#### A has r rows and c columns; $A : \mathbb{R}^c \to \mathbb{R}^r$

Columns below have equivalent conditions (except in parethesis)

$A\mathbf{x} = 0$ implies $\mathbf{x} = 0$	$A\mathbf{x} = \mathbf{b}$ has solutions for any $\mathbf{b}$
pivot in every column	pivot in every row
columns linearly independent	rows linearly independent
rows span all of $\mathbb{R}^c$	columns span all of $\mathbb{R}^r$
distinct points to distinct points	hits all of $\mathbb{R}^r$ .
(can only happen if $c \leq r$ )	(can only happen if $r \leq c$ )

If A is square, i.e. r = c, there's a pivot in every row if and only if there's a pivot in every column so these are all equivalent.

## Span and linear independence

#### In particular, a collection of d vectors in $\mathbb{R}^n$

can only span if  $d \ge n$ ,

and can only be linearly independent if  $d \leq n$ .

### Example

Are the vectors 
$$\begin{bmatrix} 1\\2 \end{bmatrix}, \begin{bmatrix} 1\\-1 \end{bmatrix}, \begin{bmatrix} 5\\1 \end{bmatrix}$$
 linearly independent?

Definitely not, there are too many. Let's put them in a matrix and row reduce anyway.

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

The row operations do not affect linear independence, and the final matrix has a zero row, so the original rows were not linearly independent. You can also see: there's not a pivot in every row, the columns don't span, etc. But note: the columns are linearly independent.

## Example

Are the vectors 
$$\begin{bmatrix} 1\\2\\3 \end{bmatrix}$$
,  $\begin{bmatrix} 1\\-1\\1 \end{bmatrix}$ ,  $\begin{bmatrix} 5\\1\\9 \end{bmatrix}$  linearly independent?

Put them in a matrix and row reduce!

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

The row operations do not affect linear independence, and the final matrix has a zero row, so the original rows were not linearly independent. You can also see: there's not a pivot in every row, the columns don't span, etc. But note: the columns are not linearly independent.

# Try it yourself

Are the vectors

$$\begin{bmatrix} 1\\2\\3\\1 \end{bmatrix}, \begin{bmatrix} 1\\-1\\1\\1\\1 \end{bmatrix}, \begin{bmatrix} 5\\1\\9\\1 \end{bmatrix}$$
 line

inearly independent?

Put them in a matrix and row reduce!

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

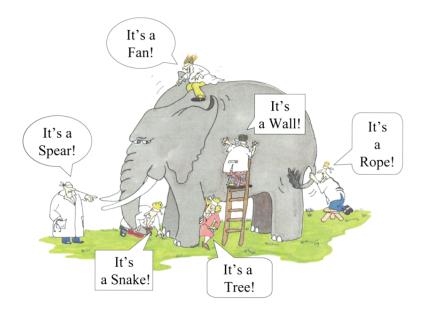
The final echelon matrix has no zero row, so the original rows are linearly independent.

#### A has r rows and c columns; $A : \mathbb{R}^c \to \mathbb{R}^r$

Columns below have equivalent conditions (except in parethesis)

$A\mathbf{x} = 0$ implies $\mathbf{x} = 0$	$A\mathbf{x} = \mathbf{b}$ has solutions for any $\mathbf{b}$
pivot in every column	pivot in every row
columns linearly independent	rows linearly independent
rows span all of $\mathbb{R}^c$	columns span all of $\mathbb{R}^r$
distinct points to distinct points	hits all of $\mathbb{R}^r$ .
(can only happen if $c \leq r$ )	(can only happen if $r \leq c$ )

If A is square, i.e. r = c, there's a pivot in every row if and only if there's a pivot in every column so these are all equivalent.



#### Scalar multiplication

Just like for vectors, multiplying a matrix by a scalar just means multiplying every element of the matrix by that scalar.

$$3 \cdot \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 3 & 6 \\ 9 & 12 \end{bmatrix}$$
$$-2 \cdot \begin{bmatrix} 1 & -1 & 0 \\ -2 & 3 & 1 \end{bmatrix} = \begin{bmatrix} -2 & 2 & 0 \\ 4 & -6 & -2 \end{bmatrix}$$
$$0 \cdot \begin{bmatrix} 2 & 3 & 5 \\ 7 & 11 & 13 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

### Matrix addition

And you can add matrices of the same size by adding them termwise.

$$\begin{bmatrix} 1 & -1 & 0 \\ 0 & 3 & 4 \end{bmatrix} + \begin{bmatrix} 2 & 4 & 1 \\ 1 & 2 & 4 \end{bmatrix} = \begin{bmatrix} 3 & 3 & 1 \\ 1 & 5 & 8 \end{bmatrix}$$
$$\begin{bmatrix} 1 & 2 \\ 0 & 3 \\ 1 & 4 \end{bmatrix} + \begin{bmatrix} 4 & 3 \\ 2 & -1 \\ 3 & 0 \end{bmatrix} = \begin{bmatrix} 5 & 5 \\ 2 & 2 \\ 4 & 4 \end{bmatrix}$$
$$\begin{bmatrix} 1 & 2 \\ 0 & 3 \\ 1 & 4 \end{bmatrix} + \begin{bmatrix} 1 & -1 & 0 \\ 0 & 3 & 4 \end{bmatrix}$$
 they're not the same size

#### Matrix transpose

The transpose of the matrix is what you get by reflecting along a northwest-southeast diagonal. This makes the old first column into the new first row, etcetera.

$$\begin{bmatrix} 2 & 4 \\ 1 & 3 \\ -1 & 8 \end{bmatrix}^{T} = \begin{bmatrix} 2 & 1 & -1 \\ 4 & 3 & 8 \end{bmatrix}$$
$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}^{T} = \begin{bmatrix} 1 & 2 & 3 \end{bmatrix}$$
$$\begin{bmatrix} 1 & 3 \\ 3 & 2 \end{bmatrix}^{T} = \begin{bmatrix} 1 & 3 \\ 3 & 2 \end{bmatrix}$$

We write  $M_{i,j}$  or  $M_{ij}$  for the entry in the *i'th* row and *j'th* column of the matrix M.

$$A = \begin{bmatrix} 3 & 3 & 1 \\ 1 & 5 & 8 \end{bmatrix}$$
$$A_{1,1} = 3, \qquad A_{2,3} = 8$$

Given two matrices, A, B, if A has as many columns as B has rows, then there is a matrix product AB.

The matrix product is determined by the formula

$$(AB)_{ij} = A_{i1}B_{1j} + A_{i2}B_{2j} + \cdots + A_{in}B_{nj}$$

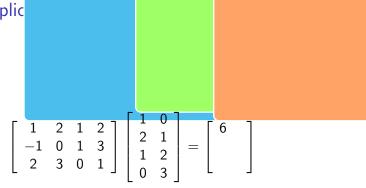
where n is the number of columns of A, or of rows of B.

AB has as many rows as A and as many columns as B.

# Matrix multiplication

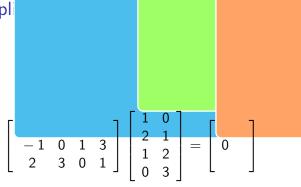
$$\begin{bmatrix} 1 & 2 & 1 & 2 \\ -1 & 0 & 1 & 3 \\ 2 & 3 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 2 & 1 \\ 1 & 2 \\ 0 & 3 \end{bmatrix} = \begin{bmatrix} ? & ? \\ ? & ? \\ ? & ? \end{bmatrix}$$

# Matrix multiplic

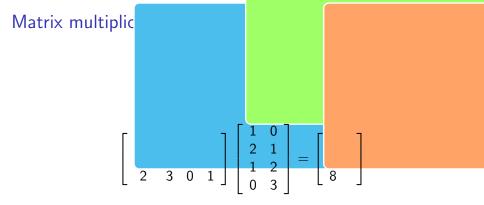


$$1\times 1 + 2\times 2 + 1\times 1 + 2\times 0 = 6$$

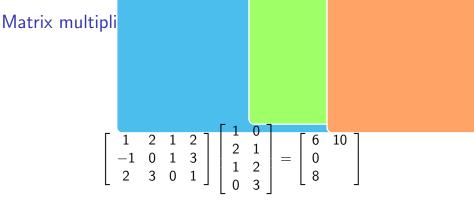
# Matrix multipli



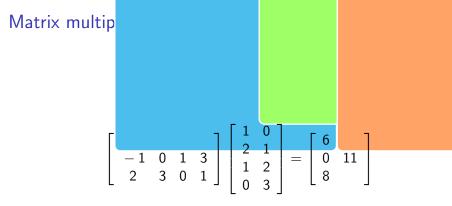
 $-1\times1+0\times2+1\times1+3\times0=0$ 



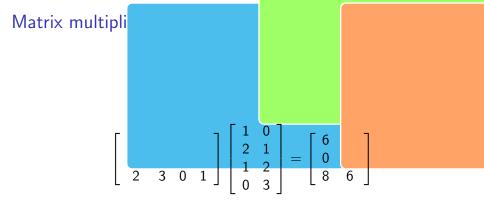
```
2\times 1 + 3\times 2 + 0\times 1 + 1\times 0 = 8
```

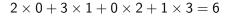


 $1\times0+2\times1+1\times2+2\times3=10$ 



 $-1\times0+0\times1+1\times2+3\times3=11$ 





### Matrix multiplication

Another way to see it:

Write the second matrix as a "row of columns"

$$B = \left[ \begin{array}{c|c} \mathbf{b}_1 & \mathbf{b}_2 & \cdots & \mathbf{b}_n \end{array} \right]$$

Then:

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

The matrix-vector product is a special case.

# Try it yourself

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

The matrix product is associative, distributes over matrix addition, but is not generally commutative.

Indeed, the dimensions of A and B can be such that AB makes sense but BA does not; and we saw on the last slide that even if they both make sense, they need not be equal.

# Try it yourself

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

# The identity matrix

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

#### The identity matrix

We write  $I_n$  for the matrix with 1's along the diagonal, and zeroes everywhere else.

$$I_1 = [1], \qquad I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \qquad I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

If  $I_n \cdot M$  is defined, i.e., M has n rows, then

$$I_n \cdot M = M$$

If  $M \cdot I_m$  is defined, i.e., M has m columns, then

$$M \cdot I_m = M$$

### The identity matrix

We write  $I_n$  for the matrix with 1's along the diagonal, and zeroes everywhere else.

$$I_1 = [1], \qquad I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \qquad I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Note that the identity matrix  $I_n$  is the unique reduced echelon  $n \times n$  matrix with a pivot in every row (or equivalently, every column).

# Try it yourself

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = ?$$
$$\begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = ?$$
$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = ?$$

### Try it yourself

 $\left|\begin{array}{cccc} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{array}\right| \left|\begin{array}{cccc} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{array}\right| = \left[\begin{array}{cccc} 4 & 5 & 6 \\ 1 & 2 & 3 \\ 7 & 8 & 9 \end{array}\right]$  $\left|\begin{array}{cccccc}1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1\end{array}\right| \left|\begin{array}{ccccccc}1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9\end{array}\right| = \left|\begin{array}{cccccccc}1 & 2 & 3 \\ 8 & 10 & 12 \\ 7 & 8 & 9\end{array}\right|$ 

### Elementary row operations

You can do an elementary row operation by multiplying on the left by the matrix which is obtained by performing that row operation on the identity matrix.

# Try it yourself!

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

# Try it yourself!

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

If A is a matrix, we say A is invertible if there is some other matrix B such that BA and AB are both identity matrices.

In this case we say that B is the inverse of A, and write it as  $A^{-1}$ .

The inverse is unique if it exists: if BA = I and AC = I then

$$B = BI = B(AC) = (BA)C = IC = C$$

# Try it yourself!

#### Is the identity matrix invertible? yes

$$I_n \cdot I_n = I_n$$

If A is an invertible matrix, then the following equations are equivalent:

$$A\mathbf{x} = \mathbf{b}$$
  $\mathbf{x} = A^{-1}\mathbf{b}$ 

In particular,

 $A\mathbf{x} = \mathbf{0}$  has only the zero solution  $\mathbf{x} = A^{-1}\mathbf{0} = \mathbf{0}$ 

For any **b**, the equation  $A\mathbf{x} = \mathbf{b}$  has the solution  $\mathbf{x} = A^{-1}\mathbf{b}$ .

#### A has *r* rows and *c* columns; $A : \mathbb{R}^c \to \mathbb{R}^r$

Columns below have equivalent conditions (except in parethesis)

$A\mathbf{x} = 0$ implies $\mathbf{x} = 0$	$A\mathbf{x} = \mathbf{b}$ has solutions for any $\mathbf{b}$
pivot in every column	pivot in every row
columns linearly independent	rows linearly independent
rows span all of $\mathbb{R}^c$	columns span all of $\mathbb{R}^r$
one-to-one	onto
(can only happen if $c \leq r$ )	(can only happen if $r \leq c$ )

If A is square, i.e. r = c, there's a pivot in every row if and only if there's a pivot in every column so these are all equivalent.

If A is an invertible matrix, then A is square, and all the conditions on the previous slide hold.

Conversely, for a square matrix, being invertible is equivalent to any one of these conditions.

In particular, row-reducing an invertible matrix to reduced row-echelon form gives the identity matrix.

This leads to an algorithm for calculating the inverse.

Row reduction is implemented by elementary matrices, so if M is invertible — hence can be row reduced to the identity — there exist some elementary matrices,  $E_1, \ldots, E_k$  such that

$$E_k\cdots E_2E_1M=I$$

Multiplying by  $M^{-1}$  on both sides, (or recalling that the inverse was unique)

$$E_k\cdots E_2E_1=M^{-1}$$

The equations

$$E_k \cdots E_2 E_1 \cdot M = I$$
  $E_k \cdots E_2 E_1 \cdot I = M^{-1}$ 

can be combined: putting the matrices M and I next to each other,

$$E_k \cdots E_2 E_1 \cdot [M | I] = [I | M^{-1}]$$

Now remember what  $E_i$  do: they are row operations. Thus,

$$E_k \cdots E_2 E_1 \cdot [M | I] = [I | M^{-1}]$$

is simply asserting that  $[I | M^{-1}]$  is obtained from [M | I] by row reduction!

To find the inverse of M,

- Form the matrix [M|I]
- Row reduce it
- If the result has the form [I|X] then  $X = M^{-1}$
- ▶ If not, *M* was not invertible (not enough pivots).

Find the inverse of 
$$\begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix}$$
.

First put it next to the identity in a matrix.

$$\left[\begin{array}{rrrr} 1 & 2 & 1 & 0 \\ 1 & 3 & 0 & 1 \end{array}\right]$$

Row reduce this matrix.

$$\left[\begin{array}{cc|c} 1 & 2 & 1 & 0 \\ 1 & 3 & 0 & 1 \end{array}\right] \rightarrow \left[\begin{array}{cc|c} 1 & 2 & 1 & 0 \\ 0 & 1 & -1 & 1 \end{array}\right] \rightarrow \left[\begin{array}{cc|c} 1 & 0 & 3 & -2 \\ 0 & 1 & -1 & 1 \end{array}\right]$$

Read off the inverse from the right of the matrix:

$$\left[\begin{array}{rrr}1&2\\1&3\end{array}\right]^{-1}=\left[\begin{array}{rrr}3&-2\\-1&1\end{array}\right]$$

Find inverses for the following matrices:

$$\begin{bmatrix} 1 & 2 \\ 3 & 7 \end{bmatrix}^{-1} = ?$$
$$\begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix}^{-1} = ?$$

Another way to think about calculating the inverse

The columns of the matrix  $A^{-1}$  are  $A^{-1}\mathbf{e}_1, A^{-1}\mathbf{e}_2, \dots, A^{-1}\mathbf{e}_n$ .

These are the solutions to the equations  $A\mathbf{x} = \mathbf{e}_1, A\mathbf{x} = \mathbf{e}_2, \ldots$ 

To find these solutions, we would row reduce the augmented matrixes  $[A|\mathbf{e}_1]$ ,  $[A|\mathbf{e}_2]$ , ...

Do them all at once by row reducing the matrix  $[A|\mathbf{e}_1|\mathbf{e}_2|\cdots|\mathbf{e}_n]$ 

 $[\mathbf{e}_1 | \mathbf{e}_2 | \cdots | \mathbf{e}_n]$  is just the identity matrix, so row reduce [A|I].

### The inverse of a $2 \times 2$ matrix

Consider an arbitrary 
$$2 \times 2$$
 matrix  $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$ .

$$\begin{bmatrix} a & b & | & 1 & 0 \\ c & d & | & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & b/a & | & 1/a & 0 \\ c & d & | & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & b/a & | & 1/a & 0 \\ 0 & d - cb/a & | & -c/a & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & b/a & | & 1/a & 0 \\ 0 & 1 & | & -c/(ad - bc) & a/(ad - bc) \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & | & d/(ad - bc) & -b/(ad - bc) \\ 0 & 1 & | & -c/(ad - bc) & a/(ad - bc) \end{bmatrix}$$

### The inverse of a $2 \times 2$ matrix

The matrix 
$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}$$
 has an inverse if (and in fact only if)  
 $ad - bc \neq 0$ , and in this case its inverse is

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

The quantity ad - bc is called the discriminant.