

# Linear Algebra

Book 2

$$f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$f(x, y) = (3x+2y, x-5y)$  can be represented as a matrix transformation

$$\begin{pmatrix} x \\ y \end{pmatrix} \mapsto \begin{bmatrix} 3 & 2 \\ 1 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 3x+2y \\ x-5y \end{bmatrix}$$

Every linear operator can be expressed as matrix multiplication

eg. consider solutions of  $y''+y=0$  i.e.  $f(x) = \underbrace{a \sin x + b \cos x}_{\begin{bmatrix} a \\ b \end{bmatrix}}$

$$Df(x) = \underbrace{a \cos x - b \sin x}_{\begin{bmatrix} b \\ a \end{bmatrix}}$$

$$D(rf+sg) = rDf + sDg \quad \begin{bmatrix} b \\ a \end{bmatrix}$$

$$(rf+sg)' = rf' + sg'$$

$$\underbrace{\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}}_M \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} -b \\ a \end{bmatrix}$$

$$M = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

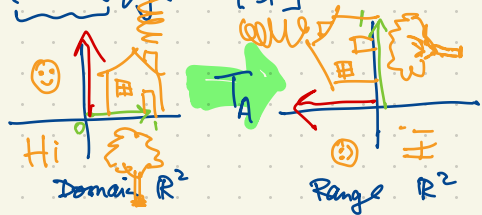
$$M^2 = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$M^3 = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$$

$$M^4 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Every  $2 \times 2$  real matrix  $A$  represents a linear transformation  $T_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  which is the matrix transformation  $T_A \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$ .

eg.  $\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -y \\ x \end{bmatrix}$   $T_A$  is a counter-clockwise  $90^\circ$  rotation about the origin in  $\mathbb{R}^2$ :



$$T_A \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

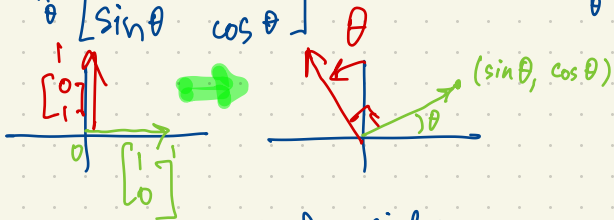
$$T_A \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -1 \\ 0 \end{bmatrix}$$

$$T_A^{-1} = I \quad I \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x \\ y \end{bmatrix}$$

A counterclockwise rotation by angle  $\theta$  about the origin in  $\mathbb{R}^2$  represented by the matrix  $R_\theta = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \ \theta \end{bmatrix}$

$$R_\theta \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}$$

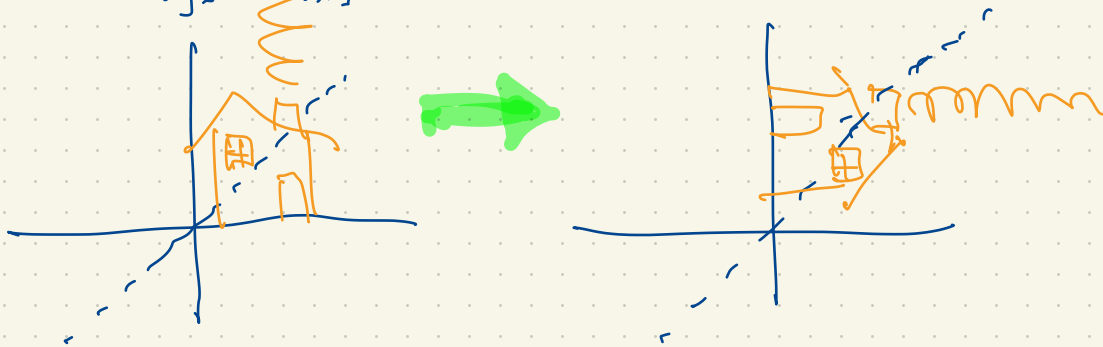
$$R_\theta \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix}$$



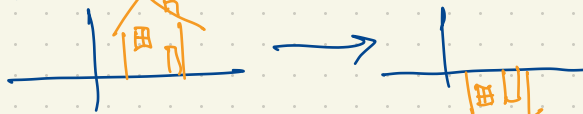
$$\begin{aligned} \cos(\alpha + \beta) &= \cos \alpha \cos \beta - \sin \alpha \sin \beta \\ \sin(\alpha + \beta) &= \sin \alpha \cos \beta + \cos \alpha \sin \beta \end{aligned}$$

$$R_\beta R_\alpha = R_{\alpha + \beta} \quad \begin{bmatrix} \cos \beta & -\sin \beta \\ \sin \beta & \cos \beta \end{bmatrix} \begin{bmatrix} \cos \alpha & -\sin \alpha \\ \sin \alpha & \cos \alpha \end{bmatrix} = \begin{bmatrix} \cos(\alpha + \beta) & -\sin(\alpha + \beta) \\ \sin(\alpha + \beta) & \cos(\alpha + \beta) \end{bmatrix}$$

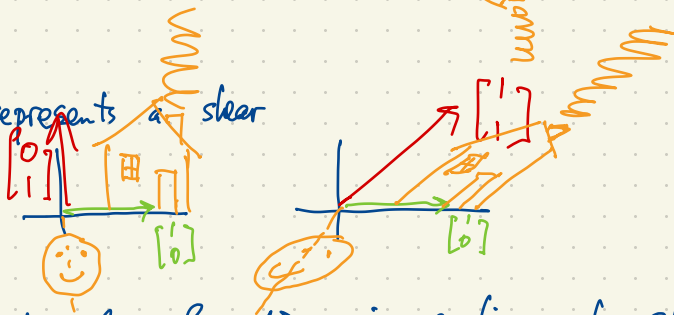
Eg.  $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} y \\ x \end{pmatrix}$  is a reflection about the line  $y=x$



$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$  represents a reflection in the x-axis

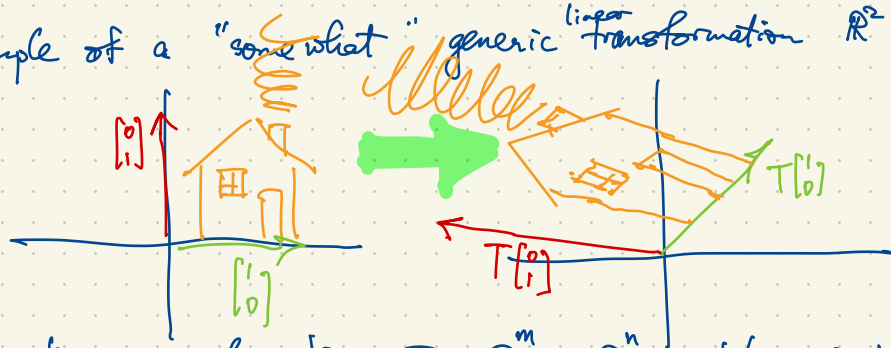


$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$  represents a shear



Every matrix transformation is a linear transformation: it takes  $\mathbb{D}$  to  $\mathbb{D}$  and it takes lines to lines. It may distort distances and angles or points.

Example of a "somewhat" generic linear transformation  $\mathbb{R}^2 \rightarrow \mathbb{R}^2$ :



Every linear transformation  $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$  takes  $0$  to  $0$ ,  
 takes lines to lines or points

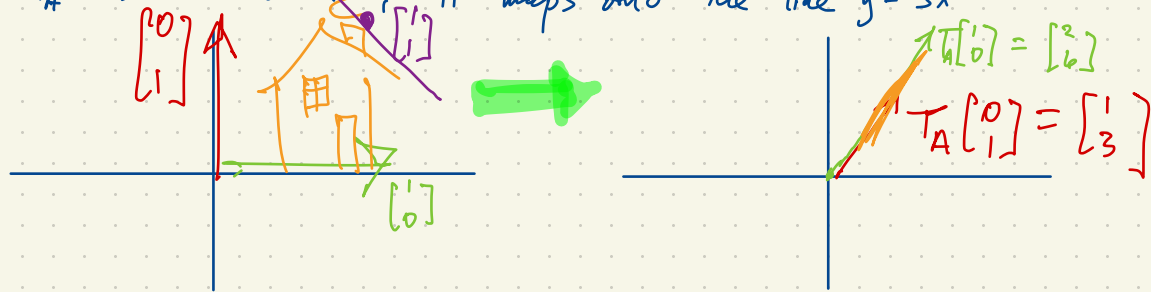
$$= \begin{bmatrix} 3 \\ 9 \end{bmatrix}$$

A function  $f: A \rightarrow B$  is "one-to-one" if  $f(x) = f(y)$  implies  $x = y$ . (No two inputs give the same output.)  
 $f$  is "onto" if for every  $b \in B$  there exists  $a \in A$  such that  $f(a) = b$ .

eg.  $A = \begin{bmatrix} 2 & 1 \\ 6 & 3 \end{bmatrix}$  defines a linear transformation  $T_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ ,  $T_A \begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2x+y \\ 6x+3y \end{bmatrix}$ .

This function is not one-to-one e.g.  $T_A \begin{bmatrix} 1 \\ 1 \end{bmatrix} = T_A \begin{bmatrix} -1 \\ 5 \end{bmatrix} = \begin{bmatrix} 3 \\ 9 \end{bmatrix}$

And  $T_A$  is not onto  $\mathbb{R}^2$ ; it maps onto the line  $y = 3x$

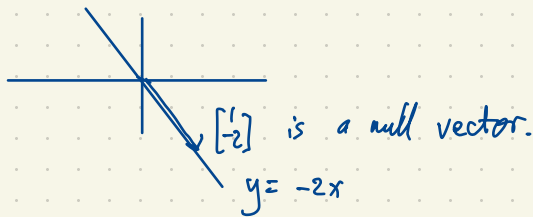


The null space of a linear transformation  $\text{Nul } T = \{ \underline{v} : T\underline{v} = \underline{0} \}$ . (the set of null vectors of  $T$ )

Recall:  $T\underline{0} = \underline{0}$

$$\text{Nul} \begin{bmatrix} 2 & 1 \\ 6 & 3 \end{bmatrix} = \text{Nul } T_A = \left\{ \begin{bmatrix} x \\ -2x \end{bmatrix} : x \in \mathbb{R} \right\}$$

$$A \begin{bmatrix} x \\ -2x \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$



$T$  is one-to-one iff  $\text{Nul } T = \{ \underline{0} \}$  (the only null vector is  $\underline{0}$ ).

This statement should be clear:

On the one hand, suppose  $T$  is one-to-one.

If  $\underline{v} \in \text{Nul } T$  then  $T\underline{v} = \underline{0} = T\underline{0}$  then  $\underline{v} = \underline{0}$ .

This says: if  $T$  is one-to-one then  $\text{Nul } T = \{ \underline{0} \}$

Conversely, suppose  $\text{Nul } T = \{ \underline{0} \}$ .

If  $T\underline{v} = T\underline{w}$  then  $T(\underline{v} - \underline{w}) = T\underline{v} - T\underline{w} = \underline{0}$

so  $\underline{v} - \underline{w} \in \text{Nul } T$  i.e.  $\underline{v} - \underline{w} = \underline{0}$  i.e.  $\underline{v} = \underline{w}$ .

"Span" can be used as a noun or as a verb.

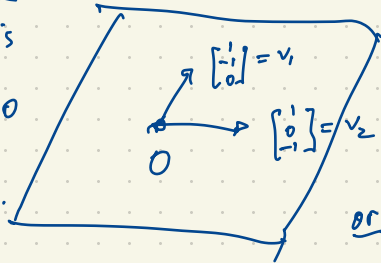
The span of a list of vectors  $v_1, \dots, v_k$  is the set of all linear combinations of  $v_1, \dots, v_k$ .

eg. the span of the vectors  $v_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ ,  $v_2 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$  in  $\mathbb{R}^3$  is

the plane  $x + y + z = 0$

in  $\mathbb{R}^3$

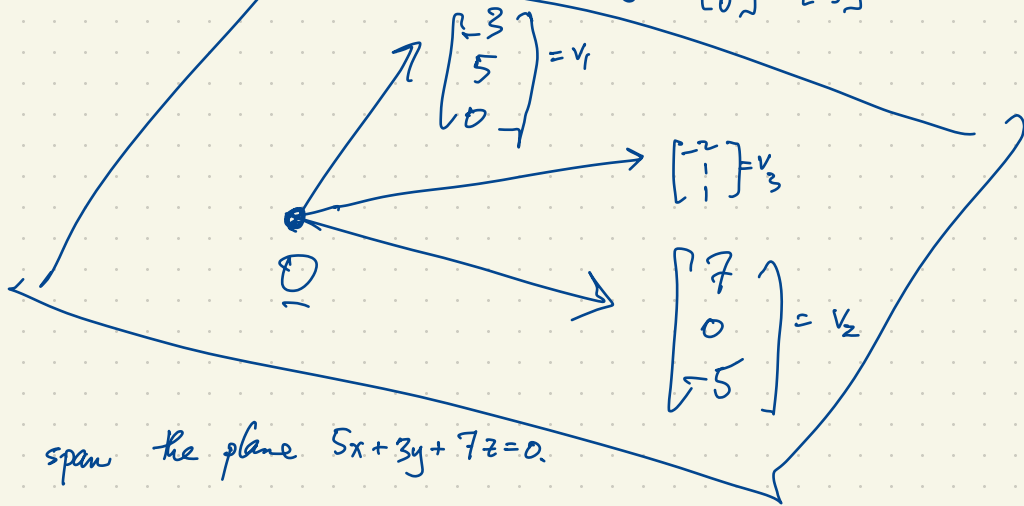
i.e. the plane  $z = -x - y$ .



We say that the span of  $v_1$  and  $v_2$  is the plane

or:  $v_1$  and  $v_2$  span the plane  $x + y + z = 0$ .

eg. the plane  $5x + 3y + 7z = 0$  is spanned by  $\begin{bmatrix} -3 \\ 5 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} 7 \\ 0 \\ -5 \end{bmatrix}$



Given any set of vectors  $S \subset \mathbb{R}^3$ , the span of  $S$  (denoted  $\text{span } S = \{ \text{linear combinations of vectors in } S \}$ ) is either  $\{ \underline{0} \}$ , or a line through  $\underline{0}$ , or a plane through  $\underline{0}$ , or  $\mathbb{R}^3$ .

Friday: Quiz 5 on Span.

The image of  $T$  is  $\{ T_A \underline{v} : \underline{v} \in \text{domain of } T_A \}$  is the span of the columns of  $A$ .

Eg.  $A = \begin{bmatrix} 0 & 1 & -1 \\ -1 & 0 & 1 \\ 1 & -1 & 0 \end{bmatrix}$  defines a linear transformation  $T_A: \mathbb{R}^3 \rightarrow \mathbb{R}^3$

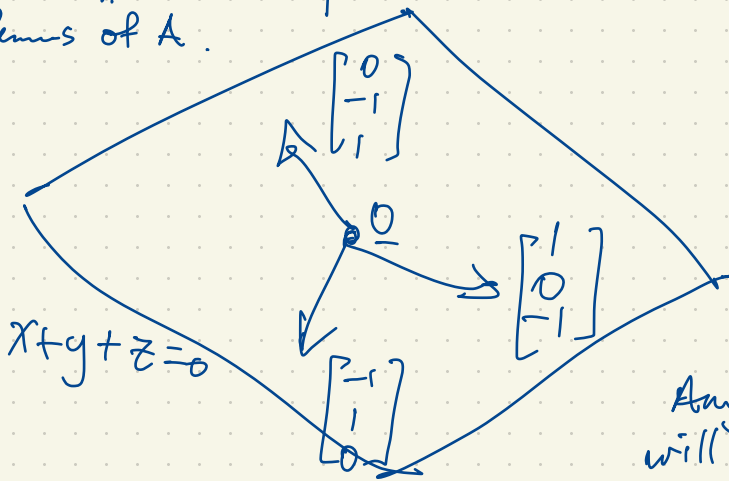
(here  $\mathbb{R}^3$  consists of  $3 \times 1$  column vectors)

$$T_A(v) = A \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 & 1 & -1 \\ -1 & 0 & 1 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} y-z \\ -x+z \\ x-y \end{bmatrix}$$

$$v = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\text{The image of } T_A \text{ is } \left\{ T_A v : v \in \mathbb{R}^3 \right\} = \left\{ \begin{bmatrix} y-z \\ -x+z \\ x-y \end{bmatrix} : x, y, z \in \mathbb{R} \right\}$$

The image of  $T_A$  is the span of the columns of  $A$ .



$$x \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} + y \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + z \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}$$

(a linear combination of the columns of  $A$ )

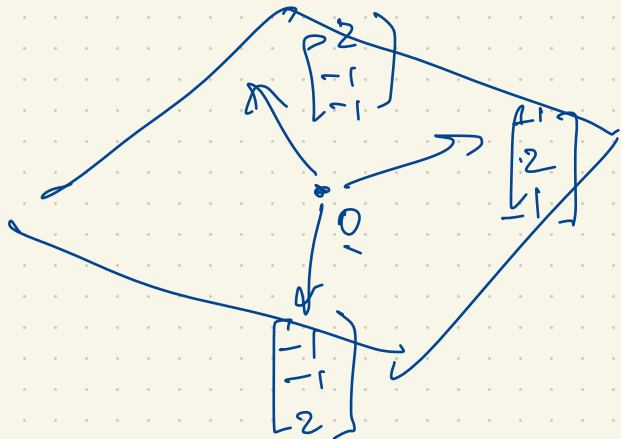
$T_A$  is not onto  $\mathbb{R}^3$ . This happens because the columns of  $A$  fail to span  $\mathbb{R}^3$ .

Any 3 linearly independent vectors in  $\mathbb{R}^3$  will span all of  $\mathbb{R}^3$  (their span is  $\mathbb{R}^3$ ).



Another example:  $B = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix}$  defines a linear transformation  $T_B: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ .

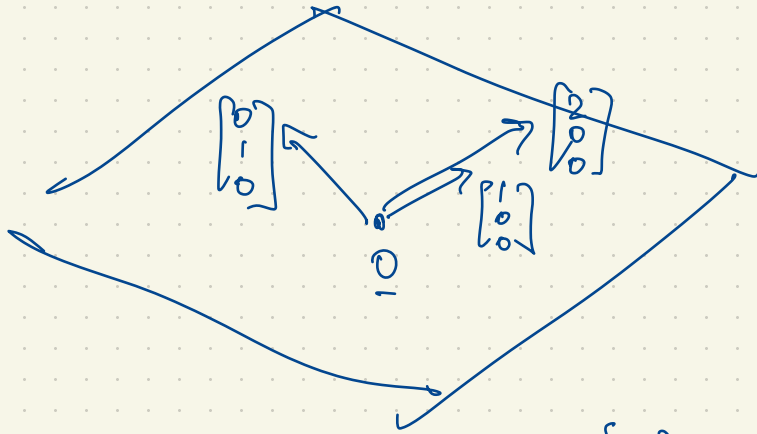
Once again  $T_B$  is not onto  $\mathbb{R}^3$ ; its image is the span of the columns of  $B$  i.e. the plane  $x+y+z=0$  through the origin in  $\mathbb{R}^3$ .



$C = \begin{bmatrix} 3 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix}$  has three linearly independent columns spanning  $\mathbb{R}^3$  i.e. the image of  $T_C$  is  $\mathbb{R}^3$  i.e.  $T_C$  is onto  $\mathbb{R}^3$ .

Check: If  $a \begin{bmatrix} 3 \\ -1 \\ -1 \end{bmatrix} + b \begin{bmatrix} -1 \\ 2 \\ -1 \end{bmatrix} + c \begin{bmatrix} -1 \\ -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 3a-b-c \\ -a+2b-c \\ -a-b+2c \end{bmatrix}$

$A = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$  has  $\left\{ \begin{bmatrix} x \\ y \\ 0 \end{bmatrix} : x, y \in \mathbb{R} \right\}$  as the span of its columns.  
 $T_A$  is not onto.



The span of the rows of  $A$  is  $\{ [a, 2a, b] : a, b \in \mathbb{R} \}$

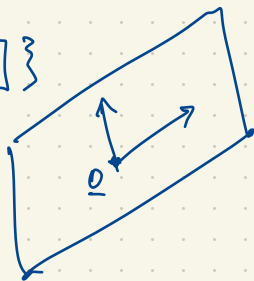
A subspace of  $\mathbb{R}^n$  generalizes the notion of  $\{0\}$ , line through the origin, plane through the origin, etc. up to and including  $\mathbb{R}^n$  itself. The dimension of such a subspace is  $0, 1, 2, 3, \dots, n$ .

Given any set  $S \subset \mathbb{R}^n$  (any set of vectors) then  $\text{span } S = \{ \text{linear combinations of vectors in } S \}$  is a subspace of  $\mathbb{R}^n$ . Another way is to solve any homogeneous linear system in  $n$  variables.

The latter case is the same thing as finding the null space of a linear transformation. In particular if  $A$  is an  $m \times n$  matrix then  $\text{Nul } A = \left\{ \underset{\substack{\uparrow \\ \text{in } \mathbb{R}^m}}{v} \in \mathbb{R}^n : Av = \underset{\substack{\uparrow \\ \text{in } \mathbb{R}^m}}{0} \right\}$  is a subspace of  $\mathbb{R}^n$ .

Ex. a 2-dimensional subspace of  $\mathbb{R}^3$  (i.e. a plane through the origin) can be described in either of two ways.

$$U = \text{Span} \left\{ \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix}, \begin{bmatrix} 3 \\ -1 \\ 0 \end{bmatrix} \right\}$$



$$x + 3y - z = 0$$



Alternatively,  $U = \text{Nul} \begin{bmatrix} 1 & 3 & -1 \end{bmatrix}$

$$= \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} \in \mathbb{R}^3 : \begin{bmatrix} 1 & 3 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0 \right\}$$

$$= \left\{ s \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix} + t \begin{bmatrix} 3 \\ -1 \\ 0 \end{bmatrix} : s, t \in \mathbb{R} \right\}$$

Ex. a 1-dimensional subspace of  $\mathbb{R}^3$  (i.e. a line through the origin).

$$U = \text{span} \left\{ \begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix} \right\}$$



$$U = \text{Nul} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \end{bmatrix} = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} \in \mathbb{R}^3 : \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\}$$

i.e.  $\begin{cases} x + y + z = 0 \\ x + 2y + 4z = 0 \end{cases}$

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

$$U = \text{Nul} \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 3 \end{bmatrix}$$

$x, y$  are basic variables;  
 $z$  is a free variable.

$z = t$  where  $t$  is arbitrary; solve for  $y, x$

$$y = -3t$$

$$x = 2t$$

$$U = \left\{ \begin{bmatrix} 2t \\ -3t \\ t \end{bmatrix} : t \in \mathbb{R} \right\} = \left\{ t \begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix} : t \in \mathbb{R} \right\}$$

The solutions of  $y''+y=0$  form a vector space  $\{y : y''+y=0\} = \text{span}\{\sin x, \cos x\}$   
 $= \{a \sin x + b \cos x : a, b \in \mathbb{R}\}$

Here  $Ty = y''+y$  is a function mapping one function to another.  $= \text{Nul } T.$

$$T: \{\text{functions}\} \rightarrow \{\text{functions}\}$$

$T$  is a linear transformation since  $T(ay_1 + by_2) = aTy_1 + bTy_2$ .

Let  $T: V \rightarrow W$  be a linear transformation.

$T$  is one-to-one iff  $\text{Nul } T = 0$ .

$T$  is onto iff every  $w \in W$  has the form  $w = Tv$  for some  $v \in V$ .

$T$  is bijective iff it is both one-to-one and onto. Such functions  $T$  have an inverse  $T^{-1}$ .

$T^{-1}$  must also be linear.

Eg. consider the  $2 \times 2$  matrix  $A = \begin{bmatrix} 3 & 2 \\ 8 & 5 \end{bmatrix}$  which represents a linear transformation  $T_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ .

Find the inverse matrix  $A^{-1}$ .

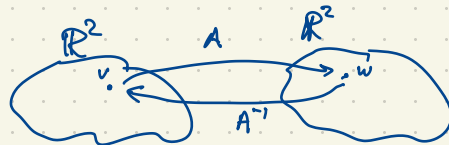
$$A^{-1}(Av) = v$$

$$A(A^{-1}w) = w$$

$$A^{-1}A = I$$

$$AA^{-1} = I$$

$$I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \text{ identity}$$



Fri. Oct 13 Quiz: Inverses of Matrices

A  $2 \times 2$  matrix  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$  is invertible iff  $ad-bc \neq 0$ , in which case  $A^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$ .

Eg. for  $A = \begin{bmatrix} 3 & 2 \\ 8 & 5 \end{bmatrix}$  we have  $3 \cdot 5 - 2 \cdot 8 = -1$ ,  $A^{-1} = \frac{1}{-1} \begin{bmatrix} 5 & -2 \\ -8 & 3 \end{bmatrix} = \begin{bmatrix} -5 & 2 \\ 8 & -3 \end{bmatrix}$ .

Check:  $AA^{-1} = \begin{bmatrix} 3 & 2 \\ 8 & 5 \end{bmatrix} \begin{bmatrix} -5 & 2 \\ 8 & -3 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$  and  $A^{-1}A = I$ .

Eg.  $B = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \end{bmatrix}$ . Compute  $B^{-1}$ .

General method: To compute  $A^{-1}$ , if it exists, write down  $\begin{bmatrix} A & | & I_n \end{bmatrix}$  and row reduce leading to  $\begin{bmatrix} I_n & | & A^{-1} \end{bmatrix}$ .  
 $n \times n$        $n \times 2n$   
 $I_n = \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{bmatrix}$

In our case  $[B | I_3] = \left[ \begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 4 & 0 & 1 & 0 \\ 1 & 3 & 9 & 0 & 0 & 1 \end{array} \right] \sim \left[ \begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 3 & -1 & 1 & 0 \\ 0 & 2 & 8 & -1 & 0 & 1 \end{array} \right] \sim \left[ \begin{array}{ccc|ccc} 1 & 0 & -2 & 2 & -1 & 0 \\ 0 & 1 & 3 & -1 & 1 & 0 \\ 0 & 2 & 8 & -1 & 0 & 1 \end{array} \right] \sim \left[ \begin{array}{ccc|ccc} 1 & 0 & -2 & 2 & -1 & 0 \\ 0 & 1 & 3 & -1 & 1 & 0 \\ 0 & 0 & 2 & 1 & -2 & 1 \end{array} \right] \sim \left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & 3 & -3 & 1 \\ 0 & 1 & 3 & -1 & 1 & 0 \\ 0 & 0 & 1 & \frac{1}{2} & -1 & \frac{1}{2} \end{array} \right] \sim \left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & 3 & -3 & 1 \\ 0 & 1 & 0 & -\frac{5}{2} & 4 & -\frac{3}{2} \\ 0 & 0 & 1 & \frac{1}{2} & -1 & \frac{1}{2} \end{array} \right]$

$$B^{-1} = \begin{bmatrix} 3 & -3 & 1 \\ -\frac{5}{2} & 4 & -\frac{3}{2} \\ \frac{1}{2} & -1 & \frac{1}{2} \end{bmatrix}$$

Check:  $B^{-1}B = \begin{bmatrix} 3 & -3 & 1 \\ -\frac{5}{2} & 4 & -\frac{3}{2} \\ \frac{1}{2} & -1 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$  ✓

$n \times 2n$   
 If the pivots are not all in the leftmost  $n$  columns, we don't get  $I_n$  on the left. In this case  $A$  is not invertible.

Eg.  $A = \begin{bmatrix} 3 & 2 \\ 8 & 5 \end{bmatrix}$

$$[A | I] = \left[ \begin{array}{cc|cc} 3 & 2 & 1 & 0 \\ 8 & 5 & 0 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 3 & 2 & 1 & 0 \\ -1 & -1 & -3 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 3 & 2 & 1 & 0 \\ 1 & 1 & 3 & -1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 0 & -1 & -8 & 3 \\ 1 & 1 & 3 & -1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 1 & 3 & -1 \\ 0 & -1 & -8 & 3 \end{array} \right]$$

$$\sim \left[ \begin{array}{cc|cc} 1 & 1 & 3 & -1 \\ 0 & 1 & 8 & -3 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 0 & -5 & 2 \\ 0 & 1 & 8 & -3 \end{array} \right]$$

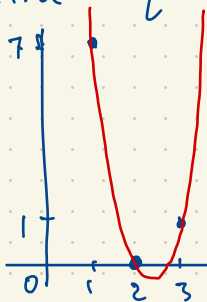
$$A^{-1} = \begin{bmatrix} -9 & 2 \\ 8 & -3 \end{bmatrix}$$

Eg.  $A = \begin{bmatrix} 3 & 1 \\ 6 & 2 \end{bmatrix}$  has  $3 \cdot 2 - 1 \cdot 6 = 0$  so  $A$  is not invertible. What goes wrong in our algorithm?

$$[A | I] = \left[ \begin{array}{cc|cc} 3 & 1 & 1 & 0 \\ 6 & 2 & 0 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 3 & 1 & 1 & 0 \\ 0 & 0 & -2 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & \frac{1}{3} & \frac{1}{3} & 0 \\ 0 & 0 & -2 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & \frac{1}{3} & \frac{1}{3} & 0 \\ 0 & 0 & -2 & 1 \end{array} \right]$$

The pivots do not appear in the leftmost two columns so we conclude that  $A$  is not invertible. The image of  $T_A$  is the span of the columns of  $A$ , namely  $\text{span} \left\{ \begin{bmatrix} 3 \\ 6 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\} = \text{span} \left\{ \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\}$ , not  $\mathbb{R}^2$ . So  $T_A$  is not invertible i.e.  $A$  is not invertible.

Eg. Find a quadratic polynomial  $f(t) = at^2 + bt + c$  having table of values



$$f(1) = c + b + a = 7$$

$$f(2) = c + 2b + 4a = 0$$

$$f(3) = c + 3b + 9a = 1$$

$$\text{So } f(t) = 22 - 19t + 4t^2$$

check:  $f(1) = 7, f(2) = 0, f(3) = 1$  ✓

t	f(t)
1	7
2	0
3	1

Vandermonde matrix

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \end{bmatrix} \begin{bmatrix} c \\ b \\ a \end{bmatrix} = \begin{bmatrix} 7 \\ 0 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} c \\ b \\ a \end{bmatrix} = \begin{bmatrix} 3 & -3 & 1 \\ -\frac{3}{2} & 4 & -\frac{3}{2} \\ \frac{1}{2} & -1 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} 7 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 22 \\ -19 \\ 4 \end{bmatrix}$$

The solution of a linear system  $A\mathbf{x} = \mathbf{b}$  is  $\mathbf{x} = A^{-1}\mathbf{b}$  assuming  $A$  is an invertible  $n \times n$  matrix.  $[A | I] \sim \dots \sim [I | A^{-1}]$

$A = \begin{bmatrix} 3 & 1 \\ 6 & 2 \end{bmatrix}$  is not invertible since the span of its columns is  $\text{span}\left\{\begin{bmatrix} 1 \\ 2 \end{bmatrix}\right\}$  i.e.  $A$  has linearly dependent columns.  $\begin{bmatrix} 3 \\ 6 \end{bmatrix} = 3\begin{bmatrix} 1 \\ 2 \end{bmatrix}$

Alternatively,  $A$  has a null vector  $\begin{bmatrix} 1 \\ -3 \end{bmatrix} \in \text{Nul } A$  since  $A\begin{bmatrix} 1 \\ -3 \end{bmatrix} = \begin{bmatrix} 3 & 1 \\ 6 & 2 \end{bmatrix}\begin{bmatrix} 1 \\ -3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} = A\begin{bmatrix} 0 \\ 0 \end{bmatrix}$ .

$\text{Nul } A = \text{span}\left\{\begin{bmatrix} 1 \\ -3 \end{bmatrix}\right\}$  so  $A$  is not one-to-one.

The linear system  $A\mathbf{x} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$  has many solutions.

The linear system  $A\mathbf{x} = \begin{bmatrix} 1 \\ 7 \end{bmatrix}$  has no solutions. since  $\begin{bmatrix} 1 \\ 7 \end{bmatrix} \notin \text{span}\left\{\begin{bmatrix} 1 \\ 2 \end{bmatrix}\right\}$ .

In 5th edition, I'm omitting

2.4	Partitioned Matrices
2.5	Matrix Factorizations
2.6	Leontief-Input/Output Model
2.7	Computer graphics

$$U_1 \cap U_2 = \{u : u \in U_1 \text{ and } u \in U_2\}$$

Continue with 2.8: Subspaces of  $\mathbb{R}^n$

A subspace of  $\mathbb{R}^n$  is a subset  $U \subseteq \mathbb{R}^n$  such that

- (i)  $\mathbf{0} \in U$
- (ii) For all  $u, v \in U$ ,  $u+v \in U$ .
- (iii) For all  $u \in U$  and scalar  $c \in \mathbb{R}$ ,  $cu \in U$ .

Eg. In  $\mathbb{R}^2$ ,  $\{(x, y) : x, y \geq 0\}$  is not a subspace.

Think of:  $\{0\}$ , line through the origin, plane through the origin, etc.

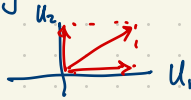
If  $U_1, U_2$  are subspaces of  $\mathbb{R}^n$ , is  $U_1 \cap U_2$  also a subspace of  $\mathbb{R}^n$ ?

- (i) Since  $\mathbf{0} \in U_1$  and  $\mathbf{0} \in U_2$ ,  $\mathbf{0} \in U_1 \cap U_2$ .
- (ii) Let  $u, v \in U_1 \cap U_2$ . Then  $u+v \in U_1$  and  $u+v \in U_2$  so  $u+v \in U_1 \cap U_2$ .
- (iii) Let  $c$  be a scalar and  $u \in U_1 \cap U_2$ . Then  $cu \in U_1$  and  $cu \in U_2$  so  $cu \in U_1 \cap U_2$ .

So yes, the intersection of two subspaces is a subspace.

$U_1 \cup U_2 = \{u : u \in U_1 \text{ or } u \in U_2\}$  i.e.  $u$  is in at least one of  $U_1$  or  $U_2$ , possibly both.

If  $U_1$  and  $U_2$  are subspaces of  $\mathbb{R}^n$ , must  $U_1 \cup U_2$  also be a subspace? No.



eg.  $U_1 = \text{span}\left\{\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right\} =$  the  $x$ -axis in  $\mathbb{R}^2$

$U_2 = \text{span}\left\{\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right\} =$  the  $y$ -axis in  $\mathbb{R}^2$

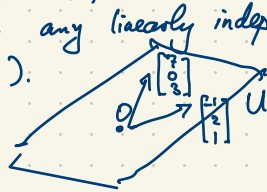
$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \notin U_1 \cup U_2.$$

$\uparrow$  in  $U_1 \cup U_2$        $\uparrow$  in  $U_1 \cup U_2$

Alternatively, a subspace is a nonempty subset  $U \subseteq \mathbb{R}^n$  such that linear combinations of vectors in  $U$  is still in  $U$  i.e.  $\text{span } U = U$ .

If  $U$  is a subspace of  $\mathbb{R}^n$  ( $U \leq V$ ) then a basis for  $U$  is any linearly independent set of vectors spanning  $U$ .

eg. in  $\mathbb{R}^3$ , let  $U$  be the plane  $3x + 5y - 7z = 0$  (through the origin).



Another basis for  $U$  is  $\left\{ \begin{bmatrix} 0 \\ 7 \\ 5 \end{bmatrix}, \begin{bmatrix} -5 \\ 3 \\ 0 \end{bmatrix} \right\}$

The list of vectors  $\left\{ \begin{bmatrix} 7 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} -1 \\ 2 \\ 1 \end{bmatrix} \right\}$  is a basis for  $U$ . These two vectors are linearly independent by inspection. Moreover  $\text{span}\left\{ \begin{bmatrix} 7 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} -1 \\ 2 \\ 1 \end{bmatrix} \right\} = U$  (this is not quite obvious but we will soon see why it's true).

The dimension of  $U$  is 2 because we have a basis consisting of 2 vectors.

### Syllabus

HW	10
Quizzes	20
Test 1	20
Test 2	20
Exam	30
	<hr/>
	100

HW	30
Quizzes	20
Test	20
Exam	30
	<hr/>
	100

I'll correct this online and email everyone with this correction.



How do we find a basis for a subspace of  $\mathbb{R}^n$ ?

Eg. If  $A$  is an  $m \times n$  matrix,  $\text{Row } A = \text{span}(\text{rows of } A) \subseteq \mathbb{R}^n$  (really  $1 \times n$  vectors)  
 $\text{Col } A = \text{span}(\text{columns of } A) \subseteq \mathbb{R}^m$  (really  $m \times 1$  vectors)

(the row space and column space of  $A$ ).

Take e.g.  $A = \begin{bmatrix} 0 & 1 & -1 & 0 & 3 & 6 \\ 0 & 0 & 0 & 1 & -5 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$  in reduced row echelon form.

Row  $A$  has basis  $(0, 1, -1, 0, 3, 6)$ ,  $(0, 0, 0, 1, -5, 2)$  so Row  $A$  is 2-dimensional:  $\dim(\text{Row } A) = 2$ .

The dimension of  $U \subseteq \mathbb{R}^n$  is the number of vectors in a basis for  $U$ .

Col  $A$  has basis  $\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$ .

Col  $A = \text{span}(\text{columns of } A)$

$$= \left\{ c_1 \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + c_3 \begin{bmatrix} -1 \\ 0 \\ 0 \end{bmatrix} + c_4 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + c_5 \begin{bmatrix} 3 \\ -5 \\ 0 \end{bmatrix} + c_6 \begin{bmatrix} 6 \\ 2 \\ 0 \end{bmatrix} : c_1, c_2, \dots, c_6 \text{ any scalars} \right\}$$
$$= \left\{ c_2 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + c_4 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} : c_2, c_4 \text{ scalars} \right\} = \left\{ \begin{bmatrix} x \\ y \\ 0 \end{bmatrix} : x, y \in \mathbb{R} \right\} \text{ (the } xy\text{-plane)}$$

$\dim \text{Col } A = 2$ .

Although row vectors have length 6 and column vectors have length 3, the row space and column space have the same dimension. (equal to the number of pivots).

What if  $A$  is not in reduced row echelon form?

Eg.  $B = \begin{bmatrix} 0 & 2 & -2 & 1 & 1 & 1 \\ 0 & 1 & -1 & 3 & -12 & 12 \\ 0 & 1 & -1 & -2 & 13 & 2 \end{bmatrix}$

Row  $B \subseteq \mathbb{R}^6$   
Col  $B \subseteq \mathbb{R}^3$

$$B \sim \begin{bmatrix} 0 & 1 & -1 & 3 & -12 & 12 \\ 0 & 2 & -2 & 1 & 1 & 14 \\ 0 & 1 & -1 & -2 & 13 & 2 \end{bmatrix} \sim \begin{bmatrix} 0 & 1 & -1 & 3 & -12 & 12 \\ 0 & 0 & 0 & -5 & 25 & -10 \\ 0 & 1 & -1 & -2 & 13 & 2 \end{bmatrix} \sim \begin{bmatrix} 0 & 1 & -1 & 3 & -12 & 12 \\ 0 & 0 & 0 & 1 & -5 & 2 \\ 0 & 1 & -1 & -2 & 13 & 2 \end{bmatrix} \sim \begin{bmatrix} 0 & 1 & -1 & 3 & -12 & 12 \\ 0 & 0 & 0 & 1 & -5 & 2 \\ 0 & 0 & 0 & -5 & 25 & -10 \end{bmatrix}$$

$$\sim \begin{bmatrix} 0 & 1 & -1 & 3 & -12 & 12 \\ 0 & 0 & 0 & 1 & -5 & 2 \\ 0 & 0 & 0 & 1 & -5 & 2 \end{bmatrix} \sim \begin{bmatrix} 0 & 1 & -1 & 3 & -12 & 12 \\ 0 & 0 & 0 & 1 & -5 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 0 & 1 & -1 & 0 & 3 & 6 \\ 0 & 0 & 0 & 1 & -5 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} = A$$

Row  $B =$  Row  $A$  has basis  $(0, 1, -1, 0, 3, 6), (0, 0, 0, 1, -5, 2)$

Col  $B \neq$  Col  $A$  but Col  $B$  has basis  $\begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 3 \\ -2 \end{bmatrix}$

In general, the pivot columns of  $A$  (= reduced row echelon form of  $B$ ) tell us which columns of  $B$  give a basis for col  $B$ .

e.g.  $\begin{bmatrix} -2 \\ -1 \\ -1 \end{bmatrix} = -1 \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + 0 \begin{bmatrix} 1 \\ 3 \\ -2 \end{bmatrix}$

$$\begin{bmatrix} -12 \\ 13 \\ 13 \end{bmatrix} = (3) \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + (-5) \begin{bmatrix} 1 \\ 3 \\ -2 \end{bmatrix}$$

Fact: Although Row  $B$  and Col  $B$  are very different (one is a set of  $1 \times 6$  row vectors; the other is a set of  $3 \times 1$  column vectors) they have the same dimension; in each case the dimension is the number of pivots of  $A$ , the reduced row-echelon form of  $B$ .

Another important subspace related to  $B$  is its null space  $\text{Nul } B = \text{Nul } A$  which has basis

$$\begin{matrix} x_1 & x_2 & x_3 & x_4 & x_5 & x_6 \\ \begin{bmatrix} 0 & 1 & -1 & 0 & 3 & 6 \\ 0 & 0 & 0 & 1 & -5 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \end{matrix}$$

basic variables  $x_2, x_4$   
free variables  $x_1, x_3, x_5, x_6$   
Choose parameters  $r, s, t, u$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{bmatrix} = \begin{bmatrix} r \\ s - 3r - 6u \\ s \\ 5t - 2u \\ t \\ u \end{bmatrix} = r \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} 0 \\ 0 \\ 1 \\ 5 \\ 1 \\ 0 \end{bmatrix} + u \begin{bmatrix} 0 \\ -6 \\ 0 \\ -2 \\ 0 \\ 1 \end{bmatrix}$$

The rank of a matrix plus the nullity of the matrix is the number of columns of the matrix.

The rank of a matrix is the dimension of its row and column space. The nullity of a matrix is the dimension of its null space.

Another way to get a basis for the column space of  $B$  is to transpose the matrix  $B$  to obtain its transpose

$$B^T = \begin{bmatrix} 0 & 2 & -2 & 1 & 14 \\ 2 & 1 & -1 & 3 & 12 \\ -2 & -1 & -1 & -2 & 13 \\ 1 & 3 & -2 & 13 & 2 \\ 14 & 12 & 2 & 2 & 2 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\text{rank } B^T = 2$$

A basis for the row space of  $B^T$  is  $(1, 0, 1)$ ,  $(0, 1, -1)$ ;

a basis for the column space of  $B^T$  is  $\begin{bmatrix} 0 \\ 2 \\ -2 \\ 1 \\ 14 \end{bmatrix}$ ,  $\begin{bmatrix} 1 \\ -1 \\ 3 \\ -2 \\ 12 \end{bmatrix}$ .

So: a basis for the column space of  $B$  is  $\begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \\ 1 \end{bmatrix}$ ,  $\begin{bmatrix} 0 \\ 1 \\ -1 \\ 3 \\ -2 \end{bmatrix}$ ;

and a basis for the row space of  $B$  is  $(0, 2, -2, 1, 14)$ ,  $(0, 1, -1, 3, 12)$   
(the first two rows of  $B$ ).

$$\begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = (2) \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + (1) \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$
$$\begin{bmatrix} 1 \\ -12 \\ 13 \end{bmatrix} = (1) \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + (-12) \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

If  $A = \begin{bmatrix} 5 & 3 \\ 7 & -1 \end{bmatrix}$  then  $A \begin{bmatrix} x \\ z \end{bmatrix} = \begin{bmatrix} 5 & 3 \\ 7 & -1 \end{bmatrix} \begin{bmatrix} x \\ z \end{bmatrix} = \begin{bmatrix} 5x+3z \\ 7x-z \end{bmatrix}$  and  $A \begin{bmatrix} y \\ w \end{bmatrix} = \begin{bmatrix} 5y+3w \\ 7y-w \end{bmatrix}$  so

$$A \begin{bmatrix} x & y \\ z & w \end{bmatrix} = \begin{bmatrix} 5x+3z & 5y+3w \\ 7x-z & 7y-w \end{bmatrix}$$

$$A \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 5 & 3 \\ 7 & -1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x & y \\ z & w \end{bmatrix} = \begin{bmatrix} x+3z & y+3w \\ z & w \end{bmatrix}$$

↑ This matrix is an elementary matrix; it corresponds to an elementary row operation of adding  $3 \times$  row 2 to row 1.

# NOVEMBER 2023

SUN	MON	TUE	WED	THU	FRI	SAT
29	30 <i>HWZ due</i>	31	1	2	3	4
5	6	7	8 <i>Test</i>	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30	1	2

The three kinds of elementary row operations on an  $n \times n$  matrix  $A$  correspond to left-multiplication by an  $n \times n$  elementary matrix.

- Adding an entry "a" in the  $(i,j)$  position of  $I_n = \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ & & 1 \end{bmatrix}$  ( $i \neq j$ ) gives an elementary matrix  $E = \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \\ & a & \\ & & \ddots & \\ & & & 1 \end{bmatrix}$ . Then  $EA$  is obtained from  $A$  by adding "a" times row  $j$  to row  $i$ .

$$E [I_n | A] = [EI_n | EA] = [E | EA]$$

eg.  $A = \begin{bmatrix} 1 & 0 & 1 \\ 2 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 \\ 4 & 1 & 5 \end{bmatrix}$   
 add 2 times row 1 to row 2

$$E = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} = E \text{ elementary matrix}$$

add 2 times row 1 to row 2

$$EA = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 2 & 1 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 1 \\ 4 & 1 & 5 \end{bmatrix}$$

- The row operation "multiply row 2 by 3":  $A = \begin{bmatrix} 1 & 0 & 1 \\ 2 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 \\ 6 & 3 & 9 \end{bmatrix}$   $E = \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} = E$

$$EA = \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 2 & 1 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 1 \\ 6 & 3 & 9 \end{bmatrix}$$

- The row operation "switch rows 2 and 3",  $A = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 2 & 1 & 3 & 2 \\ 5 & 1 & 1 & 4 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 & 1 \\ 5 & 1 & 1 & 4 \\ 2 & 1 & 3 & 2 \end{bmatrix}$   $E = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = E$

$$EA = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 & 1 \\ 2 & 1 & 3 & 2 \\ 5 & 1 & 1 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 5 & 1 & 1 & 4 \\ 2 & 1 & 3 & 2 \end{bmatrix}$$

Every invertible matrix is a product of elementary matrices. A non-invertible matrix is not a product of elementary matrices.

Shoe-Sock Theorem

If  $A$  and  $B$  are invertible  $n \times n$  matrices then  $AB$  is invertible  $n \times n$ .

$$(AB)^{-1} = B^{-1}A^{-1}$$

Check:  $(AB)(B^{-1}A^{-1}) = A I_n A^{-1} = A A^{-1} = I_n$

$$B B^{-1} = I_n$$

$$(B^{-1}A^{-1})(AB) = B^{-1} I_n B = B^{-1} B = I$$

$$(AB)v = A(Bv)$$

$(AB)(A^{-1}B^{-1}) = ?$  does not usually simplify.

$$(ABC)^{-1} = C^{-1}B^{-1}A^{-1}$$

Every elementary row operation is invertible. In other words, elementary matrices are invertible. If  $A = E_1 E_2 E_3 \dots E_r$  where each  $E_i$  is an elementary  $n \times n$  matrix then  $A$  is invertible and

$$A^{-1} = (E_1 E_2 \dots E_r)^{-1} = E_r^{-1} E_{r-1}^{-1} \dots E_2^{-1} E_1^{-1} \text{ where } E_r^{-1}, \dots, E_1^{-1} \text{ are again elementary matrices.}$$

Why does our algorithm for finding  $A^{-1}$  work?

$$\begin{aligned} \underbrace{[A | I]}_{n \times 2n} &\sim E_1 [A | I] \sim E_2 [E_1 A | E_1] \sim \dots \sim E_r [E_{r-1} \dots E_2 E_1 A | E_{r-1} E_{r-2} \dots E_1] \\ &= [E_1 A | E_1] = [E_2 E_1 A | E_2 E_1] \sim \dots \sim \underbrace{[E_r E_{r-1} \dots E_2 E_1 A]}_I \mid \underbrace{[E_r E_{r-1} \dots E_2 E_1]}_{A^{-1}} \end{aligned}$$

$$\text{If } \underbrace{E_r E_{r-1} \dots E_2 E_1 A}_{A^{-1}} = I$$

$$\text{then } A^{-1} = E_r E_{r-1} \dots E_2 E_1$$

$$A = E_1^{-1} E_2^{-1} \dots E_{r-1}^{-1} E_r^{-1}$$

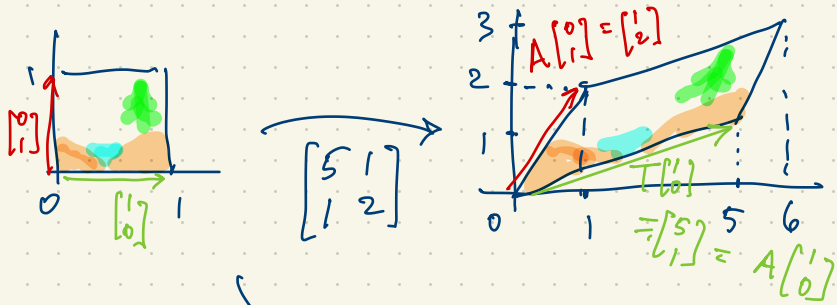
$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$\begin{bmatrix} 2 & 1 \\ 3 & 2 \end{bmatrix}^{-1} = \begin{bmatrix} 2 & -1 \\ -3 & 2 \end{bmatrix}$$

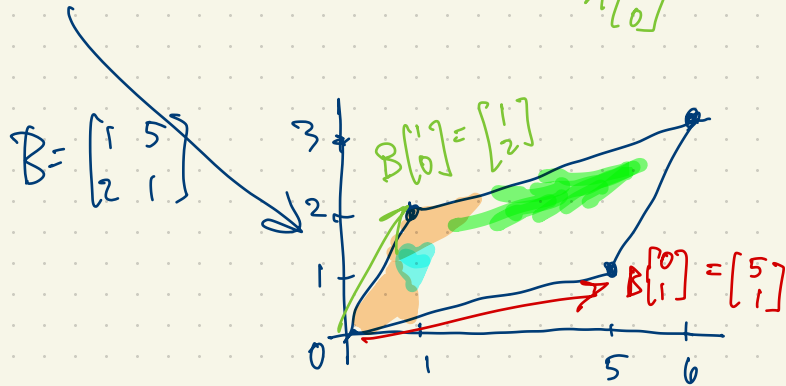
Eg. Write  $A = \begin{bmatrix} 2 & 1 \\ 3 & 2 \end{bmatrix}$  as a product of elementary matrices.

$$[A | I] = \left[ \begin{array}{cc|cc} 2 & 1 & 1 & 0 \\ 3 & 2 & 0 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 2 & 1 & 1 & 0 \\ 1 & 1 & -1 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 1 & -1 & 1 \\ 2 & 1 & 1 & 0 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 1 & -1 & 1 \\ 0 & -1 & 3 & -2 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 0 & 2 & -1 \\ 0 & -1 & 3 & -2 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 0 & 2 & -1 \\ 0 & 1 & -3 & 2 \end{array} \right]$$

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



$$A = A \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \left[ A \begin{bmatrix} 1 \\ 0 \end{bmatrix} \mid A \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right] = \begin{bmatrix} 5 & 1 \\ 1 & 2 \end{bmatrix}$$



$V = \{ \text{solutions of } y'' + y = 0 \}$  has basis  $\{ \sin x, \cos x \}$

$D: V \rightarrow V$  is the linear transformation  $Dy = y'$ .

$$D(a \sin x + b \cos x) = a \cos x - b \sin x$$

$$D(\sin x) = \cos x$$

$$D(\cos x) = -\sin x$$

$D$  is represented by  $\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$

$$D^2 = I$$

Another basis is  $\{ e^{ix}, e^{-ix} \}$ .

$$D e^{ix} = i e^{ix} \quad i = \sqrt{-1}$$

$$D e^{-ix} = -i e^{-ix}$$

The basis of  $D$  with respect to this basis is  $\begin{bmatrix} i & 0 \\ 0 & -i \end{bmatrix}$

$$D^2 = I$$

Find the inverse of  $A = \begin{bmatrix} 5 & 7 \\ 1 & 2 \end{bmatrix}$  using our algorithm.

$$A^{-1} = \frac{1}{3} \begin{bmatrix} 2 & -7 \\ -1 & 5 \end{bmatrix} = \begin{bmatrix} \frac{2}{3} & -\frac{7}{3} \\ -\frac{1}{3} & \frac{5}{3} \end{bmatrix}$$

$$\left[ \begin{array}{cc|cc} 5 & 7 & 1 & 0 \\ 1 & 2 & 0 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 2 & 0 & 1 \\ 5 & 7 & 1 & 0 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 2 & 0 & 1 \\ 0 & -3 & 1 & -5 \end{array} \right] \sim \left[ \begin{array}{cc|cc} 1 & 2 & 0 & 1 \\ 0 & 1 & -\frac{1}{3} & \frac{5}{3} \end{array} \right]$$
$$\begin{array}{c} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \\ \begin{bmatrix} 1 & 0 \\ -5 & 1 \end{bmatrix} \end{array}$$

Check:  $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 5 & 7 & 1 & 0 \\ 1 & 2 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 0 & 1 \\ 5 & 7 & 1 & 0 \end{bmatrix}$

$$\begin{bmatrix} 1 & 0 \\ -5 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 & 1 \\ 5 & 7 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & -3 & 1 & -5 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 \\ -5 & 1 \end{bmatrix}$$