21-241 MATRICES AND LINEAR TRANSFORMATIONS SUMMER 1 2012 COURSE NOTES JUNE 6

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1. Invertibility Revisited

Recall the corollary to rank-nullity that we established;

Corollary 1. Let A be an $m \times n$ matrix. Then $\operatorname{rank}(A) + \operatorname{nullity}(A) = n$.

[We also proved via rank-nullity that the column rank and row rank are the same, hence my usage of the generic term "rank" above.]

Theorem 1. Let A be an $n \times n$ matrix. Then the following are equivalent.

- (1) A is invertible.
- (2) The columns of A form a basis of \mathbb{R}^n .
- (3) For every $b \in \mathbb{R}^n$, there is exactly one solution to the system Ax = b.
- (4) For every $b \in \mathbb{R}^n$, there is at most one solution to the system Ax = b.
- (5) For every $b \in \mathbb{R}^n$, there is at least one solution to the system Ax = b.
- (6) The only solution to Ax = 0 is 0.
- (7) The columns of A are linearly independent.
- (8) The columns of A span \mathbb{R}^n .
- (9) $\operatorname{nullity}(A) = 0$.
- (10) $\operatorname{rank}(A) = n$.
- (11) A is left-invertible.
- (12) A is right-invertible.
- (13) T_A is injective.
- (14) T_A is surjective.
- (15) A^{\top} is invertible.

Proof. We've seen that

$$(4) \iff (6) \iff (7) \iff (9) \iff (11) \iff (13)$$

and

$$(5) \iff (8) \iff (10) \iff (12) \iff (14)$$

We've also seen $(1) \iff (3) \iff (2)$ and clearly $(2) \implies (7)$, (8). The rank-nullity theorem fills in the gap by proving $(9) \iff (10)$; for if null(A) = 0, then rank(A) = n - 0 = n by rank-nullity, and similarly if rank(A) = n then null(A) = n - n = 0.

Finally, you've shown on your homework that $(1) \iff (15)$.

2. Example Problems

Example. Calculate the rank and nullity of the matrix A below. Find bases for row(A), null(A) and col(A).

$$\begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 5 \\ 3 & 5 & 8 \\ 5 & 8 & 13 \end{pmatrix}$$

What about A^{\top} ?

Note that (132134) is in row(A) and (1,1,1) is in null(A). Find the unique linear combinations of your bases which produce these vectors.

Example. Let $d_1, \ldots, d_n \in \mathbb{R}$ be given. Calculate the rank and nullity of $D = \text{diag}(d_1, \ldots, d_n)$, and bases for row(D), null(D) and col(D).

We've been working exclusively with real numbers up to this point. Soon we'll have to use complex numbers. If I haven't said it before, let me say it now; everything we've done up to now works for complex numbers too. Let's do some computations with those. Recall the following fact about complex numbers;

Fact 1. Let z=a+bi be a nonzero complex number (so at least one of a and b is nonzero). Then

$$\frac{1}{z} = \frac{\bar{z}}{|z|^2} = \frac{a - bi}{a^2 + b^2}$$

In particular if z lies on the unit circle (so $z = \cos \theta + i \sin \theta$ for some θ) then

$$\frac{1}{z} = \bar{z}$$

Example. Find the rank and nullity of the matrix A below. Find bases for row(A), null(A) and col(A).

$$\begin{pmatrix} 1+2i & -1 & 0 \\ 1-2i & i & 3 \\ 0 & 2 & 1 \end{pmatrix}$$

Example. (1) Let p and q be points in \mathbb{R}^2 (ie, the plane). Show that $\{p, q\}$ is linearly independent if and only if the points 0, p, and q are not colinear.

(2) Let $p, q, r \in \mathbb{R}^3$. Show that $\{p, q, r\}$ is linearly independent if and only if the points 0, p, q, and r are not coplanar.