

Section 1.4

$$\begin{bmatrix} a_{11} & a_{12} & b_1 \\ a_{21} & a_{22} & b_2 \end{bmatrix} \quad \text{Aug}$$

$$\frac{a_{11}x_1 + a_{12}x_2 = b_1}{a_{21}x_1 + a_{22}x_2 = b_2}$$

$$\begin{bmatrix} a_{11}x_1 + a_{12}x_2 \\ a_{21}x_1 + a_{22}x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$\begin{bmatrix} a_{11}x_1 \\ a_{21}x_1 \end{bmatrix} + \begin{bmatrix} a_{12}x_2 \\ a_{22}x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$\begin{bmatrix} a_{11} \\ a_{21} \end{bmatrix} x_1 + \begin{bmatrix} a_{12} \\ a_{22} \end{bmatrix} x_2 = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

lin comb

matrix

Matrices as linear combinations:

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

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

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

1.7: Linear Independence.

Defn: The set of vectors $\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\}$ is linearly independent if and only if the equation $c_1\mathbf{a}_1 + c_2\mathbf{a}_2 + \dots + c_n\mathbf{a}_n = \mathbf{0}$ has only the trivial solution.

↑ homog

Defn: If \mathcal{S} is not linearly independent, then it is linearly dependent.

Is $\left\{ \begin{bmatrix} 9 \\ 7 \end{bmatrix}, \begin{bmatrix} 4 \\ 8 \end{bmatrix}, \begin{bmatrix} 3 \\ -5 \end{bmatrix} \right\}$ is linearly independent? **NO**

$$\begin{bmatrix} 9 \\ 7 \end{bmatrix} x_1 + \begin{bmatrix} 4 \\ 8 \end{bmatrix} x_2 + \begin{bmatrix} 3 \\ -5 \end{bmatrix} x_3 = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{aligned} 9x_1 + 4x_2 + 3x_3 &= 0 \\ 7x_1 + 8x_2 - 5x_3 &= 0 \end{aligned}$$

~~NO~~
 ∞ # of sol'n

$$\left[\begin{array}{ccc|c} 9 & 4 & 3 & 0 \\ 7 & 8 & -5 & 0 \end{array} \right]$$

coef

$$\begin{bmatrix} 9 & 4 & 3 \\ 7 & 8 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

3 columns > 2 rows
 \Rightarrow at least 1 free variable
 $\Rightarrow \infty$ # of sol'n's

$\{\mathbf{a}_1, \dots, \mathbf{a}_n\}$ is linearly independent if and only if

$A\mathbf{x} = \mathbf{0}$ has exactly one solution

(pivot in every column of echelon form of coefficient matrix A).

$\{\mathbf{a}_1, \dots, \mathbf{a}_n\}$ is linearly dependent if and only if

$A\mathbf{x} = \mathbf{0}$ has an infinite number of solutions.

(at least one free variable)

Thm: Let $\mathcal{S} = \{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\}$ be a set of vectors in R^k . Then \mathcal{S} is linearly dependent if and only if the vector equation $c_1\mathbf{a}_1 + c_2\mathbf{a}_2 + \dots + c_n\mathbf{a}_n = \mathbf{0}$ has an infinite number of solutions.

Is $\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}, \begin{bmatrix} 5 \\ 7 \\ 9 \end{bmatrix} \right\}$ linearly independent?

$$\begin{bmatrix} 1 & 4 & 5 & 0 \\ 2 & 5 & 7 & 0 \\ 3 & 6 & 9 & 0 \end{bmatrix}$$

drop constants' column since homogeneous equation & row ops don't affect 0's

$$\begin{bmatrix} 1 & 4 & 5 \\ 2 & 5 & 7 \\ 3 & 6 & 9 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 5 \\ 7 \\ 9 \end{bmatrix}$$

$$1 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + 1 \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} - 1 \begin{bmatrix} 5 \\ 7 \\ 9 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

\Rightarrow lin dep

$$0 \begin{bmatrix} \end{bmatrix} + 0 \begin{bmatrix} \end{bmatrix} + 0 \begin{bmatrix} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

∞ # of sol'n's \Rightarrow lin dep

$$\begin{bmatrix} 1 & 4 & 5 \\ 2 & 5 & 7 \\ 3 & 6 & 9 \end{bmatrix}$$

$$\begin{array}{l} R_2 - 2R_1 \rightarrow R_2 \\ R_3 - 3R_1 \rightarrow R_3 \end{array} \rightarrow \begin{bmatrix} 1 & 4 & 5 \\ 0 & -3 & -3 \\ 0 & -6 & -6 \end{bmatrix}$$

$$\begin{array}{l} R_3 - 2R_2 \rightarrow R_3 \end{array} \rightarrow \begin{bmatrix} 1 & 4 & 5 & | & 0 \\ 0 & -3 & -3 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

free variable
 ∞ # of sol'n's
 \rightarrow homog
 \Rightarrow lin dep

$\left\{ \begin{bmatrix} 9 \\ 7 \end{bmatrix}, \begin{bmatrix} 4 \\ 8 \end{bmatrix}, \begin{bmatrix} 3 \\ -5 \end{bmatrix} \right\}$ is linearly dependent since

$$\begin{bmatrix} 9 & 4 & 3 \\ 7 & 8 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

has an infinite number of solutions

$$\left(\text{In particular } \begin{bmatrix} 9 & 4 & 3 \\ 7 & 8 & -5 \end{bmatrix} \begin{bmatrix} 1 \\ -\frac{3}{2} \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right)$$

or equivalently,

$$1 \begin{bmatrix} 9 \\ 7 \end{bmatrix} - \left(\frac{3}{2}\right) \begin{bmatrix} 4 \\ 8 \end{bmatrix} - \begin{bmatrix} 3 \\ -5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

or equivalently,

$$\begin{bmatrix} 3 \\ -5 \end{bmatrix} = \begin{bmatrix} 9 \\ 7 \end{bmatrix} - (3/2) \begin{bmatrix} 4 \\ 8 \end{bmatrix}$$

can find non-trivial sol'n to homog

or alternatively,

$\left[\begin{array}{l} 3 \text{ vectors in } \mathbb{R}^2 \text{ cannot be linearly independent.} \\ \text{more columns than rows} \Rightarrow \text{free variables} \end{array} \right]$

$$\begin{bmatrix} 9 \\ 7 \end{bmatrix}, \begin{bmatrix} 4 \\ 8 \end{bmatrix}, \begin{bmatrix} 3 \\ -5 \end{bmatrix}$$

FYI: Is $\{9 + 7t, 4 + 8t, 3 - 5t\}$ linearly independent? **NO**

↑
1st coordinate

↑
2nd coordinate

Thm: Let \mathcal{S} be a set of n vectors in R^k where $n > k$. Then \mathcal{S} is linearly dependent.

more columns than rows

\Rightarrow free variables

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{k1} & a_{k2} & \dots & a_{kn} \end{bmatrix}$$

Thm: A set of vectors is linearly dependent if one of the vectors can be written as a linear combination of the other vectors.

A set of vectors is linearly independent if none of the vectors can be written as a linear combination of the other vectors.

Is $\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 10 \\ 20 \\ 30 \end{bmatrix} \right\}$ linearly independent? **NO**

↙ Is $\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} \right\}$ linearly independent? **YES**

only 2 vectors

\Rightarrow can easily determine if one is a lin comb of other

↙ Is $\left\{ \begin{bmatrix} 10 \\ 20 \\ 30 \end{bmatrix}, \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} \right\}$ linearly independent? **YES**

Is $\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \\ 3 \end{bmatrix}, \begin{bmatrix} 4 \\ 5 \\ 6 \\ 2 \end{bmatrix}, \begin{bmatrix} 5 \\ 7 \\ 9 \\ 1 \end{bmatrix}, \begin{bmatrix} 6 \\ 2 \\ 1 \\ 5 \end{bmatrix}, \begin{bmatrix} 4 \\ 3 \\ 4 \\ 6 \end{bmatrix}, \begin{bmatrix} 1 \\ 4 \\ 3 \\ 7 \end{bmatrix} \right\}$ linearly independent? **NO**

6 vectors in \mathbb{R}^4

Is $\left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 4 \\ -3 \\ 0 \end{bmatrix} \right\}$ linearly independent? **NO**

$5\vec{0} + 0\vec{v} + 0\vec{w} = \vec{0}$

\rightarrow lin dep

Is $\left\{ \begin{bmatrix} 0 \\ -1 \\ -2 \end{bmatrix} \right\}$ linearly independent? **YES**

$0 \begin{bmatrix} 0 \\ -1 \\ -2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

Is $\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 5 \\ 7 \\ 9 \end{bmatrix} \right\}$ linearly independent? **NO**

If not obvious \Rightarrow do row ops

$$\begin{bmatrix} 1 & 4 & 5 \\ 2 & 5 & 7 \\ 3 & 6 & 9 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 4 & 5 \\ 0 & -3 & -3 \\ 0 & -6 & -6 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 4 & 5 \\ 0 & -3 & -3 \\ 0 & 0 & 0 \end{bmatrix}$$

2.1: Operations on Matrices

$$A = (a_{ij}), B = (b_{ij}), C = (c_{ij}).$$

Defn: Two matrices A and B are equal, if they have the same dimension and $a_{ij} = b_{ij}$ for all $i = 1, \dots, n, j = 1, \dots, m$

Defn: $A + B = (a_{ij} + b_{ij}).$

Ex:
$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} + \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} 1+5 & 2+6 \\ 3+7 & 4+8 \end{bmatrix} = \begin{bmatrix} 6 & 8 \\ 10 & 12 \end{bmatrix}$$

Defn: $cA = (ca_{ij}).$

Ex:
$$3 \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 3(1) & 3(2) \\ 3(3) & 3(4) \end{bmatrix} = \begin{bmatrix} 3 & 6 \\ 9 & 12 \end{bmatrix}$$

Defn: $-B = (-1)B.$

Defn: $A - B = A + (-B).$

Defn: The zero matrix $= 0 = (a_{ij})$ where $a_{ij} = 0$ for all i, j .

Ex: $[0], \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}, \dots$

$\begin{bmatrix} 0 \\ 0 \end{bmatrix}$
↪ vector
0 matrix

Defn: The identity matrix = $I = (a_{ij})$ where $a_{ij} = 0$ for all $i \neq j$ and $a_{ii} = 1$ for all i and I is a square matrix

Ex: $[1]$, $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$, $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$, ...

$A = (a_{ij})$, $B = (b_{ij})$, $C = (c_{ij})$.

Suppose A is an $m \times k$ matrix, B is an $k \times n$.
 $AB = C$ where

$c_{ij} = \text{row}(i) \text{ of } A \cdot \text{column}(j) \text{ of } B$
 $= a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{ik}b_{kj}$

$\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 5 & 6 & 7 \\ 8 & 9 & 10 \end{bmatrix} = \begin{bmatrix} 1(5)+2(8) & 6+18 & 7+20 \\ 3(5)+4(8) & 18+36 & 21+40 \\ 0(5)+1(8) & 0+9 & 0+10 \\ 1(5)+0(8) & 6+0 & 7+0 \end{bmatrix}$

4×2 2×3

$\begin{bmatrix} 5 & 6 & 7 \\ 8 & 9 & 10 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} = \text{NOT DEFINED}$

2×3 4×2

$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 5 & 6 & 7 \\ 8 & 9 & 10 \end{bmatrix} = \begin{bmatrix} 5 & 6 & 7 \\ 8 & 9 & 10 \end{bmatrix}$

2×2 2×3 4×3

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

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

$$\begin{bmatrix} 5 & 6 & 7 \\ 8 & 9 & 10 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 5 & 6 & 7 \\ 8 & 9 & 10 \end{bmatrix}$$

$$(2 \times 3) \quad (3 \times 3)$$
$$I_{3 \times 3}$$

$$I_{3 \times 3} \neq I_{2 \times 2}$$

$$\begin{bmatrix} 5 & 6 & 7 \\ 8 & 9 & 10 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \text{NOT DEFINED}$$

$2 \times 3 \quad 2 \times 2$

$L \qquad \qquad \qquad R$

Matrix multiplication is NOT commutative

$$AB \neq BA$$

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 5 & 6 & 7 \\ 8 & 9 & 10 \end{bmatrix} \neq \begin{bmatrix} \quad \quad \quad \\ \quad \quad \quad \end{bmatrix} \begin{bmatrix} \quad \quad \quad \\ \quad \quad \quad \end{bmatrix}$$

undefined

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 4 \\ 3 & 10 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 7 & 10 \\ 3 & 4 \end{bmatrix}$$

Matrix mult is linear

$$A (s \vec{u} + t \vec{v})$$

vector or
matrix

$$s A \vec{u} + t A \vec{v}$$

$$A \vec{u} = \vec{0} \quad \& \quad A \vec{v} = \vec{0}$$

$$\begin{aligned} A (s \vec{u} + t \vec{v}) &= s A \vec{u} + t A \vec{v} \\ &= \vec{0} + \vec{0} = \vec{0} \end{aligned}$$

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