Flash Cards

to accompany

A First Course in Linear Algebra

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> Version 0.30 January 18, 2005 © 2004, 2005

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Definition SSLE System of Simultaneous Linear Equations

1

A system of simultaneous linear equations is a collection of m equations in the variable quantities $x_1, x_2, x_3, \ldots, x_n$ of the form,

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = b_3$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m$$

where the values of a_{ij} , b_i and x_j are from the set of complex numbers, \mathbb{C} .

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Definition ES Equivalent Systems

 $\mathbf{2}$

Two systems of simultaneous linear equations are equivalent if their solution sets are equal.

Definition EO Equation Operations

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Given a system of simultaneous linear equations, the following three operations will transform the system into a different one, and each is known as an **equation operation**.

- 1. Swap the locations of two equations in the list.
- 2. Multiply each term of an equation by a nonzero quantity.
- 3. Multiply each term of one equation by some quantity, and add these terms to a second equation, on both sides of the equality. Leave the first equation the same after this operation, but replace the second equation by the new one.

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Theorem EOPSS Equation Operations Preserve Solution Sets

1

Suppose we apply one of the three equation operations of Definition EO to the system of simultaneous linear equations

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = b_3$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m.$$

Then the original system and the transformed system are equivalent systems.

An $m \times n$ matrix is a rectangular layout of numbers from \mathbb{C} having m rows and n columns.

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Definition AM Augmented Matrix

Suppose we have a system of m equations in the n variables $x_1, x_2, x_3, \ldots, x_n$ written as

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = b_3$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m$$

then the **augmented matrix** of the system of equations is the $m \times (n+1)$ matrix

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} & b_2 \\ a_{31} & a_{32} & a_{33} & \dots & a_{3n} & b_3 \\ \vdots & & & & & & \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} & b_m \end{bmatrix}$$

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Definition RO Row Operations

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The following three operations will transform an $m \times n$ matrix into a different matrix of the same size, and each is known as a **row operation**.

- 1. Swap the locations of two rows.
- 2. Multiply each entry of a single row by a nonzero quantity.
- 3. Multiply each entry of one row by some quantity, and add these values to the entry in the same column of a second row. Leave the first row the same after this operation, but replace the second row by the new values.

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Definition REM Row-Equivalent Matrices

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Two matrices, A and B, are **row-equivalent** if one can be obtained from the other by a sequence of row operations.

Theorem R.I	EMES	Row-Equivalen	t Matrices re	epresent Eo	uivalent Sy	zstems
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Suppose that A and B are row-equivalent augmented matrices. Then the systems of linear equations that they represent are equivalent systems.

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Definition RREF Reduced Row-Echelon Form

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A matrix is in **reduced row-echelon form** if it meets all of the following conditions:

- 1. A row where every entry is zero is below any row containing a nonzero entry.
- 2. The leftmost nonzero entry of a row is equal to 1.
- 3. The leftmost nonzero entry of a row is the only nonzero entry in its column.
- 4. Consider any two different leftmost nonzero entries, one located in row i, column j and the other located in row s, column t. If i < s, then j < t.

Definition ZRM Zero Row of a Matrix		11
A row of a matrix where every entry is zero is called a zero row .		
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Definition LO Leading Ones		12
For a matrix in reduced row-echelon form, the leftmost nonzero entry zero row will be called a leading 1 .	of any re	ow that is not a

Definition PC Pivot Columns

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For a matrix in reduced row-echelon form, a column containing a leading 1 will be called a **pivot column**.

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Theorem REMEF Row-Equivalent Matrix in Echelon Form

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Suppose A is a matrix. Then there is a (unique!) matrix B so that

- 1. A and B are row-equivalent.
- 2. B is in reduced row-echelon form.

Definition	\mathbf{CS}	Consistent	System

A system of linear equations is **consistent** if it has at least one solution. Otherwise, the system is called **inconsistent**.

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Definition IDV Independent and Dependent Variables

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Suppose A is the augmented matrix of a system of linear equations and B is a row-equivalent matrix in reduced row-echelon form. Suppose j is the number of a column of B that contains the leading 1 for some row, and it is not the last column. Then the variable j is **dependent**. A variable that is not dependent is called **independent** or **free**.

Theorem	RCLS	Recognizing	Consistency	of a Linear	System
I IICOI CIII	ICCLD	TUCCOSITIZITIS	Combibuction	or a Linear	D.y B CCIII

Suppose A is the augmented matrix of a system of linear equations with m equations in n variables. Suppose also that B is a row-equivalent matrix in reduced row-echelon form with r rows that are not zero rows. Then the system of equations is inconsistent if and only if the leading 1 of row r is located in column n+1 of B.

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Theorem ICRN Inconsistent Systems, r and n

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Suppose A is the augmented matrix of a system of linear equations with m equations in n variables. Suppose also that B is a row-equivalent matrix in reduced row-echelon form with r rows that are not completely zeros. If r = n + 1, then the system of equations is inconsistent.

Theorem	CSRN	Consistent Systems, r and r	n

Suppose A is the augmented matrix of a consistent system of linear equations with m equations in n variables. Suppose also that B is a row-equivalent matrix in reduced row-echelon form with r rows that are not zero rows. Then $r \leq n$. If r = n, then the system has a unique solution, and if r < n, then the system has infinitely many solutions.

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Theorem FVCS Free Variables for Consistent Systems

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Suppose A is the augmented matrix of a consistent system of linear equations with m equations in n variables. Suppose also that B is a row-equivalent matrix in reduced row-echelon form with r rows that are not completely zeros. Then the solution set can be described with n-r free variables.

Theorem PSSLS	Possible Solution Sets for Linear Systems 21
A simultaneous systesolutions.	em of linear equations has no solutions, a unique solution or infinitely many
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Theorem CMVEI	Consistent, More Variables than Equations, Infinite solutions 22
	system of linear equations has m equations in n variables. If $n > m$, then itely many solutions.
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Definition HS Homogeneous System

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A system of linear equations is homogeneous if each equation has a 0 for its constant term. Such a system then has the form,

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = 0$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = 0$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = 0$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = 0$$

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Theorem HSC Homogeneous Systems are Consistent

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Suppose that a system of linear equations is homogeneous. Then it is consistent.

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Definition TSHSE	Trivial Solution to Homogeneous Systems of Equations	

Suppose a homogeneous system of linear equations has n variables. The solution $x_1=0,$ $x_2=0,\ldots,$ $x_n=0$ is called the **trivial solution**.

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Theorem HMVEI Homogeneous, More Variables than Equations, Infinite solutions

Suppose that a homogeneous system of linear equations has m equations and n variables with n > m. Then the system has infinitely many solutions.

A **column vector** of **size** m is an ordered list of m numbers, which is written vertically, in order from top to bottom. At times, we will refer to a column vector as simply a **vector**.

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Definition ZV Zero Vector

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The **zero vector** of size m is the column vector of size m where each entry is the number zero,

$$\mathbf{0} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

For a system of linear equations,

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = b_3$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m$$

the **coefficient matrix** is the $m \times n$ matrix

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \dots & a_{3n} \\ \vdots & & & & \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{bmatrix}$$

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Definition VOC Vector of Constants

For a system of linear equations,

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = b_3$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m$$

the **vector of constants** is the column vector of size m

$$\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ \vdots \\ b_m \end{bmatrix}$$

Definition SV Solution Vector

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For a system of linear equations,

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = b_3$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m$$

the **solution vector** is the column vector of size m

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_m \end{bmatrix}$$

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Definition NSM Null Space of a Matrix

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The **null space** of a matrix A, denoted $\mathcal{N}(A)$, is the set of all the vectors that are solutions to the homogeneous system $\mathcal{LS}(A, \mathbf{0})$.

Definition	SOM	Square Matrix	

A matrix with m rows and n columns is **square** if m = n. In this case, we say the matrix has **size** n. To emphasize the situation when a matrix is not square, we will call it **rectangular**.

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Definition NM Nonsingular Matrix

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Suppose A is a square matrix. And suppose the homogeneous linear system of equations $\mathcal{LS}(A, \mathbf{0})$ has only the trivial solution. Then we say that A is a **nonsingular** matrix. Otherwise we say A is a **singular** matrix.



The $m \times m$ identity matrix, $I_m = (a_{ij})$ has $a_{ij} = 1$ whenever i = j, and $a_{ij} = 0$ whenever $i \neq j$.

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Theorem NSRRI NonSingular matrices Row Reduce to the Identity matrix

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Suppose that A is a square matrix and B is a row-equivalent matrix in reduced row-echelon form. Then A is nonsingular if and only if B is the identity matrix.

Theorem NSTNS NonSingular matrices have Trivial Null Spaces	37
Suppose that A is a square matrix. Then A is nonsingular if and only if the null space $\mathcal{N}(A)$, contains only the trivial solution to the system $\mathcal{LS}(A, 0)$, i.e. $\mathcal{N}(A) = \{0\}$.	of A ,

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Theorem NSMUS NonSingular Matrices and Unique Solutions

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Suppose that A is a square matrix. A is a nonsingular matrix if and only if the system $LS(A, \mathbf{b})$ has a unique solution for every choice of the constant vector \mathbf{b} .

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Theorem NSME1 NonSingular Matrix Equivalences, Round 1

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Suppose that A is a square matrix. The following are equivalent.

- 1. A is nonsingular.
- 2. A row-reduces to the identity matrix.
- 3. The null space of A contains only the trivial solution, $\mathcal{N}(A) = \{\mathbf{0}\}.$
- 4. The linear system $LS(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .

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Definition VSCM Vector Space \mathbb{C}^m

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The vector space \mathbb{C}^m is the set of all column vectors (Definition CV) of size m with entries from the set of complex numbers, \mathbb{C} .

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Definition CVE Column Vector Equality

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The vectors

$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_m \end{bmatrix} \qquad \mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ \vdots \\ v_m \end{bmatrix}$$

are **equal**, written $\mathbf{u} = \mathbf{v}$ provided that $u_i = v_i$ for all $1 \le i \le m$.

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Definition CVA Column Vector Addition

Given the vectors

$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_m \end{bmatrix}$$

$$\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ \vdots \\ v_m \end{bmatrix}$$

the \mathbf{sum} of \mathbf{u} and \mathbf{v} is the vector

$$\mathbf{u} + \mathbf{v} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_m \end{bmatrix} + \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ \vdots \\ v_m \end{bmatrix} = \begin{bmatrix} u_1 + v_1 \\ u_2 + v_2 \\ u_3 + v_3 \\ \vdots \\ u_m + v_m \end{bmatrix}.$$

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Given the vector

$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_m \end{bmatrix}$$

and the scalar $\alpha \in \mathbb{C}$, the scalar multiple of **u** by α is

$$\alpha \mathbf{u} = \alpha \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_m \end{bmatrix} = \begin{bmatrix} \alpha u_1 \\ \alpha u_2 \\ \alpha u_3 \\ \vdots \\ \alpha u_m \end{bmatrix}.$$

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Theorem VSPCM Vector Space Properties of \mathbb{C}^m Suppose that \mathbf{u} , \mathbf{v} and \mathbf{w} are vectors in \mathbb{C}^m and α and β are scalars. Then

- 1. $\mathbf{u} + \mathbf{v} \in \mathbb{C}^m$ (Additive closure)
- 2. $\alpha \mathbf{u} \in \mathbb{C}^m$ (Scalar closure)
- 3. $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$ (Commutativity)
- 4. $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$ (Associativity of vector addition)
- 5. There is a vector, $\mathbf{0}$, called the **zero vector**, such that $\mathbf{u} + \mathbf{0} = \mathbf{u}$ for all $\mathbf{u} \in \mathbb{C}^m$. (Additive identity)
- 6. For each vector $\mathbf{u} \in \mathbb{C}^m$, there exists a vector $-\mathbf{u} \in \mathbb{C}^m$ so that $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$. (Additive inverses)
- 7. $\alpha(\beta \mathbf{u}) = (\alpha \beta) \mathbf{u}$ (Associativity of scalar multiplication)
- 8. $\alpha(\mathbf{u} + \mathbf{v}) = \alpha \mathbf{u} + \alpha \mathbf{v}$ (Distributivity across vector addition)
- 9. $(\alpha + \beta)\mathbf{u} = \alpha \mathbf{u} + \beta \mathbf{u}$ (Distributivity across addition)
- 10. $1\mathbf{u} = \mathbf{u}$ (Scalar multiplication with 1)

Definition LCCV Linear Combination of Column Vectors

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Given n vectors \mathbf{u}_1 , \mathbf{u}_2 , \mathbf{u}_3 , ..., \mathbf{u}_n and n scalars α_1 , α_2 , α_3 , ..., α_n , their linear combination is the vector

$$\alpha_1\mathbf{u}_1 + \alpha_2\mathbf{u}_2 + \alpha_3\mathbf{u}_3 + \dots + \alpha_n\mathbf{u}_n.$$

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Theorem SLSLC Solutions to Linear Systems are Linear Combinations

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Denote the columns of the $m \times n$ matrix A as the vectors $\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \ldots, \mathbf{A}_n$. Then $\mathbf{x} = \begin{bmatrix} \alpha_2 \\ \alpha_3 \\ \vdots \end{bmatrix}$

is a solution to the linear system of equations $\mathcal{LS}(A, \mathbf{b})$ if and only if

$$\alpha_1 \mathbf{A}_1 + \alpha_2 \mathbf{A}_2 + \alpha_3 \mathbf{A}_3 + \dots + \alpha_n \mathbf{A}_n = \mathbf{b}$$

Theorem VFSLS Vector Form of Solutions to Linear Systems

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Suppose that $[A \mid \mathbf{b}]$ is the augmented matrix for a consistent linear system $\mathcal{L}S(A, \mathbf{b})$ of m equations in n variables. Denote the vector of variables as $\mathbf{x} = (x_i)$. Let $B = (b_{ij})$ be a row-equivalent $m \times (n+1)$ matrix in reduced row-echelon form. Suppose that B has r nonzero rows, columns without leading 1's having indices $F = \{f_1, f_2, f_3, \ldots, f_{n-r}, n+1\}$, and columns with leading 1's (pivot columns) having indices $D = \{d_1, d_2, d_3, \ldots, d_r\}$. Define vectors $\mathbf{c} = (c_i)$, $\mathbf{u}_j = (u_{ij}), 1 \le j \le n-r$ of size n by

$$c_{i} = \begin{cases} 0 & \text{if } i \in F \\ b_{k,n+1} & \text{if } i \in D, i = d_{k} \end{cases}$$

$$u_{ij} = \begin{cases} 1 & \text{if } i \in F, i = f_{j} \\ 0 & \text{if } i \in F, i \neq f_{j} \\ -b_{k,f_{j}} & \text{if } i \in D, i = d_{k} \end{cases}$$

Then the set of solutions to the system of equations represented by the vector equation

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} = \mathbf{c} + x_{f_1} \mathbf{u}_1 + x_{f_2} \mathbf{u}_2 + x_{f_3} \mathbf{u}_3 + \dots + x_{f_{n-r}} \mathbf{u}_{n-r}$$

is equal to the set of solutions of $LS(A, \mathbf{b})$.

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Theorem RREFU Reduced Row-Echelon Form is Unique

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Suppose that A is an $m \times n$ matrix and that B and C are $m \times n$ matrices that are row-equivalent to A and in reduced row-echelon form. Then B = C.

Definition SSCV Span of a Set of Column Vectors

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Given a set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t\}$, their **span**, Sp(S), is the set of all possible linear combinations of $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t$. Symbolically,

$$Sp(S) = \left\{ \alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 + \dots + \alpha_t \mathbf{u}_t \mid \alpha_i \in \mathbb{C}, \ 1 \le i \le t \right\}$$
$$= \left\{ \sum_{i=1}^t \alpha_i \mathbf{u}_i \mid \alpha_i \in \mathbb{C}, \ 1 \le i \le t \right\}$$

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Theorem SSNS Spanning Sets for Null Spaces

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Suppose that A is an $m \times n$ matrix, and B is a row-equivalent matrix in reduced row-echelon form with r nonzero rows. Let $D = \{d_1, d_2, d_3, \ldots, d_r\}$ and $F = \{f_1, f_2, f_3, \ldots, f_{n-r}\}$ be the sets of column indices where B does and does not (respectively) have leading 1's. Construct the n-r vectors $\mathbf{u}_j = (u_{ij}), 1 \le j \le n-r$ of size n as

$$u_{ij} = \begin{cases} 1 & \text{if } i \in F, i = f_j \\ 0 & \text{if } i \in F, i \neq f_j \\ -b_{k,f_j} & \text{if } i \in D, i = d_k \end{cases}$$

Then the null space of A is given by

$$\mathcal{N}(A) = \mathcal{S}p(\{\mathbf{u}_1, \, \mathbf{u}_2, \, \mathbf{u}_3, \, \dots, \, \mathbf{u}_{n-r}\}).$$

Definition repetition of the author of the condition of t	Definition RLDCV	Relation	of Linear	Dependence	for Column	n Vectors
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Given a set of vectors $S = {\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n}$, an equation of the form

$$\alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 + \dots + \alpha_n \mathbf{u}_n = \mathbf{0}$$

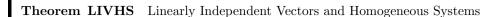
is a **relation of linear dependence** on S. If this equation is formed in a trivial fashion, i.e. $\alpha_i = 0, 1 \le i \le n$, then we say it is a **trivial relation of linear dependence** on S.

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Definition LICV Linear Independence of Column Vectors

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The set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is **linearly dependent** if there is a relation of linear dependence on S that is not trivial. In the case where the *only* relation of linear dependence on S is the trivial one, then S is a **linearly independent** set of vectors.



Suppose that A is an $m \times n$ matrix and $S = \{\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n\}$ is the set of vectors in \mathbb{C}^m that are the columns of A. Then S is a linearly independent set if and only if the homogeneous system $\mathcal{LS}(A, \mathbf{0})$ has a unique solution.

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Theorem MVSLD More Vectors than Size implies Linear Dependence

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Suppose that $S = {\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \ldots, \mathbf{u}_n}$ is the set of vectors in \mathbb{C}^m , and that n > m. Then S is a linearly dependent set.

Theorem LIVRN	Linearly In	ndependent	Vectors,	r an	d n
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Suppose that A is an $m \times n$ matrix and $S = \{\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n\}$ is the set of vectors in \mathbb{C}^m that are the columns of A. Let B be a matrix in reduced row-echelon form that is row-equivalent to A and let r denote the number of non-zero rows in B. Then S is linearly independent if and only if n = r.

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Theorem DLDS Dependency in Linearly Dependent Sets

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Suppose that $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is a set of vectors. Then S is a linearly dependent set if and only if there is an index $t, 1 \le t \le n$ such that $\mathbf{u_t}$ is a linear combination of the vectors $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_{t-1}, \mathbf{u}_{t+1}, \dots, \mathbf{u}_n$.

Theorem NSLIC NonSingular matrices have Linearly Independent Columns

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Suppose that A is a square matrix. Then A is nonsingular if and only if the columns of A form a linearly independent set.

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Theorem NSME2 NonSingular Matrix Equivalences, Round 2

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Suppose that A is a square matrix. The following are equivalent.

- 1. A is nonsingular.
- 2. A row-reduces to the identity matrix.
- 3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}.$
- 4. The linear system $LS(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
- 5. The columns of A form a linearly independent set.

Theorem BNS Basis for Null Spaces

59

Suppose that A is an $m \times n$ matrix, and B is a row-equivalent matrix in reduced row-echelon form with r nonzero rows. Let $D = \{d_1, d_2, d_3, \ldots, d_r\}$ and $F = \{f_1, f_2, f_3, \ldots, f_{n-r}\}$ be the sets of column indices where B does and does not (respectively) have leading 1's. Construct the n-r vectors $\mathbf{z}_j = (z_{ij}), 1 \le j \le n-r$ of size n as

$$z_{ij} = \begin{cases} 1 & \text{if } i \in F, i = f_j \\ 0 & \text{if } i \in F, i \neq f_j \\ -b_{k,f_j} & \text{if } i \in D, i = d_k \end{cases}$$

Define the set $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_{n-r}\}$. Then

- 1. $\mathcal{N}(A) = \mathcal{S}p(S)$.
- $2.\ S$ is a linearly independent set.

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Definition CCV Conjugate of a Column Vector

60

Suppose that

$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_m \end{bmatrix}$$

is a vector from \mathbb{C}^m . Then the conjugate of the vector is defined as

$$\overline{\mathbf{u}} = \begin{bmatrix} \overline{u}_1 \\ \overline{u}_2 \\ \overline{u}_3 \\ \vdots \\ \overline{u}_m \end{bmatrix}$$

Theorem	CCRVA	Complex	Conjugation	Respects	Vector	Addition

Suppose **x** and **y** are two vectors from \mathbb{C}^m . Then

$$\overline{\mathbf{x} + \mathbf{y}} = \overline{\mathbf{x}} + \overline{\mathbf{y}}$$

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Theorem CCRSM Complex Conjugation Respects Scalar Multiplication

62

Suppose **x** is a vector from \mathbb{C}^m , and $\alpha \in \mathbb{C}$ is a scalar. Then

$$\overline{\alpha}\overline{\mathbf{x}} = \overline{\alpha}\,\overline{\mathbf{x}}$$

Definition IP Inner Product

63

Given the vectors

$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_m \end{bmatrix} \qquad \mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ \vdots \\ v_m \end{bmatrix}$$

the **inner product** of \mathbf{u} and \mathbf{v} is the scalar quantity in \mathbb{C} ,

$$\langle \mathbf{u}, \mathbf{v} \rangle = u_1 \overline{v_1} + u_2 \overline{v_2} + u_3 \overline{v_3} + \dots + u_m \overline{v_m} = \sum_{i=1}^m u_i \overline{v_i}$$

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Theorem IPVA Inner Product and Vector Addition

64

Suppose $\mathbf{u}\mathbf{v}, \mathbf{w} \in \mathbb{C}^m$. Then

1.
$$\langle \mathbf{u} + \mathbf{v}, \mathbf{w} \rangle = \langle \mathbf{u}, \mathbf{w} \rangle + \langle \mathbf{v}, \mathbf{w} \rangle$$

2.
$$\langle \mathbf{u}, \mathbf{v} + \mathbf{w} \rangle = \langle \mathbf{u}, \mathbf{v} \rangle + \langle \mathbf{u}, \mathbf{w} \rangle$$

Theorem IPSM Inner Product and Scalar Multiplication

65

Suppose $\mathbf{u}, \mathbf{v} \in \mathbb{C}^m$ and $\alpha \in \mathbb{C}$. Then

- 1. $\langle \alpha \mathbf{u}, \mathbf{v} \rangle = \alpha \langle \mathbf{u}, \mathbf{v} \rangle$
- 2. $\langle \mathbf{u}, \, \alpha \mathbf{v} \rangle = \overline{\alpha} \, \langle \mathbf{u}, \, \mathbf{v} \rangle$

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Theorem IPAC Inner Product is Anti-Commutative

66

Suppose that \mathbf{u} and \mathbf{v} are vectors in \mathbb{C}^m . Then $\langle \mathbf{u}, \mathbf{v} \rangle = \overline{\langle \mathbf{v}, \mathbf{u} \rangle}$.

Definition NV Norm of a Vector

67

The **norm** of the vector

$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_m \end{bmatrix}$$

is the scalar quantity in \mathbb{C}^m

$$\|\mathbf{u}\| = \sqrt{|u_1|^2 + |u_2|^2 + |u_3|^2 + \dots + |u_m|^2} = \sqrt{\sum_{i=1}^m |u_i|^2}$$

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Theorem IPN Inner Products and Norms

68

Suppose that **u** is a vector in \mathbb{C}^m . Then $\|\mathbf{u}\|^2 = \langle \mathbf{u}, \mathbf{u} \rangle$.



Suppose that **u** is a vector in \mathbb{C}^m . Then $\langle \mathbf{u}, \mathbf{u} \rangle \geq 0$ with equality if and only if $\mathbf{u} = \mathbf{0}$.

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Definition OV Orthogonal Vectors

70

A pair of vectors, \mathbf{u} and \mathbf{v} , from \mathbb{C}^m are **orthogonal** if their inner product is zero, that is, $\langle \mathbf{u}, \mathbf{v} \rangle = 0$.

Definition	\mathbf{OSV}	Orthogonal	Set of	Vectors

Suppose that $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is a set of vectors from \mathbb{C}^m . Then S is **orthogonal** if every pair of different vectors from S is orthogonal, that is $\langle \mathbf{u}_i, \mathbf{u}_j \rangle = 0$ whenever $i \neq j$.

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Theorem OSLI Orthogonal Sets are Linearly Independent

72

Suppose that $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is an orthogonal set of nonzero vectors. Then S is linearly independent.

Theorem GSPCV Gram-Schmidt Procedure, Column Vectors

73

Suppose that $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_p\}$ is a linearly independent set of vectors in \mathbb{C}^m . Define the vectors $\mathbf{u}_i, 1 \leq i \leq p$ by

$$\mathbf{u}_i = \mathbf{v}_i - \frac{\langle \mathbf{v}_i, \mathbf{u}_1 \rangle}{\langle \mathbf{u}_1, \mathbf{u}_1 \rangle} \mathbf{u}_1 - \frac{\langle \mathbf{v}_i, \mathbf{u}_2 \rangle}{\langle \mathbf{u}_2, \mathbf{u}_2 \rangle} \mathbf{u}_2 - \frac{\langle \mathbf{v}_i, \mathbf{u}_3 \rangle}{\langle \mathbf{u}_3, \mathbf{u}_3 \rangle} \mathbf{u}_3 - \dots - \frac{\langle \mathbf{v}_i, \mathbf{u}_{i-1} \rangle}{\langle \mathbf{u}_{i-1}, \mathbf{u}_{i-1} \rangle} \mathbf{u}_{i-1}$$

Then if $T = \{\mathbf{u}_1, \, \mathbf{u}_2, \, \mathbf{u}_3, \, \dots, \, \mathbf{u}_p\}$, then T is an orthogonal set of non-zero vectors, and Sp(T) = Sp(S).

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Definition ONS OrthoNormal Set

74

Suppose $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is an orthogonal set of vectors such that $\|\mathbf{u}_i\| = 1$ for all $1 \le i \le n$. Then S is an **orthonormal** set of vectors.

Definition VSM Vector Space of $m \times n$ Matrices

75

The vector space M_{mn} is the set of all $m \times n$ matrices with entries from the set of complex numbers.

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Definition ME Matrix Equality

76

The $m \times n$ matrices

$$A = (a_{ij}) B = (b_{ij})$$

are **equal**, written A = B provided $a_{ij} = b_{ij}$ for all $1 \le i \le m, 1 \le j \le n$.

Definition MA Matrix Addition

77

Given the $m \times n$ matrices

$$A = (a_{ij}) B = (b_{ij})$$

define the **sum** of A and B to be $A + B = C = (c_{ij})$, where

$$c_{ij} = a_{ij} + b_{ij}, \quad 1 \le i \le m, \ 1 \le j \le n.$$

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Definition SMM Scalar Matrix Multiplication

78

Given the $m \times n$ matrix $A = (a_{ij})$ and the scalar $\alpha \in \mathbb{C}$, the **scalar multiple** of A by α is the matrix $\alpha A = C = (c_{ij})$, where

$$c_{ij} = \alpha a_{ij}, \quad 1 \le i \le m, \ 1 \le j \le n.$$

Theorem VSPM Vector Space Properties of M_{mn}

79

Suppose that A, B and C are $m \times n$ matrices in M_{mn} and α and β are scalars. Then

- 1. $A + B \in M_{mn}$ (Additive closure)
- 2. $\alpha A \in M_{mn}$ (Scalar closure)
- 3. A + B = B + A (Commutativity)
- 4. A + (B + C) = (A + B) + C (Associativity of matrix addition)
- 5. There is a matrix, \mathcal{O} , called the **zero matrix**, such that $A + \mathcal{O} = A$ for all $A \in M_{mn}$. (Additive identity)
- 6. For each matrix $A \in M_{mn}$, there exists a matrix $-A \in M_{mn}$ so that $A + (-A) = \mathcal{O}$. (Additive inverses)
- 7. $\alpha(\beta A) = (\alpha \beta)A$ (Associativity of scalar multiplication)
- 8. $\alpha(A+B) = \alpha A + \alpha B$ (Distributivity across matrix addition)
- 9. $(\alpha + \beta)A = \alpha A + \beta A$ (Distributivity across addition)
- 10. 1A = A (Scalar multiplication with 1)

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Definition ZM Zero Matrix

80

The $m \times n$ **zero matrix** is written as $\mathcal{O} = \mathcal{O}_{m \times n} = (z_{ij})$ and defined by $z_{ij} = 0$ for all $1 \leq i \leq m, 1 \leq j \leq n$. Or, equivalently, $[\mathcal{O}]_{ij} = 0$, for all $1 \leq i \leq m, 1 \leq j \leq n$.

Definition TM Transpose of a Matrix

81

Given an $m \times n$ matrix A, its **transpose** is the $n \times m$ matrix A^t given by

$$\left[A^t\right]_{ij} = [A]_{ji}\,,\quad 1 \leq i \leq n,\, 1 \leq j \leq m.$$

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82

Definition SYM Symmetric Matrix

The matrix A is **symmetric** if $A = A^t$.

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Theorem SMS Symmetric Matrices are Square

83

Suppose that A is a symmetric matrix. Then A is square.

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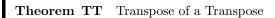
Theorem TASM Transposes, Addition, Scalar Multiplication

84

Suppose that A and B are $m \times n$ matrices. Then

1.
$$(A+B)^t = A^t + B^t$$

$$2. \ (\alpha A)^t = \alpha A^t$$



Suppose that A is an $m \times n$ matrix. Then $(A^t)^t = A$.

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Definition CCM Complex Conjugate of a Matrix

86

Suppose A is an $m \times n$ matrix. Then the **conjugate** of A, written \overline{A} is an $m \times n$ matrix defined by

$$\left[\overline{A}\right]_{ij} = \overline{[A]_{ij}}$$

Definition RM Range of a Matrix

87

Suppose that A is an $m \times n$ matrix with columns $\{\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n\}$. Then the **range** of A, written $\mathcal{R}(A)$, is the subset of \mathbb{C}^m containing all linear combinations of the columns of A,

$$\mathcal{R}(A) = \mathcal{S}p(\{\mathbf{A}_1, \, \mathbf{A}_2, \, \mathbf{A}_3, \, \dots, \, \mathbf{A}_n\})$$

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Theorem RCS Range and Consistent Systems

88

Suppose A is an $m \times n$ matrix and **b** is a vector of size m. Then **b** $\in \mathcal{R}(A)$ if and only if $\mathcal{LS}(A, \mathbf{b})$ is consistent.

Suppose that A is an $m \times n$ matrix with columns \mathbf{A}_1 , \mathbf{A}_2 , \mathbf{A}_3 , ..., \mathbf{A}_n , and B is a row-equivalent matrix in reduced row-echelon form with r nonzero rows. Let $D = \{d_1, d_2, d_3, \ldots, d_r\}$ be the set of column indices where B has leading 1's. Let $S = \{\mathbf{A}_{d_1}, \mathbf{A}_{d_2}, \mathbf{A}_{d_3}, \ldots, \mathbf{A}_{d_r}\}$. Then

- 1. $\mathcal{R}(A) = \mathcal{S}p(S)$.
- 2. S is a linearly independent set.

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Theorem RNS Range as a Null Space

90

Suppose that A is an $m \times n$ matrix. Create the $m \times (n+m)$ matrix M by placing the $m \times m$ identity matrix I_m to the right of the matrix A. Symbolically, $M = [A \mid I_m]$. Let N be a matrix that is row-equivalent to M and in reduced row-echelon form. Suppose there are r leading 1's of N in the first n columns. If r = m, then $\mathcal{R}(A) = \mathbb{C}^m$. Otherwise, r < m and let K be the $(m-r) \times m$ matrix formed from the entries of N in the last m-r rows and last m columns. Then

- 1. K is in reduced row-echelon form.
- 2. K has no zero rows, or equivalently, K has m-r leading 1's.
- 3. $\mathcal{R}(A) = \mathcal{N}(K)$.

Theorem RNSM Range of a NonSingular Matrix

91

Suppose A is a square matrix of size n. Then A is nonsingular if and only if $\mathcal{R}(A) = \mathbb{C}^n$.

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Theorem NSME3 NonSingular Matrix Equivalences, Round 3

92

Suppose that A is a square matrix of size n. The following are equivalent.

- 1. A is nonsingular.
- 2. A row-reduces to the identity matrix.
- 3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}.$
- 4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
- 5. The columns of A are a linearly independent set.
- 6. The range of A is \mathbb{C}^n , $\mathcal{R}(A) = \mathbb{C}^n$.



Suppose A is an $m \times n$ matrix. Then the **row space** of A, $\nabla s(A)$, is the range of A^t , i.e. $\nabla s(A) = \mathcal{R}(A^t)$.

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Theorem REMRS Row-Equivalent Matrices have equal Row Spaces

94

Suppose A and B are row-equivalent matrices. Then $\nabla s(A) = \nabla s(B)$.

Theorem BRS Basis for the Row Space

95

Suppose that A is a matrix and B is a row-equivalent matrix in reduced row-echelon form. Let S be the set of nonzero columns of B^t . Then

- 1. $\nabla s(A) = \mathcal{S}p(S)$.
- 2. S is a linearly independent set.

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Theorem RMRST Range of a Matrix is Row Space of Transpose

96

Suppose A is a matrix. Then $\mathcal{R}(A) = \nabla s(A^t)$.

Definition MVP Matrix-Vector Product

97

Suppose A is an $m \times n$ matrix with columns $\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \ldots, \mathbf{A}_n$ and \mathbf{u} is a vector of size n. Then the **matrix-vector product** of A with \mathbf{u} is

$$A\mathbf{u} = [\mathbf{A}_1 | \mathbf{A}_2 | \mathbf{A}_3 | \dots | \mathbf{A}_n] \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_n \end{bmatrix} = u_1 \mathbf{A}_1 + u_2 \mathbf{A}_2 + u_3 \mathbf{A}_3 + \dots + u_n \mathbf{A}_n$$

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Theorem SLEMM Systems of Linear Equations as Matrix Multiplication

98

Solutions to the linear system $\mathcal{LS}(A, \mathbf{b})$ are the solutions for \mathbf{x} in the vector equation $A\mathbf{x} = \mathbf{b}$.

Definition MM Matrix Multiplication

99

Suppose A is an $m \times n$ matrix and B is an $n \times p$ matrix with columns $\mathbf{B}_1, \mathbf{B}_2, \mathbf{B}_3, \ldots, \mathbf{B}_p$. Then the **matrix product** of A with B is the $m \times p$ matrix where column i is the matrix-vector product $A\mathbf{B}_i$. Symbolically,

$$AB = A \left[\mathbf{B}_1 | \mathbf{B}_2 | \mathbf{B}_3 | \dots | \mathbf{B}_p \right] = \left[A \mathbf{B}_1 | A \mathbf{B}_2 | A \mathbf{B}_3 | \dots | A \mathbf{B}_p \right].$$

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Theorem EMP Entries of Matrix Products

100

Suppose $A = (a_{ij})$ is an $m \times n$ matrix and $B = (b_{ij})$ is an $n \times p$ matrix. Then the entries of $AB = C = (c_{ij})$ are given by

$$[C]_{ij} = c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + a_{i3}b_{3j} + \dots + a_{in}b_{nj} = \sum_{k=1}^{n} a_{ik}b_{kj} = \sum_{k=1}^{n} [A]_{ik} [B]_{kj}$$

Theorem MMZM Matrix Multiplication and the Zero Matrix

101

Suppose A is an $m \times n$ matrix. Then

- 1. $A\mathcal{O}_{n\times p} = \mathcal{O}_{m\times p}$
- $2. \quad \mathcal{O}_{p\times m}A = \mathcal{O}_{p\times n}$

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Theorem MMIM Matrix Multiplication and Identity Matrix

102

Suppose A is an $m \times n$ matrix. Then

- 1. $AI_n = A$
- $2. \quad I_m A = A$

Theorem MMDAA Matrix Multiplication Distributes Across Addition

103

Suppose A is an $m \times n$ matrix and B and C are $n \times p$ matrices and D is a $p \times s$ matrix. Then

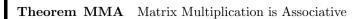
- 1. A(B+C) = AB + AC
- $2. \quad (B+C)D = BD + CD$

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Theorem MMSMM Matrix Multiplication and Scalar Matrix Multiplication

104

Suppose A is an $m \times n$ matrix and B is an $n \times p$ matrix. Let α be a scalar. Then $\alpha(AB) = (\alpha A)B = A(\alpha B)$.



Suppose A is an $m \times n$ matrix, B is an $n \times p$ matrix and D is a $p \times s$ matrix. Then A(BD) = (AB)D.

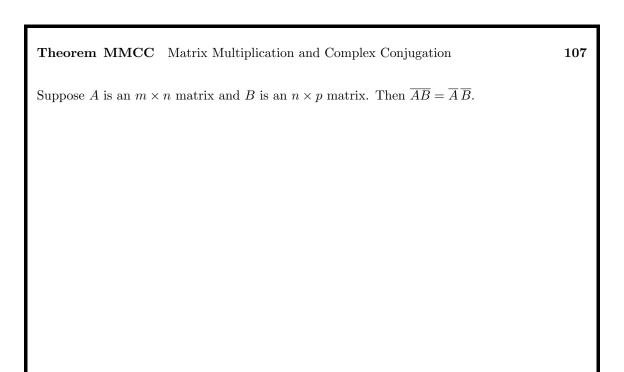
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Theorem MMIP Matrix Multiplication and Inner Products

106

If we consider the vectors $\mathbf{u}, \mathbf{v} \in \mathbb{C}^m$ as $m \times 1$ matrices then

$$\langle \mathbf{u},\,\mathbf{v}\rangle = \mathbf{u}^t \overline{\mathbf{v}}$$



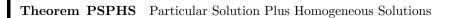
Theorem MMT Matrix Multiplication and Transposes

108

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Suppose A is an $m \times n$ matrix and B is an $n \times p$ matrix. Then $(AB)^t = B^t A^t$.

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Suppose that \mathbf{z} is one solution to the linear system of equations $\mathcal{LS}(A, b)$. Then \mathbf{y} is a solution to $\mathcal{LS}(A, b)$ if and only if $\mathbf{y} = \mathbf{z} + \mathbf{w}$ for some vector $\mathbf{w} \in N(A)$.

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Definition MI Matrix Inverse

110

Suppose A and B are square matrices of size n such that $AB = I_n$ and $BA = I_n$. Then A is **invertible** and B is the **inverse** of A, and we write $B = A^{-1}$.

Definition SUV Standard Unit Vectors

111

Let $\mathbf{e}_i \in \mathbb{C}^m$ denote the column vector that is column i of the $m \times m$ identity matrix I_m . Then the set

$$\{\mathbf{e}_1, \, \mathbf{e}_2, \, \mathbf{e}_3, \, \dots, \, \mathbf{e}_m\} = \{\, \mathbf{e}_i \, | \, 1 \le i \le m\}$$

is the set of standard unit vectors in \mathbb{C}^m .

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Theorem TTMI Two-by-Two Matrix Inverse

112

Suppose

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

Then A is invertible if and only if $ad - bc \neq 0$. When A is invertible, we have

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

Theorem	CINSM	Computing	the	Inverse	of a	Non	Singular	Matrix
THEOLEIN	CILIDIVI	Computing	ULIC	THIVCISC	or a	TAOH	Dingulai	Mania

Suppose A is a nonsingular square matrix of size n. Create the $n \times 2n$ matrix M by placing the $n \times n$ identity matrix I_n to the right of the matrix A. Let N be a matrix that is row-equivalent to M and in reduced row-echelon form. Finally, let B be the matrix formed from the final n columns of N. Then $AB = I_n$.

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Theorem MIU Matrix Inverse is Unique

114

Suppose the square matrix A has an inverse. Then A^{-1} is unique.

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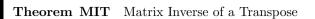
Suppose A and B are invertible matrices of size n. Then $(AB)^{-1} = B^{-1}A^{-1}$ and AB is an invertible matrix.

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Theorem MIMI Matrix Inverse of a Matrix Inverse

116

Suppose A is an invertible matrix. Then $(A^{-1})^{-1} = A$ and A^{-1} is invertible.



Suppose A is an invertible matrix. Then $(A^t)^{-1} = (A^{-1})^t$ and A^t is invertible.

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Theorem MISM Matrix Inverse of a Scalar Multiple

118

Suppose A is an invertible matrix and α is a nonzero scalar. Then $(\alpha A)^{-1} = \frac{1}{\alpha}A^{-1}$ and αA is invertible.

Theorem PWSMS Product With a Singular Matrix is Singular	119
Suppose that A or B are matrices of size n , and one, or both, is singular. Then their AB , is singular.	product,
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Theorem OSIS One-Sided Inverse is Sufficient	120
Theorem OSIS One-Sided Inverse is Sufficient Suppose A and B are square matrices of size n such that $AB = I_n$. Then $BA = I_n$.	120
	120
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	120

Theorem	NSI	NonSingularity is Inver	rtibility

Suppose that A is a square matrix. Then A is nonsingular if and only if A is invertible.

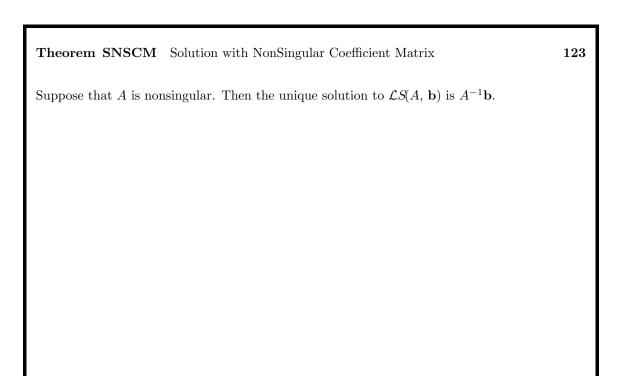
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Theorem NSME4 NonSingular Matrix Equivalences, Round 4

122

Suppose that A is a square matrix of size n. The following are equivalent.

- 1. A is nonsingular.
- 2. A row-reduces to the identity matrix.
- 3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}.$
- 4. The linear system $LS(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
- 5. The columns of A are a linearly independent set.
- 6. The range of A is \mathbb{C}^n , $\mathcal{R}(A) = \mathbb{C}^n$.
- 7. A is invertible.



Definition OM Orthogonal Matrices

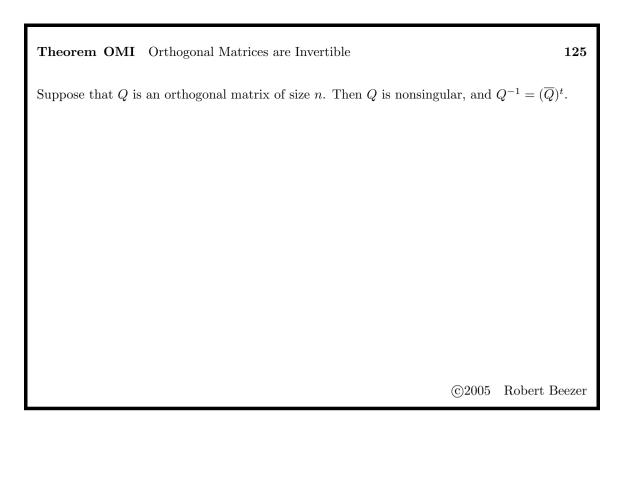
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Suppose that Q is a square matrix of size n such that $(\overline{Q})^t Q = I_n$. Then we say Q is **orthogonal**.

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Theorem COMOS Columns of Orthogonal Matrices are Orthonormal Sets

126

Suppose that A is a square matrix of size n with columns $S = \{\mathbf{A}_1, \mathbf{A}_2, \mathbf{A}_3, \dots, \mathbf{A}_n\}$. Then A is an orthogonal matrix if and only if S is an orthonormal set.

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Theorem OMPIP Orthogonal Matrices Preserve Inner Products

127

Suppose that Q is an orthogonal matrix of size n and \mathbf{u} and \mathbf{v} are two vectors from \mathbb{C}^n . Then

$$\langle Q\mathbf{u}, \, Q\mathbf{v} \rangle = \langle \mathbf{u}, \, \mathbf{v} \rangle$$

$$||Q\mathbf{v}|| = ||\mathbf{v}||.$$

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Definition A Adjoint

128

If A is a square matrix, then its **adjoint** is $A^{H} = (\overline{A})^{t}$.

Definition HM Hermitian Matrix

129

The square matrix A is **Hermitian** (or **self-adjoint**) if $A = (\overline{A})^t$

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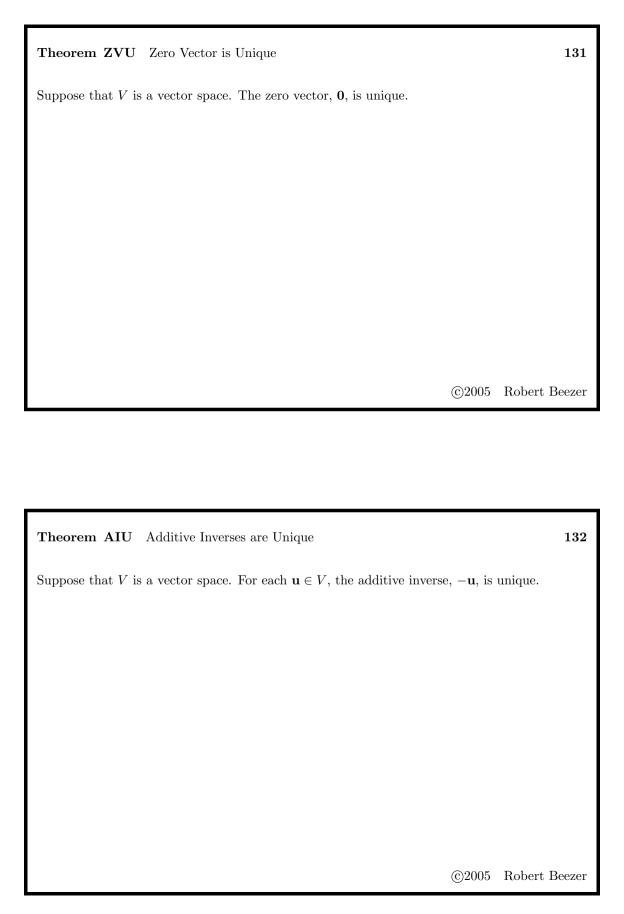
Definition VS Vector Space

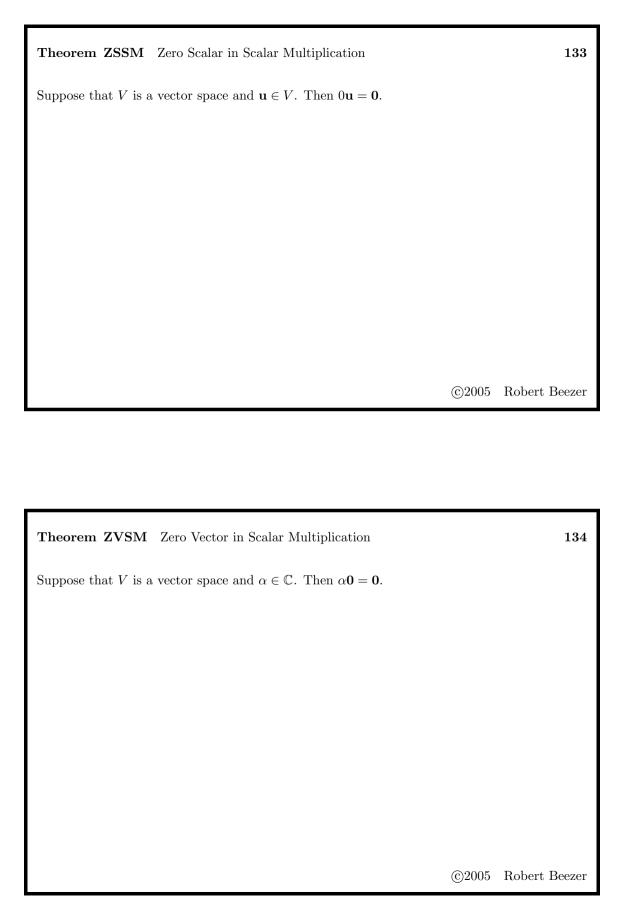
130

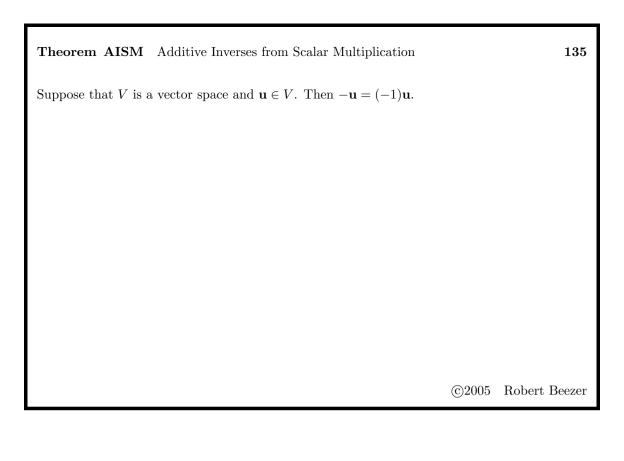
Suppose that V is a set upon which we have defined two operations: (1) **vector addition**, which combines two elements of V and is denoted by "+", and (2) **scalar multiplication**, which combines a complex number with an element of V and is denoted by juxtaposition. Then V, along with the two operations, is a **vector space** if the following ten requirements (better known as "axioms") are met. Let \mathbf{u} , \mathbf{v} , $\mathbf{w} \in V$ and α , $\beta \in \mathbb{C}$.

- 1. $\mathbf{u} + \mathbf{v} \in V$ (Additive closure)
- 2. $\alpha \mathbf{u} \in V$ (Scalar closure)
- 3. $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$ (Commutativity)
- 4. $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$ (Associativity of vector addition)
- 5. There is a vector, $\mathbf{0} \in V$, called the **zero vector**, such that $\mathbf{u} + \mathbf{0} = \mathbf{u}$ for all $\mathbf{u} \in V$. (Additive identity)
- 6. For each vector $\mathbf{u} \in V$, there exists a vector $-\mathbf{u} \in V$ so that $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$. (Additive inverses)
- 7. $\alpha(\beta \mathbf{u}) = (\alpha \beta) \mathbf{u}$ (Associativity of scalar multiplication)
- 8. $\alpha(\mathbf{u} + \mathbf{v}) = \alpha \mathbf{u} + \alpha \mathbf{v}$ (Distributivity across vector addition)
- 9. $(\alpha + \beta)\mathbf{u} = \alpha\mathbf{u} + \beta\mathbf{u}$ (Distributivity across addition)
- 10. $1\mathbf{u} = \mathbf{u}$ (Scalar multiplication with 1)

The objects in V are called **vectors**, no matter what else they might really be, simply by virtue of being elements of a vector space.



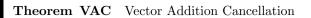




Theorem SMEZV Scalar Multiplication Equals the Zero Vector

136

Suppose that V is a vector space and $\alpha \in \mathbb{C}$. Then if $\alpha \mathbf{u} = \mathbf{0}$, then either $\alpha = 0$ or $\mathbf{u} = \mathbf{0}$.



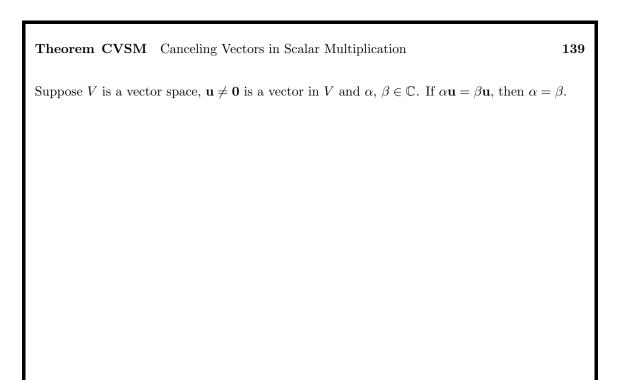
Suppose that V is a vector space, and $\mathbf{u}, \mathbf{v}, \mathbf{w} \in V$. If $\mathbf{w} + \mathbf{u} = \mathbf{w} + \mathbf{v}$, then $\mathbf{u} = \mathbf{v}$.

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Theorem CSSM Canceling Scalars in Scalar Multiplication

138

Suppose V is a vector space, $\mathbf{u}, \mathbf{v} \in V$ and α is a nonzero scalar from \mathbb{C} . If $\alpha \mathbf{u} = \alpha \mathbf{v}$, then $\mathbf{u} = \mathbf{v}$.



Definition S Subspace

140

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Suppose that V and W are two vector spaces that have identical definitions of vector addition and scalar multiplication, and that W is a subset of V, $W \subseteq V$. Then W is a **subspace** of V.

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Theorem TSS Testing Subsets for Subspaces

141

Suppose that V is a vector space and W is a subset of V, $W \subseteq V$. Endow W with the same operations as V. Then W is a subspace if and only if three conditions are met

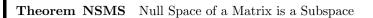
- 1. W is non-empty, $W \neq \emptyset$.
- 2. Whenever $\mathbf{x} \in W$ and $\mathbf{y} \in W$, then $\mathbf{x} + \mathbf{y} \in W$.
- 3. Whenever $\alpha \in \mathbb{C}$ and $\mathbf{x} \in W$, then $\alpha \mathbf{x} \in W$.

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Definition TS Trivial Subspaces

142

Given the vector space V, the subspaces V and $\{\mathbf{0}\}$ are each called a **trivial subspace**.



Suppose that A is an $m \times n$ matrix. Then the null space of A, $\mathcal{N}(A)$, is a subspace of \mathbb{C}^n .

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Definition LC Linear Combination

144

Suppose that V is a vector space. Given n vectors $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \ldots, \mathbf{u}_n$ and n scalars $\alpha_1, \alpha_2, \alpha_3, \ldots, \alpha_n$, their **linear combination** is the vector

$$\alpha_1\mathbf{u}_1 + \alpha_2\mathbf{u}_2 + \alpha_3\mathbf{u}_3 + \dots + \alpha_n\mathbf{u}_n.$$

Definition SS Span of a Set

145

Suppose that V is a vector space. Given a set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t\}$, their **span**, Sp(S), is the set of all possible linear combinations of $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t$. Symbolically,

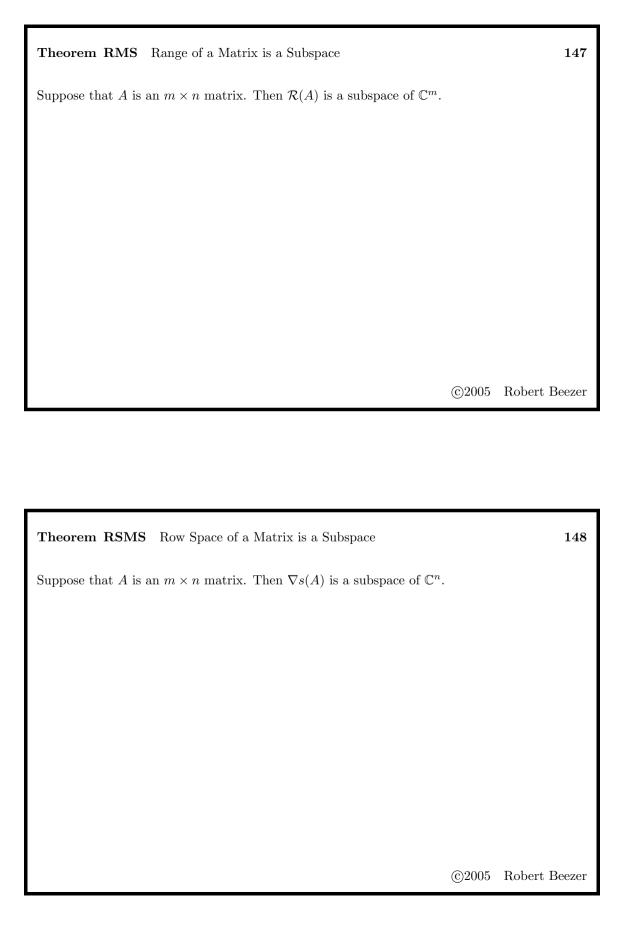
$$Sp(S) = \{ \alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 + \dots + \alpha_t \mathbf{u}_t \mid \alpha_i \in \mathbb{C}, 1 \le i \le t \}$$
$$= \left\{ \sum_{i=1}^t \alpha_i \mathbf{u}_i \mid \alpha_i \in \mathbb{C}, 1 \le i \le t \right\}$$

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Theorem SSS Span of a Set is a Subspace

146

Suppose V is a vector space. Given a set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t\} \subseteq V$, their span, Sp(S), is a subspace.



Definition RLD Relation of Linear Dependence

149

Suppose that V is a vector space. Given a set of vectors $S = \{\mathbf{u}_1, \, \mathbf{u}_2, \, \mathbf{u}_3, \, \dots, \, \mathbf{u}_n\}$, an equation of the form

$$\alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 + \dots + \alpha_n \mathbf{u}_n = \mathbf{0}$$

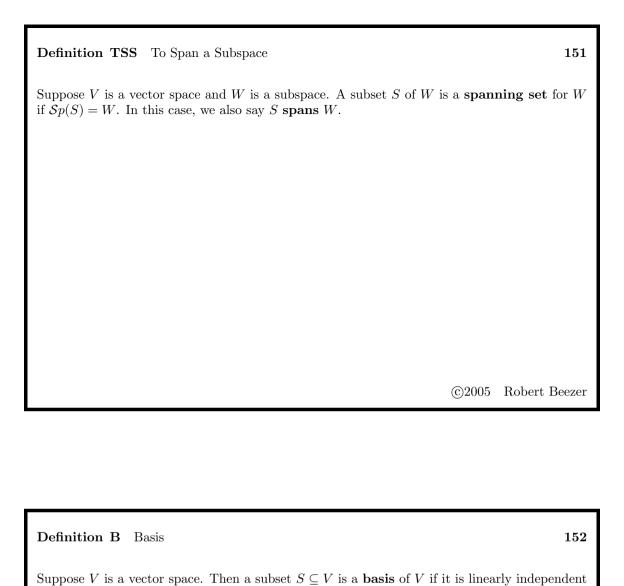
is a **relation of linear dependence** on S. If this equation is formed in a trivial fashion, i.e. $\alpha_i = 0, 1 \le i \le n$, then we say it is a **trivial relation of linear dependence** on S.

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Definition LI Linear Independence

150

Suppose that V is a vector space. The set of vectors $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is **linearly dependent** if there is a relation of linear dependence on S that is not trivial. In the case where the *only* relation of linear dependence on S is the trivial one, then S is a **linearly independent** set of vectors.



and spans V. ©2005 Robert Beezer

Theorem	SHVR	Standard	Unit 1	Vectors	are a	Rasis

The set of standard unit vectors for \mathbb{C}^m , $B = \{\mathbf{e}_1, \, \mathbf{e}_2, \, \mathbf{e}_3, \, \dots, \, \mathbf{e}_m\} = \{\, \mathbf{e}_i \, | \, 1 \leq i \leq m\}$ is a basis for the vector space \mathbb{C}^m .

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Theorem CNSMB Columns of NonSingular Matrix are a Basis

154

Suppose that A is a square matrix. Then the columns of A are a basis of \mathbb{C}^m if and only if A is nonsingular.

Theorem NSME5 NonSingular Matrix Equivalences, Round 5

155

Suppose that A is a square matrix of size n. The following are equivalent.

- 1. A is nonsingular.
- 2. A row-reduces to the identity matrix.
- 3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}.$
- 4. The linear system $\mathcal{L}S(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
- 5. The columns of A are a linearly independent set.
- 6. The range of A is \mathbb{C}^n , $\mathcal{R}(A) = \mathbb{C}^n$.
- 7. A is invertible.
- 8. The columns of A are a basis for \mathbb{C}^n .

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Theorem VRRB Vector Representation Relative to a Basis

156

Suppose that V is a vector space with basis $B = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_m\}$ and that \mathbf{w} is a vector in V. Then there exist *unique* scalars $a_1, a_2, a_3, \dots, a_m$ such that

$$\mathbf{w} = a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + a_3 \mathbf{v}_3 + \dots + a_m \mathbf{v}_m.$$



Suppose that V is a vector space and $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_t\}$ is a basis of V. Then the **dimension** of V is defined by dim (V) = t. If V has no finite bases, we say V has infinite dimension.

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Theorem SSLD Spanning Sets and Linear Dependence

158

Suppose that $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_t\}$ is a finite set of vectors which spans the vector space V. Then any set of t+1 or more vectors from V is linearly dependent.

Theorem BIS Bases have Identical Sizes		159
Suppose that V is a vector space with a finite basis B and a second basis have the same size.	sis C .	Then B and C
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Theorem DCM Dimension of \mathbb{C}^m		160
The dimension of \mathbb{C}^m (Example VSCM) is m .		
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Theorem DP Dimension of P_n		161
The dimension of P_n (Example VSP) is $n+1$.		
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Theorem DM Dimension of M_{mn}		162
Theorem DM Dimension of M_{mn} The dimension of M_{mn} (Example VSM) is mn .		

Definition NOM Nullity Of a Matrix

163

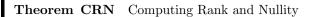
Suppose that A is an $m \times n$ matrix. Then the **nullity** of A is the dimension of the null space of A, $n(A) = \dim(\mathcal{N}(A))$.

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Definition ROM Rank Of a Matrix

164

Suppose that A is an $m \times n$ matrix. Then the **rank** of A is the dimension of the range of A, $r(A) = \dim(\mathcal{R}(A))$.



Suppose that A is an $m \times n$ matrix and B is a row-equivalent matrix in reduced row-echelon form with r nonzero rows. Then r(A) = r and n(A) = n - r.

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Theorem RPNC Rank Plus Nullity is Columns

166

Suppose that A is an $m \times n$ matrix. Then r(A) + n(A) = n.

Suppose that A is a square matrix of size n. The following are equivalent.

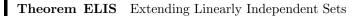
- 1. A is nonsingular.
- 2. The rank of A is n, r(A) = n.
- 3. The nullity of A is zero, n(A) = 0.

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Theorem NSME6 NonSingular Matrix Equivalences, Round 6 Suppose that A is a square matrix of size n. The following are equivalent.

168

- 1. A is nonsingular.
- 2. A row-reduces to the identity matrix.
- 3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{0\}$.
- 4. The linear system $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
- 5. The columns of A are a linearly independent set.
- 6. The range of A is \mathbb{C}^n , $\mathcal{R}(A) = \mathbb{C}^n$.
- 7. A is invertible.
- 8. The columns of A are a basis for \mathbb{C}^n .
- 9. The rank of A is n, r(A) = n.
- 10. The nullity of A is zero, n(A) = 0.



Suppose V is vector space and S is a linearly independent set of vectors from V. Suppose \mathbf{w} is a vector such that $\mathbf{w} \notin \mathcal{S}p(S)$. Then the set $S' = S \cup \{\mathbf{w}\}$ is linearly independent.

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Theorem G Goldilocks

170

Suppose that V is a vector space of dimension t. Let $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_m\}$ be a set of vectors from V. Then

- 1. If m > t, then S is linearly dependent.
- 2. If m < t, then S does not span V.
- 3. If m = t and S is linearly independent, then S spans V.
- 4. If m = t and S spans V, then S is linearly independent.

Theorem RMRT Rank of a Matrix is the Rank of the Transpose

171

Suppose A is an $m \times n$ matrix. Then $r(A) = r(A^t)$.

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Theorem COB Coordinates and Orthonormal Bases

172

Suppose that $B = \{ \mathbf{v}_1, \, \mathbf{v}_2, \, \mathbf{v}_3, \, \dots, \, \mathbf{v}_p \}$ is an orthonormal basis of the subspace W of \mathbb{C}^m . For any $\mathbf{w} \in W$,

$$\mathbf{w} = \langle \mathbf{w}, \, \mathbf{v}_1 \rangle \, \mathbf{v}_1 + \langle \mathbf{w}, \, \mathbf{v}_2 \rangle \, \mathbf{v}_2 + \langle \mathbf{w}, \, \mathbf{v}_3 \rangle \, \mathbf{v}_3 + \dots + \langle \mathbf{w}, \, \mathbf{v}_p \rangle \, \mathbf{v}_p$$

D-G-:4:	CILI	C1-1/1-4
Definition	SIVI	SubMatrix

Suppose that A is an $m \times n$ matrix. Then the **submatrix** A_{ij} is the $(m-1) \times (n-1)$ matrix obtained from A by removing row i and column j.

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Definition DM Determinant

174

Suppose A is a square matrix. Then its **determinant**, $\det(A) = |A|$, is an element of \mathbb{C} defined recursively by:

If A = [a] is a 1×1 matrix, then $\det(A) = a$.

If $A = (a_{ij})$ is a matrix of size n with $n \geq 2$, then

$$\det(A) = a_{11} \det(A_{11}) - a_{12} \det(A_{12}) + a_{13} \det(A_{13}) - \dots + (-1)^{n+1} a_{1n} \det(A_{1n})$$

Theorem DMST Determinant of Matrices of Size Two

175

Suppose that $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. Then $\det{(A)} = ad - bc$

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Definition MIM Minor In a Matrix

176

Suppose A is an $n \times n$ matrix and A_{ij} is the $(n-1) \times (n-1)$ submatrix formed by removing row i and column j. Then the **minor** for A at location i j is the determinant of the submatrix, $M_{A,ij} = \det(A_{ij})$.

Definition CIM Cofactor In a Matrix

177

Suppose A is an $n \times n$ matrix and A_{ij} is the $(n-1) \times (n-1)$ submatrix formed by removing row i and column j. Then the **cofactor** for A at location i j is the signed determinant of the submatrix, $C_{A,ij} = (-1)^{i+j} \det(A_{ij})$.

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Theorem DERC Determinant Expansion about Rows and Columns

178

Suppose that $A = (a_{ij})$ is a square matrix of size n. Then

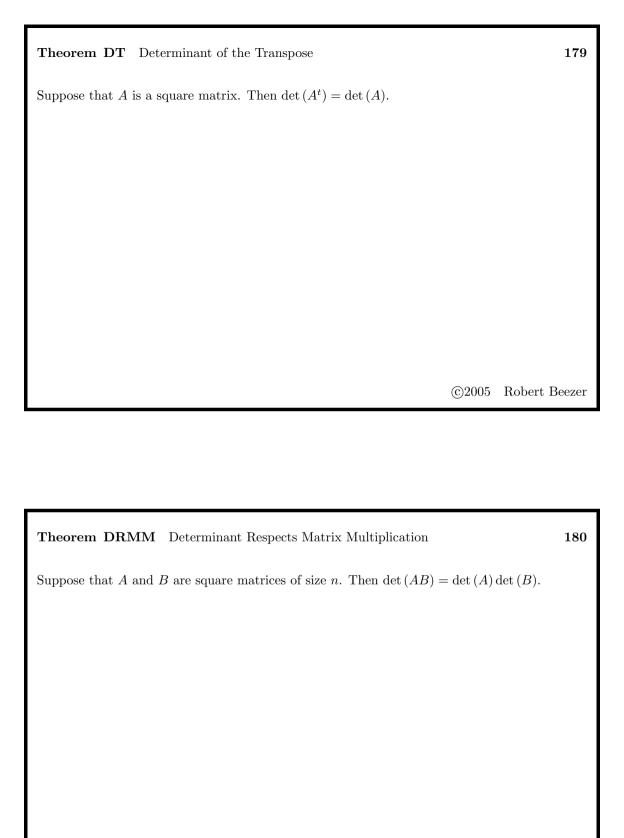
$$\det(A) = a_{i1}C_{A,i1} + a_{i2}C_{A,i2} + a_{i3}C_{A,i3} + \dots + a_{in}C_{A,in}$$

 $1 \le i \le n$

which is known as **expansion** about row i, and

$$\det(A) = a_{1j}C_{A,1j} + a_{2j}C_{A,2j} + a_{3j}C_{A,3j} + \dots + a_{nj}C_{A,nj} \qquad 1 \le j \le n$$

which is known as **expansion** about column j.



Theorem SMZD Singular Matrices have Zero Determinants

181

Let A be a square matrix. Then A is singular if and only if $\det(A) = 0$.

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Theorem NSME7 NonSingular Matrix Equivalences, Round 7 Suppose that A is a square matrix of size n. The following are equivalent.

182

- 1. A is nonsingular.
- 2. A row-reduces to the identity matrix.
- 3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{\mathbf{0}\}.$
- 4. The linear system $\mathcal{L}S(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
- 5. The columns of A are a linearly independent set.
- 6. The range of A is \mathbb{C}^n , $\mathcal{R}(A) = \mathbb{C}^n$.
- 7. A is invertible.
- 8. The columns of A are a basis for \mathbb{C}^n .
- 9. The rank of A is n, r(A) = n.
- 10. The nullity of A is zero, n(A) = 0.
- 11. The determinant of A is nonzero, $\det(A) \neq 0$.

Definition EEM Eigenvalues and Eigenvectors of a Matrix

183

Suppose that A is a square matrix of size n, $\mathbf{x} \neq \mathbf{0}$ is a vector from \mathbb{C}^n , and λ is a scalar from \mathbb{C} such that

$$A\mathbf{x} = \lambda \mathbf{x}$$

Then we say **x** is an **eigenvector** of A with **eigenvalue** λ .

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Theorem EMHE Every Matrix Has an Eigenvalue

184

Suppose A is a square matrix. Then A has at least one eigenvalue.

Definition	\mathbf{CP}	Characteristic	Polynomial

Suppose that A is a square matrix of size n. Then the **characteristic polynomial** of A is the polynomial $p_{A}(x)$ defined by

$$p_A(x) = \det(A - xI_n)$$

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Theorem EMRCP Eigenvalues of a Matrix are Roots of Characteristic Polynomials 186

Suppose A is a square matrix. Then λ is an eigenvalue of A if and only if $p_A(\lambda) = 0$.

87
for

Theorem EMS Eigenspace for a Matrix is a Subspace

188

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Suppose A is a square matrix of size n and λ is an eigenvalue of A. Then the eigenspace $E_A(\lambda)$ is a subspace of the vector space \mathbb{C}^n .

Theorem	EMNS	Eigenspace of a Matrix is a Null Sp	oace
THEOLEIN	TOTALL AD	Lightspace of a Matrix is a Null of	Jacc

Suppose A is a square matrix of size n and λ is an eigenvalue of A. Then

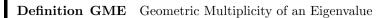
$$E_A(\lambda) = \mathcal{N}(A - \lambda I_n)$$

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Definition AME Algebraic Multiplicity of an Eigenvalue

190

Suppose that A is a square matrix and λ is an eigenvalue of A. Then the **algebraic multiplicity** of λ , $\alpha_A(\lambda)$, is the highest power of $(x - \lambda)$ that divides the characteristic polynomial, $p_A(x)$.



Suppose that A is a square matrix and λ is an eigenvalue of A. Then the **geometric multiplicity** of λ , $\gamma_A(\lambda)$, is the dimension of the eigenspace $E_A(\lambda)$.

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192

Theorem EDELI Eigenvectors with Distinct Eigenvalues are Linearly Independent

Suppose that A is a square matrix and $S = \{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots, \mathbf{x}_p\}$ is a set of eigenvectors with eigenvalues $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_p$ such that $\lambda_i \neq \lambda_j$ whenever $i \neq j$. Then S is a linearly independent set.

Theorem SMZE Singular Matrices have Zero Eigenvalues

193

Suppose A is a square matrix. Then A is singular if and only if $\lambda = 0$ is an eigenvalue of A.

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Theorem NSME8 NonSingular Matrix Equivalences, Round 8 Suppose that A is a square matrix of size n. The following are equivalent.

194

- 1. A is nonsingular.
- 2. A row-reduces to the identity matrix.
- 3. The null space of A contains only the zero vector, $\mathcal{N}(A) = \{0\}$.
- 4. The linear system $\mathcal{L}S(A, \mathbf{b})$ has a unique solution for every possible choice of \mathbf{b} .
- 5. The columns of A are a linearly independent set.
- 6. The range of A is \mathbb{C}^n , $\mathcal{R}(A) = \mathbb{C}^n$.
- 7. A is invertible.
- 8. The columns of A are a basis for \mathbb{C}^n .
- 9. The rank of A is n, r(A) = n.
- 10. The nullity of A is zero, n(A) = 0.
- 11. The determinant of A is nonzero, $det(A) \neq 0$.
- 12. $\lambda = 0$ is not an eigenvalue of A.

Theorem ESMM Eigenvalues of a Scalar Multiple of a Matrix 19	95
Suppose A is a square matrix and λ is an eigenvalue of A. Then $\alpha\lambda$ is an eigenvalue of αA .	
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Theorem EOMP Eigenvalues Of Matrix Powers 19	96
Suppose A is a square matrix, λ is an eigenvalue of A, and $s \geq 0$ is an integer. Then λ^s is a	
eigenvalue of A^s .	

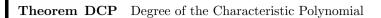
Theorem EPM Eigenvalues of the Polynomial of a Matrix	197
Suppose A is a square matrix and λ is an eigenvalue of A. Let $q(x)$ be a poweriable x. Then $q(\lambda)$ is an eigenvalue of the matrix $q(A)$.	lynomial in the
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Theorem EIM Eigenvalues of the Inverse of a Matrix

198

Suppose A is a square nonsingular matrix and λ is an eigenvalue of A. Then $\frac{1}{\lambda}$ is an eigenvalue of the matrix A^{-1} .

Theorem ETM Eigenvalues of the Transpose of a Matrix		199
Suppose A is a square matrix and λ is an eigenvalue of A. Then λ is an eigenvalue of A^t .	genvalı	ue of the matrix
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Theorem ERMCP Eigenvalues of Real Matrices come in Conjugate		200
Theorem ERMCP Eigenvalues of Real Matrices come in Conjugate Suppose A is a square matrix with real entries and \mathbf{x} is an eigenvector of λ . Then $\overline{\mathbf{x}}$ is an eigenvector of A for the eigenvalue $\overline{\lambda}$.		
Suppose A is a square matrix with real entries and $\mathbf x$ is an eigenvector of		
Suppose A is a square matrix with real entries and $\mathbf x$ is an eigenvector of		
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Suppose A is a square matrix with real entries and $\mathbf x$ is an eigenvector of		



Suppose that A is a square matrix of size n. Then the characteristic polynomial of A, $p_{A}(x)$, has degree n.

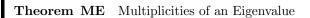
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Theorem NEM Number of Eigenvalues of a Matrix

202

Suppose that A is a square matrix of size n with distinct eigenvalues $\lambda_1, \lambda_2, \lambda_3, \ldots, \lambda_k$. Then

$$\sum_{i=1}^{k} \alpha_A \left(\lambda_i \right) = n$$



Suppose that A is a square matrix of size n and λ is an eigenvalue. Then

$$1 \le \gamma_A(\lambda) \le \alpha_A(\lambda) \le n$$

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Theorem MNEM Maximum Number of Eigenvalues of a Matrix

204

Suppose that A is a square matrix of size n. Then A cannot have more than n distinct eigenvalues.

Theorem HMRE	Hermitian Matrices have Real Eigenvalues		205
Suppose that A is a	Hermitian matrix and λ is an eigenvalue of A . The state of A is an eigenvalue of A .	hen $\lambda \in \mathbb{R}$.	
		©2005	Robert Beezer
The server HMOE	II. 'tier Metrices been Outhorough Eingmant	_	200
	Hermitian Matrices have Orthogonal Eigenvector		206
Suppose that A is a	Hermitian Matrices have Orthogonal Eigenvectors a Hermitian matrix and \mathbf{x} and \mathbf{y} are two eigenvand \mathbf{y} are orthogonal vectors.		
Suppose that A is a	a Hermitian matrix and ${f x}$ and ${f y}$ are two eigenv		
Suppose that A is a	a Hermitian matrix and ${f x}$ and ${f y}$ are two eigenv		
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Suppose that A is a	a Hermitian matrix and ${f x}$ and ${f y}$ are two eigenv		

Definition SIM Similar Matrices

207

Suppose A and B are two square matrices of size n. Then A and B are **similar** if there exists a nonsingular matrix of size n, S, such that $A = S^{-1}BS$.

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Theorem SER Similarity is an Equivalence Relation

208

Suppose A, B and C are square matrices of size n. Then

- 1. A is similar to A. (Reflexive)
- 2. If A is similar to B, then B is similar to A. (Symmetric)
- 3. If A is similar to B and B is similar to C, then A is similar to C. (Transitive)

Theorem SMEE Similar Matrices have Equal Eigenvalues

209

Suppose A and B are similar matrices. Then the characteristic polynomials of A and B are equal, that is $p_{A}\left(x\right)=p_{B}\left(x\right)$.

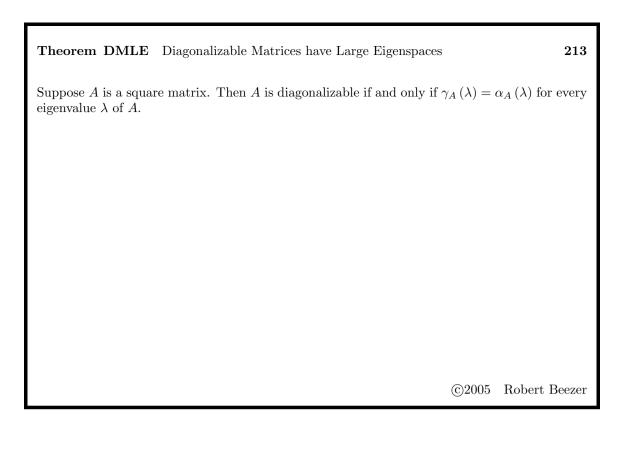
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Definition DIM Diagonal Matrix

210

Suppose that $A = (a_{ij})$ is a square matrix. Then A is a **diagonal matrix** if $a_{ij} = 0$ whenever $i \neq j$.

Definition DZM Diagonalizable Matrix	211
Suppose A is a square matrix. Then A is diagonalizable if A is similar to a diagonalizable.	agonal matrix.
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Theorem DC Diagonalization Characterization	212
Suppose A is a square matrix of size n . Then A is diagonalizable if and only if linearly independent set S that contains n eigenvectors of A .	there exists a

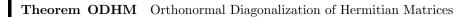


Theorem DED Distinct Eigenvalues implies Diagonalizable

214

Suppose A is a square matrix of size n with n distinct eigenvalues. Then A is diagonalizable.

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Suppose that A is a Hermitian matrix of size n. Then A can be diagonalized by a similarity transformation using an orthonormal transformation.

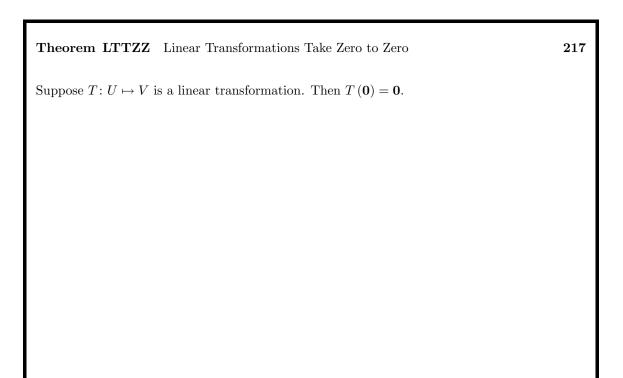
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Definition LT Linear Transformation

216

A linear transformation, $T \colon U \mapsto V$, is a function that carries elements of the vector space U (called the **domain**) to the vector space V (called the **codomain**), and which has two additional properties

- 1. $T(\mathbf{u}_1 + \mathbf{u}_2) = T(\mathbf{u}_1) + T(\mathbf{u}_2)$ for all $\mathbf{u}_1, \mathbf{u}_2 \in U$
- 2. $T(\alpha \mathbf{u}) = \alpha T(\mathbf{u})$ for all $\mathbf{u} \in U$ and all $\alpha \in \mathbb{C}$



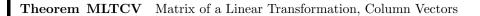
Theorem MBLT Matrices Build Linear Transformations

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Suppose that A is an $m \times n$ matrix. Define a function $T: \mathbb{C}^n \mapsto \mathbb{C}^m$ by $T(\mathbf{x}) = A\mathbf{x}$. Then T is a linear transformation.

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Suppose that $T: \mathbb{C}^n \to \mathbb{C}^m$ is a linear transformation. Then there is an $m \times n$ matrix A such that $T(\mathbf{x}) = A\mathbf{x}$.

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Theorem LTLC Linear Transformations and Linear Combinations

220

Suppose that $T: U \mapsto V$ is a linear transformation, $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \ldots, \mathbf{u}_t$ are vectors from U and $a_1, a_2, a_3, \ldots, a_t$ are scalars from \mathbb{C} . Then

$$T\left(a_{1}\mathbf{u}_{1}+a_{2}\mathbf{u}_{2}+a_{3}\mathbf{u}_{3}+\cdots+a_{t}\mathbf{u}_{t}\right)=a_{1}T\left(\mathbf{u}_{1}\right)+a_{2}T\left(\mathbf{u}_{2}\right)+a_{3}T\left(\mathbf{u}_{3}\right)+\cdots+a_{t}T\left(\mathbf{u}_{t}\right)$$

Theorem LTDB Linear Transformation Defined on a Basis

221

Suppose that $T: U \mapsto V$ is a linear transformation, $B = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is a basis for U and \mathbf{w} is a vector from U. Let $a_1, a_2, a_3, \dots, a_n$ be scalars from \mathbb{C} such that

$$\mathbf{w} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + a_3 \mathbf{u}_3 + \dots + a_n \mathbf{u}_n$$

Then

$$T(\mathbf{w}) = a_1 T(\mathbf{u}_1) + a_2 T(\mathbf{u}_2) + a_3 T(\mathbf{u}_3) + \dots + a_n T(\mathbf{u}_n)$$

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Definition PI Pre-Image

222

Suppose that $T: U \mapsto V$ is a linear transformation. For each \mathbf{v} , define the **pre-image** of \mathbf{v} to be the subset of U given by

$$T^{-1}(\mathbf{v}) = \{ \mathbf{u} \in U \mid T(\mathbf{u}) = \mathbf{v} \}$$

Definition LTA Linear Transformation Addition

223

Suppose that $T: U \mapsto V$ and $S: U \mapsto V$ are two linear transformations with the same domain and codomain. Then their **sum** is the function $T+S: U \mapsto V$ whose outputs are defined by

$$(T+S)(\mathbf{u}) = T(\mathbf{u}) + S(\mathbf{u})$$

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Theorem SLTLT Sum of Linear Transformations is a Linear Transformation

224

Suppose that $T\colon U\mapsto V$ and $S\colon U\mapsto V$ are two linear transformations with the same domain and codomain. Then $T+S\colon U\mapsto V$ is a linear transformation.

Definition LTSM Linear Transformation Scalar Multiplication

225

Suppose that $T: U \mapsto V$ is a linear transformation and $\alpha \in \mathbb{C}$. Then the **scalar multiple** is the function $\alpha T: U \mapsto V$ whose outputs are defined by

$$(\alpha T)(\mathbf{u}) = \alpha T(\mathbf{u})$$

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Theorem MLTLT Multiple of a Linear Transformation is a Linear Transformation 226

Suppose that $T\colon U\mapsto V$ is a linear transformation and $\alpha\in\mathbb{C}$. Then $(\alpha T)\colon U\mapsto V$ is a linear transformation.

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Suppose that U and V are vector spaces. Then the set of all linear transformations from U to V, $\mathrm{LT}\,(U,\,V)$ is a vector space when the operations are those given in Definition LTA and Definition LTSM.

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Definition LTC Linear Transformation Composition

228

Suppose that $T: U \mapsto V$ and $S: V \mapsto W$ are linear transformations. Then the **composition** of S and T is the function $(S \circ T): U \mapsto W$ whose outputs are defined by

$$\left(S\circ T\right)\left(\mathbf{u}\right)=S\left(T\left(\mathbf{u}\right)\right)$$

Theorem CLTLT Composition of Linear Transformations is a Linear Transformation 229
Suppose that $T\colon U\mapsto V$ and $S\colon V\mapsto W$ are linear transformations. Then $(S\circ T)\colon U\mapsto W$ is a linear transformation.
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Definition ILT Injective Linear Transformation 230
Suppose $T: U \mapsto V$ is a linear transformation. Then T is injective if whenever $T(\mathbf{x}) = T(\mathbf{y})$, then $\mathbf{x} = \mathbf{y}$.

Definition NSLT Null Space of a Linear Transformation

231

Suppose $T: U \mapsto V$ is a linear transformation. Then the **null space** of T is the set $\mathcal{N}(T) = \{\mathbf{u} \in U \mid T(\mathbf{u}) = \mathbf{0}\}$

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Theorem NSLTS Null Space of a Linear Transformation is a Subspace

232

Suppose that $T\colon U\mapsto V$ is a linear transformation. Then the null space of $T,\,\mathcal{N}(T),$ is a subspace of U.

Theorem NSPI Null Space and Pre-Image

233

Suppose $T: U \mapsto V$ is a linear transformation and $\mathbf{v} \in V$. If the preimage $T^{-1}(\mathbf{v})$ is non-empty, and $\mathbf{u} \in T^{-1}(\mathbf{v})$ then

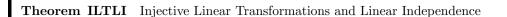
$$T^{-1}(\mathbf{v}) = \{ \mathbf{u} + \mathbf{z} \mid \mathbf{z} \in \mathcal{N}(T) \} = \mathbf{u} + \mathcal{N}(T)$$

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Theorem NSILT Null Space of an Injective Linear Transformation

234

Suppose that $T: U \mapsto V$ is a linear transformation. Then T is injective if and only if the null space of T is trivial, $\mathcal{N}(T) = \{\mathbf{0}\}.$



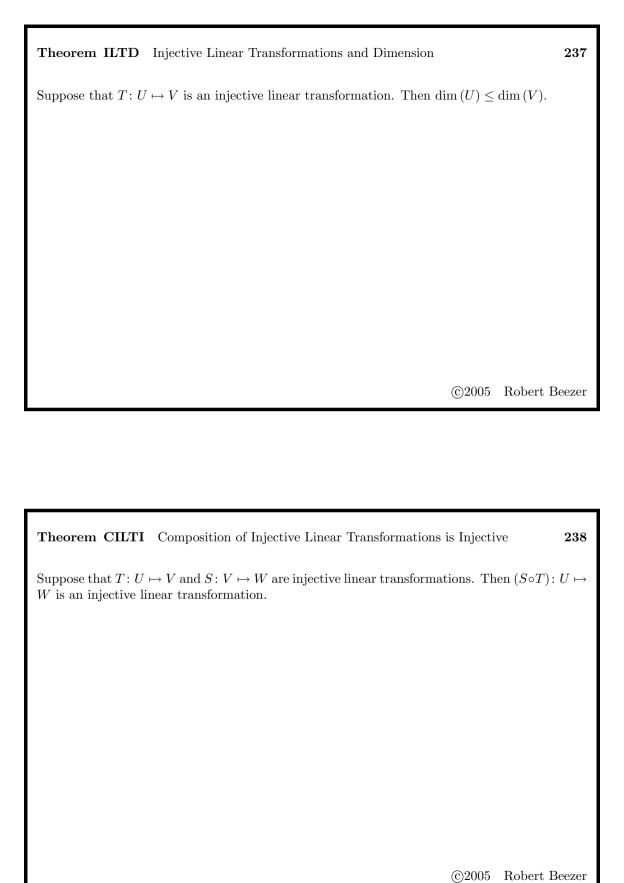
Suppose that $T: U \mapsto V$ is an injective linear transformation and $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t\}$ is a linearly independent subset of U. Then $R = \{T(\mathbf{u}_1), T(\mathbf{u}_2), T(\mathbf{u}_3), \dots, T(\mathbf{u}_t)\}$ is a linearly independent subset of V.

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Theorem ILTB Injective Linear Transformations and Bases

236

Suppose that $T: U \mapsto V$ is a linear transformation and $B = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_m\}$ is a basis of U. Then T is injective if and only if $C = \{T(\mathbf{u}_1), T(\mathbf{u}_2), T(\mathbf{u}_3), \dots, T(\mathbf{u}_m)\}$ is a linearly independent subset of V.



Definition SLT Surjective Linear Transformation

239

Suppose $T: U \mapsto V$ is a linear transformation. Then T is **surjective** if for every $\mathbf{v} \in V$ there exists a $\mathbf{u} \in U$ so that $T(\mathbf{u}) = \mathbf{v}$.

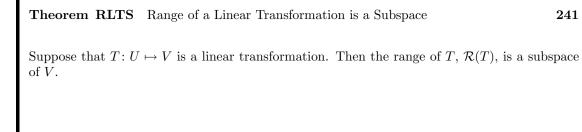
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Definition RLT Range of a Linear Transformation

240

Suppose $T: U \mapsto V$ is a linear transformation. Then the **range** of T is the set

$$\mathcal{R}(T) = \{ T(\mathbf{u}) \mid \mathbf{u} \in U \}$$



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Theorem RSLT Range of a Surjective Linear Transformation

242

Suppose that $T \colon U \mapsto V$ is a linear transformation. Then T is surjective if and only if the range of T equals the codomain, $\mathcal{R}(T) = V$.

Theorem SLTS Surjective Linear Transformations and Spans

243

Suppose that $T: U \mapsto V$ is a surjective linear transformation and $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_t\}$ spans U. Then $R = \{T(\mathbf{u}_1), T(\mathbf{u}_2), T(\mathbf{u}_3), \dots, T(\mathbf{u}_t)\}$ spans $\mathcal{R}(T)$.

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Theorem RPI Range and Pre-Image

244

Suppose that $T \colon U \mapsto V$ is a linear transformation. Then

$$\mathbf{v} \in \mathcal{R}(T)$$
 if and only if $T^{-1}(\mathbf{v}) \neq \emptyset$



Suppose that $T: U \mapsto V$ is a linear transformation and $B = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_m\}$ is a basis of U. Then T is surjective if and only if $C = \{T(\mathbf{u}_1), T(\mathbf{u}_2), T(\mathbf{u}_3), \dots, T(\mathbf{u}_m)\}$ is a spanning set for V.

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Theorem SLTD Surjective Linear Transformations and Dimension

246

Suppose that $T \colon U \mapsto V$ is a surjective linear transformation. Then $\dim (U) \ge \dim (V)$.

Theorem	CSLTS	Composition	of Surjective	Linear	Transformation	s is	Surjective
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Suppose that $T\colon U\mapsto V$ and $S\colon V\mapsto W$ are surjective linear transformations. Then $(S\circ T)\colon U\mapsto W$ is a surjective linear transformation.

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Definition IDLT Identity Linear Transformation

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The identity linear transformation on the vector space W is defined as

$$I_W: W \mapsto W, \qquad I_W(\mathbf{w}) = \mathbf{w}$$

Definition IVLT Invertible Linear Transformations

249

Suppose that $T\colon U\mapsto V$ is a linear transformation. If there is a function $S\colon V\mapsto U$ such that

$$S \circ T = I_U$$

$$T \circ S = I_V$$

then T is **invertible**. In this case, we call S the **inverse** of T and write $S = T^{-1}$.

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Theorem ILTLT Invese of a Linear Transformation is a Linear Transformation

250

Suppose that $T\colon U\mapsto V$ is an invertible linear transformation. Then the function $T^{-1}\colon V\mapsto U$ is a linear transformation.

Theorem	шт	Inverse of a	n Invertible	Linear [Pransformation.

Suppose that $T: U \mapsto V$ is an invertible linear transformation. Then T^{-1} is an invertible linear transformation and $(T^{-1})^{-1} = T$.

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Theorem ILTIS Invertible Linear Transformations are Injective and Surjective

252

Suppose $T:U\mapsto V$ is a linear transformation. Then T is invertible if and only if T is injective and surjective.

Theorem	CIVIT	Composition	of	Invertible	Linear	Transformations
THEOLEIN	CIVLI	Composition	OI	THI VCI GIOIC	Lincar	Transiorina diona

Suppose that $T\colon U\mapsto V$ and $S\colon V\mapsto W$ are invertible linear transformations. Then the composition, $(S\circ T)\colon U\mapsto W$ is an invertible linear transformation.

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Theorem ICLT Inverse of a Composition of Linear Transformations

254

Suppose that $T\colon U\mapsto V$ and $S\colon V\mapsto W$ are invertible linear transformations. Then $S\circ T$ is invertible and $\left(S\circ T\right)^{-1}=T^{-1}\circ S^{-1}$.

Definition	IVS	Isomorphic	Vector	Spaces

Two vector spaces U and V are **isomorphic** if there exists an invertible linear transformation T with domain U and codomain V, $T:U\mapsto V$. In this case, we write $U\cong V$, and the linear transformation T is known as an **isomorphism** between U and V.

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Theorem IVSED Isomorphic Vector Spaces have Equal Dimension

256

Suppose U and V are isomorphic vector spaces. Then $\dim(U) = \dim(V)$.

Definition ROLT Rank Of a Linear Transformation

257

Suppose that $T:U\mapsto V$ is a linear transformation. Then the **rank** of T, r(T), is the dimension of the range of T,

$$r(T) = \dim (\mathcal{R}(T))$$

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Definition NOLT Nullity Of a Linear Transformation

258

Suppose that $T: U \mapsto V$ is a linear transformation. Then the **nullity** of T, n(T), is the dimension of the null space of T,

$$n\left(T\right)=\dim\left(\mathcal{N}(T)\right)$$

Theorem 1	ROSLT	Rank (Of a S	Surjective	Linear	Transform	ation

Suppose that $T: U \mapsto V$ is a linear transformation. Then the rank of T is the dimension of V, $r(T) = \dim(V)$, if and only if T is surjective.

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Theorem NOILT Nullity Of an Injective Linear Transformation

260

Suppose that $T:U\mapsto V$ is an injective linear transformation. Then the nullity of T is zero, $n\left(T\right)=0$, if and only if T is injective.

Theorem RPNDD Rank Plus Nullity is Domain Dimension

261

Suppose that $T \colon U \mapsto V$ is a linear transformation. Then

$$r(T) + n(T) = \dim(U)$$

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Definition VR Vector Representation

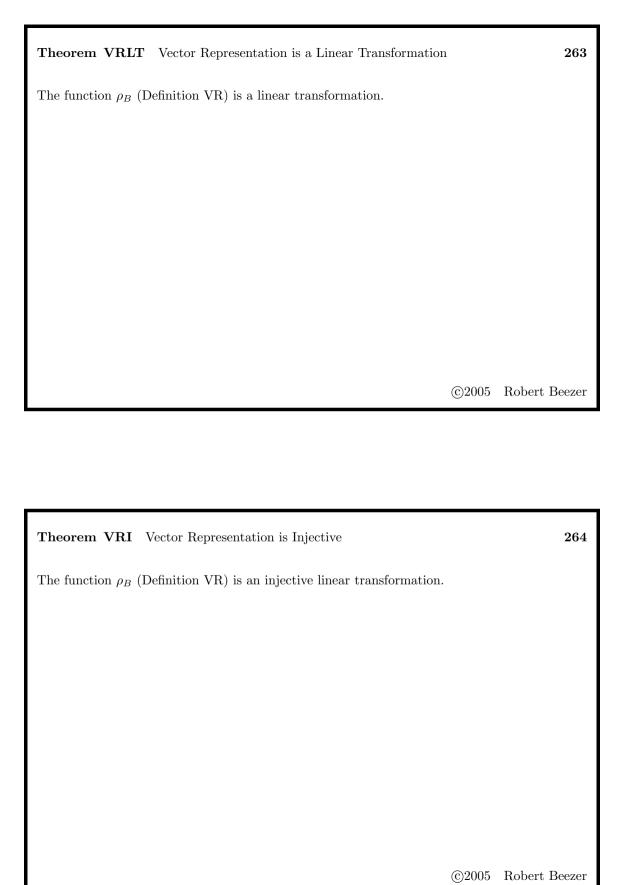
262

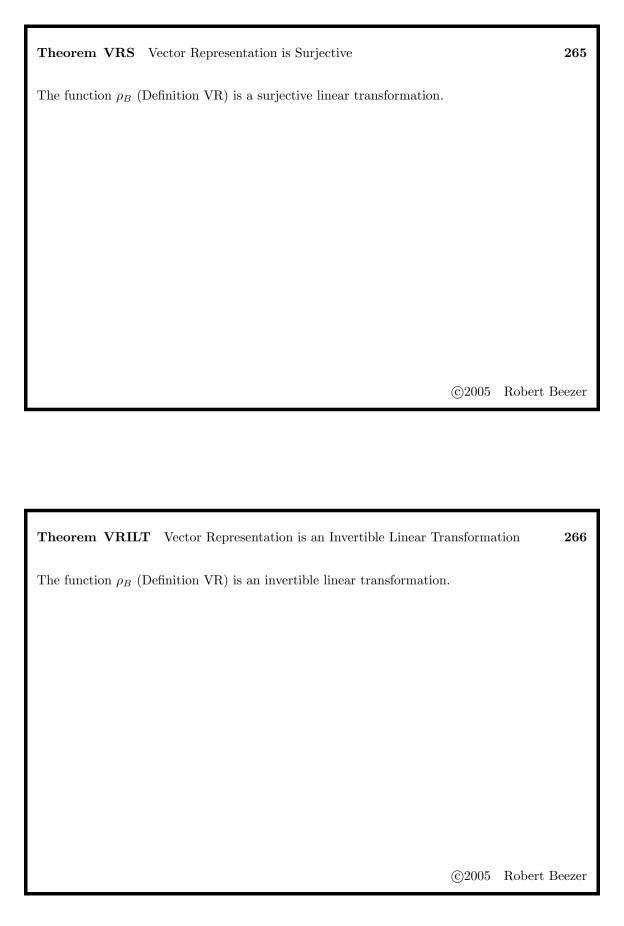
Suppose that V is a vector space with a basis $B = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_n\}$. Define a function $\rho_B \colon V \mapsto \mathbb{C}^n$ as follows. For $\mathbf{w} \in V$, find some scalars $a_1, a_2, a_3, \dots, a_n$ so that

$$\mathbf{w} = a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + a_3 \mathbf{v}_3 + \dots + a_n \mathbf{v}_n$$

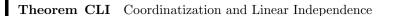
then

$$\rho_{B}(\mathbf{w}) = \begin{bmatrix} a_{1} \\ a_{2} \\ a_{3} \\ \vdots \\ a_{n} \end{bmatrix}$$





Theorem CFDVS Characterization of Finite Dimensional Vector	Spaces	267
Suppose that V is a vector space with dimension n . Then V is isomorphical contents of N is increased as N is a vector space with dimension N .	rphic to C	$^{\mathbf{n}}n$.
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		200
Theorem IFDVS Isomorphism of Finite Dimensional Vector Space		268
Theorem IFDVS Isomorphism of Finite Dimensional Vector Space Suppose U and V are both finite-dimensional vector spaces. Then U and only if $\dim(U) = \dim(V)$.		
Suppose U and V are both finite-dimensional vector spaces. Then U		
Suppose U and V are both finite-dimensional vector spaces. Then U		
Suppose U and V are both finite-dimensional vector spaces. Then U		
Suppose U and V are both finite-dimensional vector spaces. Then U		
Suppose U and V are both finite-dimensional vector spaces. Then U		
Suppose U and V are both finite-dimensional vector spaces. Then U		



Suppose that U is a vector space with a basis B of size n. Then $S = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_k\}$ is a linearly independent subset of U if and only if $R = \{\rho_B(\mathbf{u}_1), \rho_B(\mathbf{u}_2), \rho_B(\mathbf{u}_3), \dots, \rho_B(\mathbf{u}_k)\}$ is a linearly independent subset of \mathbb{C}^n .

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Theorem CSS Coordinatization and Spanning Sets

270

Suppose that U is a vector space with a basis B of size n. Then $\mathbf{u} \in \mathcal{S}p(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \ldots, \mathbf{u}_k\})$ if and only if $\rho_B(\mathbf{u}) \in \mathcal{S}p(\{\rho_B(\mathbf{u}_1), \rho_B(\mathbf{u}_2), \rho_B(\mathbf{u}_3), \ldots, \rho_B(\mathbf{u}_k)\})$.

Definition MR Matrix Representation

271

Suppose that $T: U \mapsto V$ is a linear transformation, $B = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots, \mathbf{u}_n\}$ is a basis for U of size n, and C is a basis for V of size m. The the **matrix representation** of T relative to B and C is the $m \times n$ matrix,

$$M_{B,C}^{T} = \left[\left. \rho_{C}\left(T\left(\mathbf{u}_{1}\right)\right)\right| \right. \rho_{C}\left(T\left(\mathbf{u}_{2}\right)\right)\right| \left. \rho_{C}\left(T\left(\mathbf{u}_{3}\right)\right)\right| \ldots \left| \rho_{C}\left(T\left(\mathbf{u}_{n}\right)\right)\right]$$

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Theorem FTMR Fundamental Theorem of Matrix Representation

272

Suppose that $T: U \mapsto V$ is a linear transformation, B is a basis for U, C is a basis for V and $M_{B,C}^T$ is the matrix representation of T relative to B and C. Then, for any $\mathbf{u} \in U$,

$$\rho_C\left(T\left(\mathbf{u}\right)\right) = M_{B,C}^T\left(\rho_B\left(\mathbf{u}\right)\right)$$

Theorem MRSLT Matrix Representation of a Sum of Linear Transformations

273

Suppose that $T\colon U\mapsto V$ and $S\colon U\mapsto V$ are linear transformations, B is a basis of U and C is a basis of V. Then

$$M_{B,C}^{T+S} = M_{B,C}^T + M_{B,C}^S$$

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Theorem MRMLT Matrix Representation of a Multiple of a Linear Transformation 274

Suppose that $T\colon U\mapsto V$ is a linear transformation, $\alpha\in\mathbb{C},\,B$ is a basis of U and C is a basis of V. Then

$$M_{B,C}^{\alpha T} = \alpha M_{B,C}^T$$

Theorem MRCLT Matrix Representation of a Composition of Linear Transformations 275

Suppose that $T: U \mapsto V$ and $S: V \mapsto W$ are linear transformations, B is a basis of U, C is a basis of V, and D is a basis of W. Then

$$M_{B,D}^{S \circ T} = M_{C,D}^S M_{B,C}^T$$

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Theorem INS Isomorphic Null Spaces

276

Suppose that $T: U \mapsto V$ is a linear transformation, B is a basis for U of size n, and C is a basis for V. Then the null space of T is isomorphic to the null space of $M_{B,C}^T$,

$$\mathcal{N}(T) \cong \mathcal{N}(M_{B,C}^T)$$

Theorem IR Isomorphic Ranges

277

Suppose that $T \colon U \mapsto V$ is a linear transformation, B is a basis for U of size n, and C is a basis for V of size m. Then the range of T is isomorphic to the range of $M_{B,C}^T$,

$$\mathcal{R}(T) \cong \mathcal{R}\big(M_{B,C}^T\big)$$

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Theorem IMR Invertible Matrix Representations

278

Suppose that $T: U \mapsto V$ is an invertible linear transformation, B is a basis for U and C is a basis for V. Then the matrix representation of T relative to B and C, $M_{B,C}^T$ is an invertible matrix, and

$$M_{C,B}^{T^{-1}} = \left(M_{B,C}^T\right)^{-1}$$

Definition	\mathbf{EELT}	Eigenvalue	and Eigenvector	of a	Linear	Transformatio	n

Suppose that $T: V \mapsto V$ is a linear transformation. Then a nonzero vector $\mathbf{v} \in V$ is an **eigenvector** of T for the **eigenvalue** λ if $T(\mathbf{v}) = \lambda \mathbf{v}$.

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Definition CBM Change-of-Basis Matrix

280

Suppose that V is a vector space, and $I_V: V \mapsto V$ is the identity linear transformation on V. Let $B = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \dots, \mathbf{v}_n\}$ and C be two bases of V. Then the **change-of-basis matrix** from B to C is the matrix representation of I_V relative to B and C,

$$C_{B,C} = M_{B,C}^{I_{V}}$$

$$= \left[\rho_{C} \left(I_{V} \left(\mathbf{v}_{1} \right) \right) \middle| \rho_{C} \left(I_{V} \left(\mathbf{v}_{2} \right) \right) \middle| \rho_{C} \left(I_{V} \left(\mathbf{v}_{3} \right) \right) \middle| \dots \middle| \rho_{C} \left(I_{V} \left(\mathbf{v}_{n} \right) \right) \right]$$

$$= \left[\rho_{C} \left(\mathbf{u}_{1} \right) \middle| \rho_{C} \left(\mathbf{u}_{2} \right) \middle| \rho_{C} \left(\mathbf{u}_{3} \right) \middle| \dots \middle| \rho_{C} \left(\mathbf{u}_{n} \right) \right]$$

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Suppose that \mathbf{u} is a vector in the vector space V and B and C are bases of V. Then

$$C_{B,C}\rho_{B}\left(\mathbf{v}\right)=\rho_{C}\left(\mathbf{v}\right)$$

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Theorem ICBM Inverse of Change-of-Basis Matrix

282

Suppose that V is a vector space, and B and C are bases of V. Then the change-of-basis matrix $C_{B,C}$ is nonsingular and

$$C_{B,C}^{-1} = C_{C,B}$$

Theorem MRCB Matrix Representation and Change of Basis

283

Suppose that $T\colon U\mapsto V$ is a linear transformation, B and C are bases for U, and D and E are bases for V. Then

$$M_{B,D}^T = C_{E,D} M_{C,E}^T C_{B,C}$$

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Theorem SCB Similarity and Change of Basis

284

Suppose that $T: V \mapsto V$ is a linear transformation and B and C are bases of V. Then

$$M_{B,B}^{T} = C_{B,C}^{-1} M_{C,C}^{T} C_{B,C}$$

Theorem	\mathbf{EEB}	Eigenvalues	Eigenvectors	Representations
I IICOI CIII		Ligonvaruos,	Ligonvectors,	1 topi oscii a aioiis

Suppose that $T \colon V \mapsto V$ is a linear transformation and B is a basis of V. Then $\mathbf{v} \in V$ is an eigenvector of T for the eigenvalue λ if and only if $\rho_B(\mathbf{v})$ is an eigenvector of $M_{B,B}^T$ for the eigenvalue λ .

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