

Insert: Identity/Inverses

- the rank n identity matrix I ~~(= I_n)~~ is the $n \times n$ matrix:

$$\begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & & \\ \vdots & & \ddots & \\ 0 & \dots & & 1 \end{bmatrix}$$

- we have $AI = IA = A$ for all $n \times n$ A .
- For $n \times n$ A , A is invertible (or nonsingular) iff $\exists$ matrix A^{-1} s.t. $AA^{-1} = A^{-1}A = I$

Thm: A is invertible ~~(iff)~~

$\Leftrightarrow$ columns are independent

$\Leftrightarrow$ nullspace is trivial (i.e. $A\vec{x} = \vec{0} \Rightarrow \vec{x} = \vec{0}$)

$\Leftrightarrow \det(A) \neq 0$.

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(The Zen of) Matrix Multiplication

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Matrix/Vector:

- If A $m \times n$, $\vec{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$ $n \times 1$, usually think of $A\vec{v}$ as "left to right" "rows of A acting on $\vec{v}$ ":

$$A\vec{v} = \begin{bmatrix} \vec{r}_1 \\ \vdots \\ \vec{r}_m \end{bmatrix} \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} = \begin{bmatrix} u_1 \\ \vdots \\ u_m \end{bmatrix} = \vec{u}$$

beware bad notation
 $\vec{r}_i$ is a row vector...

$$\text{where } u_i = \vec{r}_i \cdot \vec{v} \\ = a_{i1}v_1 + \dots + a_{in}v_n$$

- But observe! Can also view $A\vec{v}$ as "right to left" " $\vec{v}$ acting on columns of A "

$$A\vec{v} = \left[\vec{c}_1 \mid \dots \mid \vec{c}_n \right] \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} = v_1 \vec{c}_1 + \dots + v_n \vec{c}_n$$

- gives same result, since i th coord of this sum is $v_1 a_{i1} + \dots + v_n a_{in} = u_i$ as before

- e.g. $\begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 7 \\ 8 \\ 9 \end{bmatrix}$

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

- the point: $A\vec{v}$ is a linear combo of columns of A !

Matrix/matrix

- if A is $m \times n = [\vec{c}_1 | \dots | \vec{c}_n]$

B is $n \times k = [\vec{d}_1 | \dots | \vec{d}_k]$

Can also think of AB "right to left" as "columns of B acting on columns of A "

- $AB = [A\vec{d}_1 | \dots | A\vec{d}_k]$

= $[\vec{d}_{11}\vec{c}_1 + \dots + \vec{d}_{n1}\vec{c}_n | \dots | \vec{d}_{1k}\vec{c}_1 + \dots + \vec{d}_{nk}\vec{c}_n]$

- e.g. $\begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -1 & 3 \end{bmatrix} = \begin{bmatrix} -1 & 6 \\ -2 & 9 \\ -3 & 12 \end{bmatrix}$

= $\left[1 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + (-1) \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix} \mid 0 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + 3 \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix} \right]$

exercise: convince yourself this is always same as usual multiplication rule for AB

the point: columns of AB are linear combos of columns of A .

- Can also "transpose" this view:
do matrix multiplication "left to right" but
not in usual way:

- rather, views rows of A acting on rows
of B

- if A is $m \times n = \begin{bmatrix} \vec{r}_1^T \\ \vdots \\ \vec{r}_m^T \end{bmatrix}$ ← writing T now to emphasize
row vectors, i.e. transpose
of column vectors.

$$B \text{ is } n \times k = \begin{bmatrix} \vec{s}_1^T \\ \vdots \\ \vec{s}_n^T \end{bmatrix}$$

$$\begin{aligned} \text{then } AB &= \begin{bmatrix} \vec{r}_1^T B \\ \vdots \\ \vec{r}_m^T B \end{bmatrix} \\ &= \begin{bmatrix} r_{11}\vec{s}_1^T + \dots + r_{1n}\vec{s}_n^T \\ \vdots \\ r_{m1}\vec{s}_1^T + \dots + r_{mn}\vec{s}_n^T \end{bmatrix} \end{aligned}$$

$$\text{e.g. } \begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -1 & 3 \end{bmatrix} = \begin{bmatrix} -1 & 6 \\ -2 & 9 \\ -3 & 12 \end{bmatrix}$$

$$= \begin{bmatrix} 1(1,0) + 2(-1,3) \\ 1(1,0) + 3(-1,3) \\ 1(1,0) + 4(-1,3) \end{bmatrix}$$

exercise: convince yourself this always works

the point: rows of AB are linear combo
of rows of B .

$$\underline{A = CR}$$

(9)

- Given A , an algorithm: create new matrix C by only including those columns of A which are independent over previous columns (reading left to right)

- e.g. if $A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$ then $C = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$

if $A = \begin{bmatrix} 1 & 2 & 2 & 0 \\ 1 & 2 & 3 & 1 \\ 1 & 2 & 4 & 1 \end{bmatrix}$ then $C = \begin{bmatrix} 1 & 2 & 0 \\ 1 & 3 & 1 \\ 1 & 4 & 1 \end{bmatrix}$

if $A = \begin{bmatrix} 1 & 2 & 2 & 3 \\ 1 & 2 & 3 & 5 \\ 1 & 2 & 4 & 7 \end{bmatrix}$ then $C = \begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix}$

since $\begin{pmatrix} 3 \\ 5 \\ 7 \end{pmatrix} = (-1) \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + 2 \begin{pmatrix} 2 \\ 3 \\ 4 \end{pmatrix}$

- # of columns in C = number of indep columns in A
= "rank" of A

- Column space $C(A)$ is span of columns of A

- Columns of C are basis for $C(A)$.

so: $\dim C(A) = \text{rank of } A$

- We can get back A from C by mult. on right by matrix R that tells us how to combine columns of C to form missing columns of A :

- remember: if $A = CR$ columns of A linear combos of columns of C ; so figure out what R must be to make eq'n hold!

- e.g. if $A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$ $C = \underbrace{\begin{bmatrix} 1 \\ 2 \end{bmatrix}}_1 \} 2 \underbrace{R = \begin{bmatrix} 1 & 2 \end{bmatrix}}_2 \} 1$
 $A = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \begin{bmatrix} 1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \checkmark$

if $A = \begin{bmatrix} 1 & 2 & 2 & 0 \\ 1 & 2 & 3 & 1 \\ 1 & 2 & 4 & 1 \end{bmatrix}$ $C = \begin{bmatrix} 1 & 2 & 0 \\ 1 & 3 & 1 \\ 1 & 4 & 1 \end{bmatrix}$ $R = \begin{bmatrix} 1 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$

$$A = CR \checkmark$$

if $A = \begin{bmatrix} 1 & 2 & 2 & 3 \\ 1 & 2 & 3 & 5 \\ 1 & 2 & 4 & 7 \end{bmatrix}$ $C = \begin{bmatrix} 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix}$ $R = \begin{bmatrix} 1 & 2 & 0 & -1 \\ 0 & 0 & 1 & 2 \end{bmatrix}$

$$A = CR \checkmark$$

- in general: if A is $m \times n$ w/ K independent columns, then C is $m \times K$ R is $K \times n$
 # of columns of C = # of rows of R

Notice: rows of R (viewed as vectors) are independent! (11)

Why: For every column of A in C we have a column of R w/ one 1 and other entries 0
→ ensures no linear combo of other rows of R can equal ~~any other column~~ a given row

- the row space $R(A)$ is the span of the rows of A (viewed as row vectors) = span of columns of A^T (i.e. $R(A) = C(A^T)$)

- From $A = CR$ and our knowledge of matrix mult: knew rows of A linear combos of rows of R

- Since rows of R independent, form a basis for $R(A)$

- but then: $\dim$ of row space = # of rows of R
= # of columns of C
we've proved!

Theorem dimension of $C(A)$
= dimension of $R(A)$ (= $C(A^T)$)

in words: # of independent columns in A
= # of independent rows in A .