

Review for Exam 1 $\xrightarrow{\text{exam date}}$ (March 3)

①

Q1 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. Find A^2 .

$$A^2 = A \cdot A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$= \begin{bmatrix} a^2 & ab \\ c & d \end{bmatrix}$$

10p

$$A^2 = A \cdot A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$= \begin{bmatrix} a^2 & ab \\ c & d \end{bmatrix}$$

5p

- Open book exam (but)
- Do not use computer software to compute inverses, determinants!
- Work independently

Linear systems

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

A

\vec{x}

\vec{b}

$m \times n$

$n \times 1$

$m \times 1$

m eq's

n unknowns

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

Ex

$$\begin{bmatrix} 1 & 2 \\ -1 & 3 \\ 4 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 3 \\ 10 \\ 7 \end{bmatrix}$$

3×2

2×1

3×1

$$\begin{cases} x_1 + 2x_2 = 3 \\ -x_1 + 3x_2 = 10 \\ 4x_1 + 5x_2 = 7 \end{cases}$$

$$\begin{bmatrix} 0 & 0 & 0 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

2×3

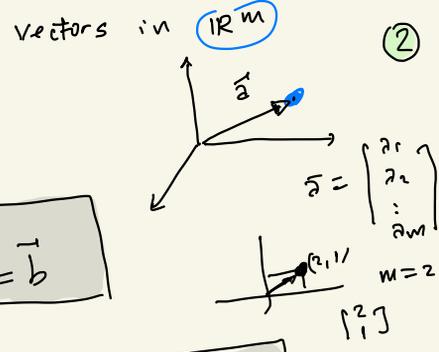
3×1

2×1

$$0 = 1$$

$$\begin{cases} x_1 - x_2 + x_3 = 0 \end{cases}$$

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



$$A = [\vec{a}_1 \quad \vec{a}_2 \quad \dots \quad \vec{a}_n]$$

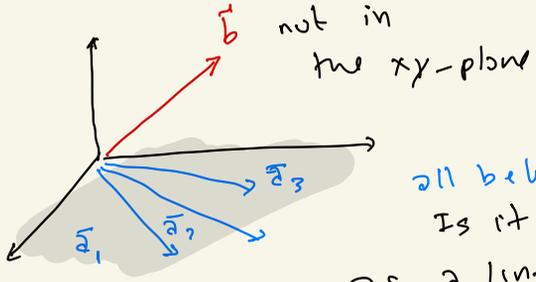
column vectors are in \mathbb{R}^m

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

$$x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n = \vec{b}$$

Seek to write \vec{b} as a linear combination of n vectors, the columns of A

$m = n = 3$



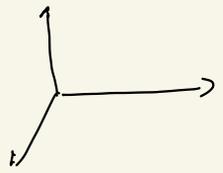
all belong to "xy-plane"
 Is it possible to write \vec{b} as a linear combination of $\vec{a}_1, \vec{a}_2, \vec{a}_3$?

The xy-plane is a linear subspace of \mathbb{R}^3
 $x_1 \vec{a}_1 + x_2 \vec{a}_2 + x_3 \vec{a}_3$ in xy-plane

System is not consistent

$$\begin{bmatrix} * & * & * \\ * & * & * \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} * \\ * \\ b_3 \end{bmatrix} \quad b_3 \neq 0$$

b not in xy-plane

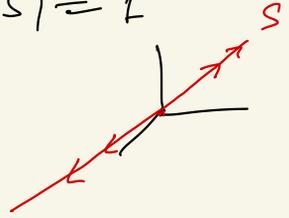


Subspaces S of \mathbb{R}^3 can have dimension 0, 1, 2, or 3

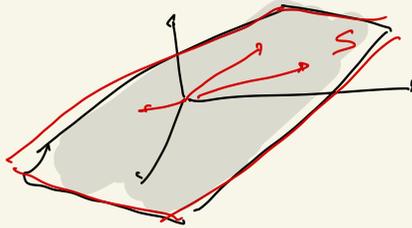
(3)

$$S = \{0\} \quad \dim(S) = 0$$

$S =$ line through origin $\dim(S) = 1$



$S =$ plane through the origin



$$\dim(S) = 2$$

$$S = \mathbb{R}^3 \quad \dim(S) = 3$$

Linear subspace of \mathbb{R}^3

S subset of \mathbb{R}^3 s.t.

$$\vec{u}, \vec{v} \in S \implies \vec{u} + \vec{v} \in S$$

$$\vec{u} \in S, c \in \mathbb{R} \implies c\vec{u} \in S$$

The column space of a matrix $A = [\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n]$

$\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n$ in \mathbb{R}^m

$m \times n$

m rows

n columns

$\rightarrow \text{Col}(A) =$ the linear subspace of \mathbb{R}^m generated by the vectors $\vec{a}_1, \dots, \vec{a}_n$

Thus $A\bar{x} = \bar{b}$ is consistent \Leftrightarrow (4)

\bar{b} belongs to the column space of A

$\left(\dim(\text{Col}(A)) = \text{rank}(A) = \text{the number of pivots in the RREF}(A) \right)$

$A\bar{x} = \bar{b}$ is consistent $\Leftrightarrow \underline{\text{rank}(A) = \text{rank}[A|\bar{b}]}$

- If $A\bar{x} = \bar{b}$ is consistent, do we have a unique solution or infinitely many solutions?

First look at homogeneous systems

$$\boxed{A\bar{x} = \bar{0}}$$

- always consistent $\bar{x} = \bar{0}$ is a sol'n.
- how many solutions?

Look at $\text{Nul}(A) = \{ \bar{x} \text{ in } \mathbb{R}^n : A\bar{x} = \bar{0} \} \subseteq \mathbb{R}^n$
is a linear subspace.

$$\dim(\text{Nul}(A)) = ?$$

$$\underbrace{\dim(\text{Col}(A))}_{\text{rank}(A)} + \dim(\text{Nul}(A)) = n = \text{nr of columns}$$

$$\boxed{\dim(\text{Nul}(A)) = n - \text{rank}(A)}$$

$A\bar{x} = \bar{0}$ has only the trivial sol'n

(5)

$$\Leftrightarrow \dim(\text{Nul}(A)) = \{0\}$$

$$\Leftrightarrow \text{rank}(A) = n$$

$A\bar{x} = \bar{0}$ has infinitely many sol's

$$\Leftrightarrow \text{rank}(A) < n.$$

Remark

If A $m \times n$

then

$$\text{rank}(A) \leq n$$

$$\text{rank}(A) \leq m$$

Back to $A\bar{x} = \bar{b}$

• consistent $\Leftrightarrow \text{rank}(A) = \text{rank}(A|\bar{b})$

Suppose this is the case:

$$\text{rank}(A) = \text{rank}(A|\bar{b})$$

When do we have

• a unique solution?

• infinitely many?

Remark: Say \bar{x}_0 satisfies $A\bar{x}_0 = \bar{b}$

take any \bar{v} in $\text{Nul}(A)$ $A\bar{v} = \bar{0}$

$$A(\bar{x}_0 + \bar{v}) = A\bar{x}_0 + A\bar{v} = \bar{b} + \bar{0} = \bar{b}$$

Thus all the solutions of $A\bar{x} = \bar{b}$ (6)

are of the form :

$$\{\bar{x}_0 + \bar{v} : \bar{v} \text{ in Null}(A)\}$$

• unique sol's \Leftrightarrow Null(A) = 0
 \Leftrightarrow rank(A) = n

• infinitely many sol's \Leftrightarrow Null(A) \neq 0
 \Leftrightarrow rank(A) < n

Linear independence

Given $\bar{a}_1, \bar{a}_2, \dots, \bar{a}_n$ in \mathbb{R}^m

they are linearly independent

$$\Leftrightarrow \text{rank}\{\bar{a}_1, \bar{a}_2, \dots, \bar{a}_n\} = n$$

If $m = n$ $\Leftrightarrow \det(\bar{a}_1, \bar{a}_2, \dots, \bar{a}_n) \neq 0$

Say A $n \times n$ matrix c in \mathbb{R}

$$\det(cA) = c^n \det(A)$$

$$\begin{vmatrix} 4 & 2 \\ 1 & 3 \end{vmatrix} \quad \begin{vmatrix} 4c & 2c \\ c & 3c \end{vmatrix} = c \begin{vmatrix} 4 & 2 \\ c & 3c \end{vmatrix}$$

$$n \times n \quad c = -1 \quad = (-1)^n \begin{vmatrix} 4 & 2 \\ 1 & 3 \end{vmatrix}$$

$$\det(-A) = (-1)^n \det(A)$$

Say A is $n \times n$ invertible.

What is $\det(\text{adj}(A)) = ?$

$$\begin{pmatrix} \det(A) & 0 \\ 0 & \ddots \\ 0 & \dots & \det(A) \end{pmatrix}$$

Answer:

$$(A) \cdot (\text{adj}(A)) = \det(A) \begin{pmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \\ & & & \ddots \\ & & & & 1 \end{pmatrix}$$

↑
 $c \ I_n$

$$\det(AB) = \det(A) \det(B)$$

$$\det(A) \cdot \det(\text{adj}(A)) = \det(c I_n)$$
$$= \det(A)^n \cdot 1$$

$$\det(\text{adj}(A)) = \frac{\det(A)^n}{\det(A)} = \det(A)^{n-1}$$

— END —