, \dots, x_m , then

$$A\vec{x} = \begin{bmatrix} | & & | \\ \vec{v}_1 & \dots & \vec{v}_m \\ | & & | \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_m \end{bmatrix} = x_1\vec{v}_1 + \dots + x_m\vec{v}_m.$$

- (6) If A is an $n \times m$ matrix, $\vec{x}, \vec{y} \in \mathbb{R}^m$, and $k \in \mathbb{R}$, then
 - $A(\vec{x} + \vec{y}) = A\vec{x} + A\vec{y}$.
 - $A(k\vec{x}) = k(A\vec{x})$.

WEEK 3

Definitions

- (1) Consider two sets X and Y . A **function** T from X to Y is a rule that associates with each element $x \in X$ a unique element $y \in Y$. The set X is called the **domain** or **input** of the function T . The set Y is called the **target space, codomain, or output** of T .
- (2) A function $T : \mathbb{R}^m \rightarrow \mathbb{R}^n$ is called a **linear transformation** if there exists an $n \times m$ matrix A such that

$$T(\vec{x}) = A\vec{x}$$

for all \vec{x} in the vector space \mathbb{R}^m .

- (3) **Matrix Multiplication:**
 - (a) Let B be an $n \times p$ matrix and A a $q \times m$ matrix. The **product** BA is defined if and only of $p = q$.
 - (b) If B is an $n \times p$ matrix and A is a $p \times m$ matrix, then the product BA is defined as the matrix of the linear transformation $T(\vec{x}) = B(A\vec{x})$.
 - (c) Suppose that A and B are two matrices for which AB and BA are both defined. If $AB = BA$ then we say that A **commutes** with B .
- (4) A function $T : X \rightarrow Y$ is called **invertible** if the equation $T(x) = y$ has a unique solution $x \in X$ for each $y \in Y$. In this case, the **inverse** $T^{-1} : Y \rightarrow X$ is defined by

$$T^{-1}(y) = \text{the unique } x \in X \text{ such that } T(x) = y.$$

Facts

- (1) Consider a linear transformation $T : \mathbb{R}^m \rightarrow \mathbb{R}^n$. Then the matrix of T is

$$A = \begin{bmatrix} | & | & & | \\ T(\vec{e}_1) & T(\vec{e}_2) & \dots & T(\vec{e}_m) \\ | & | & & | \end{bmatrix}$$

where \vec{e}_i is the vector in \mathbb{R}^m whose components are all zero except for the i th component which is equal to 1.

- (2) A transformation $T : \mathbb{R}^m \rightarrow \mathbb{R}^n$ is linear iff
- $T(\vec{v} + \vec{w}) = T(\vec{v}) + T(\vec{w})$ for all vectors \vec{v} and \vec{w} in \mathbb{R}^m , and
 - $T(k\vec{v}) = kT(\vec{v})$ for all $\vec{v} \in \mathbb{R}^m$ and $k \in \mathbb{R}$.
- (3) In general, it is *not the case* that $AB = BA$. That is, matrix multiplication is **non-commutative**.
- (4) For any $n \times m$ matrix A ,

$$AI_m = I_n A = A.$$

- (5) Matrix multiplication satisfies the following properties
- (a) $(AB)C = A(BC)$ (associativity)
 - (b) $A(C + D) = AC + AD$ and $(A + B)C = AC + BC$ (distributivity)
 - (c) $(kA)B = A(kB) = k(AB)$ (commutativity of scalar multiplication).
- (6) Consider the linear transformation $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ which rotates a vector \vec{v} *counterclockwise* by an angle θ . The matrix which represents this rotation is

$$R_\theta = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}.$$

To rotate in the *clockwise* direction, multiply the vector by

$$R_{-\theta} = \begin{bmatrix} \cos(\theta) & \sin(\theta) \\ -\sin(\theta) & \cos(\theta) \end{bmatrix}.$$

- (7) Suppose a line L passes through the origin and makes an angle θ with the x -axis. Let $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be the linear transformation which reflects a vector \vec{v} over the line L . The matrix which represents this reflection is

$$B_\theta = \begin{bmatrix} \cos(2\theta) & \sin(2\theta) \\ \sin(2\theta) & -\cos(2\theta) \end{bmatrix}.$$

WEEK 4

Definitions

- (1) A function $T : X \rightarrow Y$ is called **invertible** if the equation $T(x) = y$ has a unique solution $x \in X$ for each $y \in Y$. In this case, the **inverse** $T^{-1} : Y \rightarrow X$ is defined by

$$T^{-1}(y) = \text{the unique } x \in X \text{ such that } T(x) = y.$$

- (2) A square matrix A is called **invertible** if the linear transformation T defined by $T(\vec{x}) = A\vec{x}$ is invertible.
- (3) Suppose that A is an invertible square matrix. Then the **inverse matrix of A** denoted by A^{-1} is the unique square matrix which satisfies

$$AA^{-1} = A^{-1}A = I_n.$$

For $T(\vec{x}) = A\vec{x}$, we also have $T^{-1}(\vec{x}) = A^{-1}\vec{x}$.

- (4) Let $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. The quantity $ad - bc$ is called the **determinant** of the matrix A .
- (5) The **image** of a function $f : X \rightarrow Y$ is

$$\text{image}(f) = \{b \in Y \mid b = f(x) \text{ for some } x \in X\}.$$

Similarly, the **image of an n by m matrix A** is

$$\text{image}(A) = \{\vec{y} \in \mathbb{R}^n \mid \vec{y} = A\vec{x} \text{ for some } \vec{x} \in \mathbb{R}^m\}.$$

- (6) Consider a set of vectors $\{v_1, \dots, v_m\}$ in \mathbb{R}^n . The set of *all* linear combinations $c_1\vec{v}_1 + \dots + c_m\vec{v}_m$ is called the **span** of this set. We write

$$\text{span}\{v_1, \dots, v_m\} = \left\{ \sum_{i=1}^m c_i \vec{v}_i \mid c_i \in \mathbb{R}, \vec{v}_i \in \{\vec{v}_1, \dots, \vec{v}_m\} \right\}.$$

- (7) The **kernel** or **nullspace** of a linear transformation $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$ is

$$\ker(T) = \left\{ \vec{x} \in \mathbb{R}^m \mid T(\vec{x}) = \vec{0} \in \mathbb{R}^n \right\}.$$

Similarly, the **kernel** of an $n \times m$ matrix A is

$$\ker(A) = \left\{ \vec{x} \in \mathbb{R}^m \mid A\vec{x} = \vec{0} \in \mathbb{R}^n \right\}.$$

Facts

- (1) Let A be an $n \times n$ matrix. TFAE (The following are equivalent).
- A is invertible
 - $\text{rref}(A) = I_n$
 - $\text{rank}(A) = n$.
 - $A\vec{x} = 0$ has exactly one solution (which turns out to be $\vec{x} = \vec{0}$).
 - $A\vec{x} = \vec{b}$ has exactly one solution (which turns out to be $A^{-1}\vec{b}$).
- (2) Let A be an $n \times n$ matrix that is *not* invertible. Then $A\vec{x} = \vec{b}$ has infinitely many solutions or none.
- (3) To find the *inverse* of an $n \times n$ matrix, compute $\text{rref}[A|I_n]$.
- If $\text{rref}[A|I_n]$ is of the form $[I_n|B]$ then A is invertible and $A^{-1} = B$.
 - If $\text{rref}[A|I_n]$ is of any other form, A is not invertible.
- (4) If A and B are invertible $n \times n$ matrices then BA is invertible as well and

$$(BA)^{-1} = A^{-1}B^{-1}.$$

- (5) If $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ is invertible, then

$$A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} = \frac{1}{\det A} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}.$$

- (6) The image of a linear transformation $T(\vec{x}) = A\vec{x}$ is the span of the column vectors of A .

- (7) Suppose that A is an $n \times m$ matrix. Then

$$\ker A = \{\vec{0}\} \iff \text{rank}(A) = m$$

- (8) Suppose that A is $n \times n$. Then

$$\ker A = \{\vec{0}\} \iff A \text{ is invertible}$$

WEEK 5

Definitions

- (1) A set $W \subseteq \mathbb{R}^n$ is said to be **closed under addition** if

$$\vec{w}_1, \vec{w}_2 \in W \implies \vec{w}_1 + \vec{w}_2 \in W.$$

- (2) A set $W \subseteq \mathbb{R}^n$ is said to be **closed under scalar multiplication** if

$$\vec{w} \in W \implies k\vec{w} \in W \quad \forall k \in \mathbb{R}.$$

- (3) A subset W of \mathbb{R}^n is called a **linear subspace** if

- (a) $\vec{0} \in W$.
- (b) W is closed under addition
- (c) W is closed under scalar multiplication.

- (4) Consider the set of vectors $\{\vec{v}_1, \dots, \vec{v}_m\}$ in \mathbb{R}^n .

- (a) \vec{v}_i in the list $\vec{v}_1, \dots, \vec{v}_k$ is called **redundant** if \vec{v}_i is a linear combination of the preceding vectors $\vec{v}_1, \dots, \vec{v}_{i-1}$.

- (b) the vectors $\vec{v}_1, \dots, \vec{v}_m$ are called **linearly independent** if none of them is redundant.
- (5) The set of vectors $\{\vec{v}_1, \dots, \vec{v}_m\}$ form a **basis** of a subspace V of \mathbb{R}^n if
- $V = \text{span}\{\vec{v}_1, \dots, \vec{v}_m\}$ and
 - $\{\vec{v}_1, \dots, \vec{v}_m\}$ are linearly independent.
- (6) Consider the set of vectors $\{\vec{v}_1, \dots, \vec{v}_m\}$. An equation of the form

$$c_1\vec{v}_1 + \dots + c_m\vec{v}_m = \vec{0}$$

where $c_i \in \mathbb{R}$ is called a **relation** among the vectors $\vec{v}_1, \dots, \vec{v}_m$. A relation is called **trivial** if $c_1 = \dots = c_m = 0$ and **non-trivial** if it is not trivial.

- (7) The number of elements in a basis of a linear subspace $V \subseteq \mathbb{R}^n$ is called the **dimension** of V .
- (8) (Optional) Suppose that W is an **affine space**. That is, each element $\vec{w} \in W$ is of the form $\vec{w} = \vec{x}_0 + \vec{v}$ for some fixed \vec{x}_0 and some \vec{v} in a vector space V . Then the **dimension** of W is just the dimension of V .

Facts

- (1) The image of a linear transformation $T(\vec{x}) = A\vec{x}$ is the span of the column vectors of A .
- (2) The image of a linear transformation $T : \mathbb{R}^m \rightarrow \mathbb{R}^n$ has the following properties
- (a) $\vec{0} \in \text{image } T$
 - (b) $\text{image } T$ is *closed under addition*.
 - (c) $\text{image } T$ is *closed under scalar multiplication*.

Thus $\text{image } T$ is a *subspace* of \mathbb{R}^n .

- (3) Consider a linear transformation $T : \mathbb{R}^m \rightarrow \mathbb{R}^n$.
- (a) $\vec{0} \in \ker T$.
 - (b) $\ker T$ is closed under addition
 - (c) $\ker T$ is closed under scalar multiplication.

Thus $\ker T$ is a subspace of \mathbb{R}^m .

- (4) All bases of a subspace $V \subseteq \mathbb{R}^n$ have the same number of elements.
- (5) Consider an m -dimensional subspace V of \mathbb{R}^n .
- (a) One can find *at most* m linearly independent vectors in V .
 - (b) We need *at least* m vectors to span V .
 - (c) If m vectors in V are linearly independent, then they form a basis of V .
 - (d) If m vectors in V span V then they form a basis for V .
- (6) For any matrix A ,

$$\dim \text{image}(A) = \text{rank}(A)$$

- (7) **Rank–Nullity Theorem:** For any $n \times m$ matrix A ,

$$\dim \ker A + \dim \text{image } A = m.$$

In other words,

$$\text{nullity of } A + \text{rank } A = m.$$

- (8) The vectors $\{\vec{v}_1, \dots, \vec{v}_m\}$ form a basis of \mathbb{R}^n iff the matrix

$$\begin{bmatrix} | & & | \\ \vec{v}_1 & \dots & \vec{v}_n \\ | & & | \end{bmatrix}$$

is invertible.

WEEK 6

Definitions

- (1) Consider a basis $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_m\}$ of a subspace $V \subseteq \mathbb{R}^n$. Then any vector $\vec{x} \in V$ can be written uniquely as

$$\vec{x} = c_1\vec{v}_1 + \dots + c_m\vec{v}_m.$$

The scalars c_1, c_2, \dots, c_m are called the \mathcal{B} -**coordinates** of \vec{x} and the vector

$$\begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_m \end{bmatrix}$$

is called the \mathcal{B} -**coordinate vector** of \vec{x} and is denoted by $[\vec{x}]_{\mathcal{B}}$.

- (2) Consider a linear transformation $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ and a basis \mathcal{B} of \mathbb{R}^n . The $n \times n$ matrix B satisfying

$$[T(\vec{x})]_{\mathcal{B}} = B [\vec{x}]_{\mathcal{B}}$$

for all $\vec{x} \in \mathbb{R}^n$ is called the \mathcal{B} -**matrix** of T .

- (3) Let V be an m -dimensional subspace of \mathbb{R}^n , and let $\mathcal{B} = \{b_1, \dots, b_m\}$ and $\mathcal{C} = \{c_1, \dots, c_n\}$ be bases of V . The *change of basis matrix from \mathcal{C} to \mathcal{B}* , denoted $S_{\mathcal{B} \leftarrow \mathcal{C}}$, is the unique $n \times n$ matrix such that

$$[\vec{v}]_{\mathcal{B}} = S_{\mathcal{B} \leftarrow \mathcal{C}} [\vec{v}]_{\mathcal{C}} \quad \text{for all } \vec{v} \in V.$$

- (4) Two matrices A, B are said to be **similar** if there exists an invertible matrix M such that

$$A = MBM^{-1}.$$

- (5) Suppose that $W \subseteq \mathbb{R}^n$ is a subspace. Its *orthogonal complement* is the set W^\perp defined by

$$W^\perp = \{\vec{v} \in \mathbb{R}^n \mid \vec{v} \cdot \vec{w} = 0 \quad \forall \vec{w} \in W\}$$

Facts

- (1) Let $W \subseteq \mathbb{R}^n$ be a subspace. Then $\dim W^\perp = n - \dim W$.
 (2) Let A be an $m \times n$ matrix. Then $(\ker A)^\perp = \text{Im}(A^\top)$.
 (3) Let V be a linear subspace with two given bases \mathcal{B} and \mathcal{B}' . Consider a linear transformation $T : V \rightarrow V$ and let A, B be the \mathcal{B} - and \mathcal{B}' -matrix of T , respectively. Let S be the change of basis matrix from \mathcal{B} to \mathcal{B}' . Then A is similar to B and

$$AS = SB \iff A = SBS^{-1} \iff B = S^{-1}AS.$$