

SUPPOSE $\underline{v}_i \in \mathbb{R}^n$, $i=1, \dots, m$.

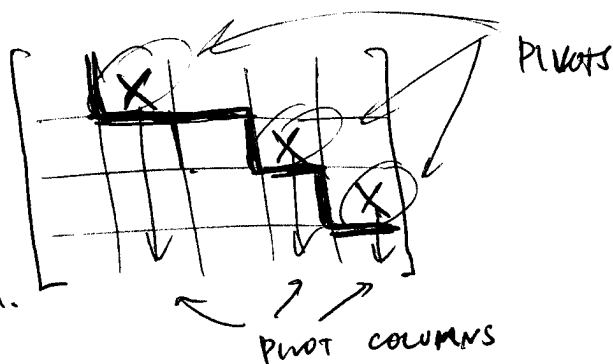
$$c_1 \underline{v}_1 + \dots + c_m \underline{v}_m = \begin{matrix} \uparrow n \\ \left(\begin{array}{ccc} \underline{v}_1 & \dots & \underline{v}_m \end{array} \right) \begin{pmatrix} c_1 \\ \vdots \\ c_m \end{pmatrix} \\ \leftarrow m \end{matrix}$$

MATRIX $A = (\underline{v}_1, \dots, \underline{v}_m) \in M_{n \times m}$.

Q: How to ANALYZE A ?

Row ECHELON FORM (ref):

- ALL 0'S BELOW PIVOTS
- ALL ZERO ROWS AT BOTTOM.



REDUCED Row ECHELON FORM (rref) IF, IN ADDITION

- ALL 0'S ABOVE PIVOTS
- ALL PIVOTS ARE 1'S.

Can put A into rref using GAUSSIAN ELIMINATION,
GIVING A_{rref} . # of PIVOTS \equiv RANK(A).

Ex.

$$\begin{pmatrix} \boxed{1} & 0 & 0 & 2 & 3 \\ 0 & 0 & 1 & 6 & 2 \\ 0 & 0 & 1 & 2 & 3 \end{pmatrix} \xrightarrow{-R_2} \begin{pmatrix} \boxed{1} & 0 & 0 & 2 & 3 \\ 0 & 0 & \boxed{1} & 6 & 2 \\ 0 & 0 & 0 & \boxed{-4} & 1 \end{pmatrix} \begin{matrix} + \frac{2}{4} R_3 \\ + \frac{6}{4} R_3 \\ \times -\frac{1}{4} \end{matrix}$$

NOT rref rref, NOT rref.

$$\rightarrow \begin{pmatrix} \boxed{1} & 0 & 0 & 0 & \frac{7}{2} \\ 0 & 0 & \boxed{1} & 0 & \frac{7}{2} \\ 0 & 0 & 0 & \boxed{1} & -\frac{1}{4} \end{pmatrix}$$

ref.

- SOLUTIONS TO $A\underline{x} = \underline{0}$ SAME AS SOLN'S TO $A_{\text{ref}}\underline{x} = \underline{0}$.
(ELEMENTARY ROW OPERATIONS LEAVE 0 INVARIANT).
- COLUMNS w/o PIVOTS GIVE FREE VARIABLES (HERE, x_2 AND x_5 SINCE NO PIVOTS IN COLUMNS 2, 5)
- ROWS w/o PIVOTS ARE $(0, \dots, 0)$ AND LEAD TO INCONSISTENCY.
- PIVOT COLUMNS OF A (NOT OF A_{ref} !) SPAN COLUMN SPACE OF A .

Q: How to solve $A\underline{x} = \underline{b}$ WITH A, \underline{b} GIVEN?

AUGMENTED MATRIX : $\left(A \mid \underline{b} \right)$.

i) REDUCE TO REF TO GET $(A_{\text{ref}} \mid \underline{b}_{\text{ref}})$

ii) SOLVE FOR \underline{x} USING BACK SUBSTITUTION,

$$A_{\text{ref}} \underline{x} = \underline{b}_{\text{ref}} \Rightarrow \underline{x} \text{ SOLVES } A\underline{x} = \underline{b}.$$

EX. A AS BEFORE, $\underline{b} = (1, 2, 3)^T$.

$$\rightsquigarrow \underline{b}_{\text{ref}} = \left(\frac{3}{2}, \frac{7}{2}, -\frac{1}{4} \right)^T \Rightarrow \begin{aligned} x_5 &= \text{FREE} \\ x_4 &= -\frac{1}{4} + \frac{1}{4}x_5 \end{aligned}$$

$$x_3 = \frac{7}{2} - \frac{7}{2}x_5$$

$$x_2 = \text{FREE}$$

$$x_1 = \frac{3}{2} - \frac{7}{2}x_5.$$

EX. WHAT IF INSTEAD

$$(A_{\text{ref}} | \underline{b}_{\text{ref}}) = \left(\begin{array}{ccccc|c} \boxed{1} & 0 & 0 & 2 & 3 & 1 \\ 0 & 0 & \boxed{1} & 6 & 2 & 2 \\ 0 & 0 & 0 & 0 & 0 & \boxed{-\frac{1}{4}} \end{array} \right) ?$$

NO PIVOT IN LAST ROW OF A_{ref}

\Rightarrow NO SOLN. TO $A\underline{x} = \underline{b}$.

THM. [THM. 2.3-2.6 IN SAOON, SECTIONS 2.1-2.3 IN DEEL]

WITH $A = (\underline{v}_1, \dots, \underline{v}_m) \in M_{n,m}$

(i) SOLN. TO $A\underline{x} = \underline{b}$ (IF IT EXISTS!) IS UNIQUE.

\Leftrightarrow ONLY SOLN. TO $A\underline{x} = \underline{0}$ IS $\underline{x} = \underline{0}$.

\Leftrightarrow PIVOT IN EVERY COLUMN OF A_{ref}
(I.E., NO FREE VARIABLES)

$\Leftrightarrow \{\underline{v}_1, \dots, \underline{v}_m\}$ LINEARLY INDEP. ($\Rightarrow m \leq n$).

(ii) SOLN. TO $A\underline{x} = \underline{b}$ EXISTS FOR ANY $\underline{b} \in \mathbb{R}^n$

\Leftrightarrow PIVOT IN EVERY ROW OF A_{ref}

$\Leftrightarrow \{\underline{v}_1, \dots, \underline{v}_m\}$ SPANS \mathbb{R}^n ($\Rightarrow m \geq n$)

(iii) SOLN. TO $A\underline{x} = \underline{b}$ EXISTS AND IS UNIQUE FOR ANY $\underline{b} \in \mathbb{R}^n$

\Leftrightarrow PIVOT IN EVERY ROW AND COLUMN OF A_{ref}

$\Leftrightarrow \{\underline{v}_1, \dots, \underline{v}_m\}$ BASIS OF \mathbb{R}^n ($\Rightarrow m = n$).

IN ADDITION, (iii) EQUIVALENT TO

$$\Leftrightarrow A \text{ IS INVERTIBLE}$$

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

$$\Leftrightarrow A_{\text{ref}} = I.$$

EX. DO COLUMNS OF $\underbrace{\begin{pmatrix} 1 & 1 & 1 & 3 \\ 1 & 0 & 2 & 2 \\ 1 & -1 & 1 & 4 \end{pmatrix}}_A$ SPAN \mathbb{R}^3 ?

$$A \rightsquigarrow \begin{pmatrix} 1 & 1 & 1 & 3 \\ 0 & -1 & 1 & -1 \\ 0 & -2 & 0 & 1 \end{pmatrix} \rightsquigarrow \begin{pmatrix} \boxed{1} & 1 & 1 & 3 \\ 0 & \boxed{-1} & 1 & -1 \\ 0 & 0 & \boxed{-2} & 3 \end{pmatrix}$$

ref. PIVOT IN EVERY ROW

\Rightarrow $\boxed{\text{Yes.}}$

REPRESENTATION OF VECTORS IN A BASIS (2.3):

$$\mathcal{B} = \{\underline{b}_1, \dots, \underline{b}_n\} \text{ BASIS OF } V.$$

FOR ANY $\underline{v} \in V$, $\underline{v} = a_1 \underline{b}_1 + \dots + a_n \underline{b}_n$ FOR
SOME UNIQUE SET OF COEFFICIENTS $\{a_1, \dots, a_n\}$.

Q: WHY UNIQUE?

A: IF $\underline{v} = \sum a_i \underline{b}_i = \sum c_i \underline{b}_i$ FOR SOME $\{a_i\}_{i=1}^n, \{c_i\}_{i=1}^n$,

$$\sum (a_i - c_i) \underline{b}_i = \underline{0} \Rightarrow a_i = c_i \text{ FOR ALL } i = 1, \dots, n$$

SINCE $\{\underline{b}_i\}$ LINEARLY INDEP.

Def. $[\underline{v}]_{\mathcal{B}} = \underbrace{(a_1, \dots, a_n)^T}_{\text{COORDINATES OF } \underline{v} \text{ IN BASIS } \mathcal{B}} \in \mathbb{R}^n$

Prop.

- $\underline{x}, \underline{y} \in V \Rightarrow [\underline{x} + \underline{y}]_{\mathcal{B}} = [\underline{x}]_{\mathcal{B}} + [\underline{y}]_{\mathcal{B}}$
- c SCALAR $[\underline{c}\underline{x}]_{\mathcal{B}} = c[\underline{x}]_{\mathcal{B}}$.

- \underline{w} LINEAR COMBINATION OF $\{\underline{v}_1, \dots, \underline{v}_m\} \Leftrightarrow [\underline{w}]_{\mathcal{B}}$ LINEAR COMBINATION OF $\{[\underline{v}_1]_{\mathcal{B}}, \dots, [\underline{v}_m]_{\mathcal{B}}\}$.

- $\{\underline{v}_i\}_{i=1}^m$ LINEARLY INDEP. $\Leftrightarrow \{[\underline{v}_i]_{\mathcal{B}}\}_{i=1}^m$ LINEARLY INDEP.

Pf. EASY.

[2]

THIS IMPLIES THAT $[\cdot]_{\mathcal{B}}$ IS AN ISOMORPHISM
 FROM V TO \mathbb{R}^n , AND SO, V IS ISOMORPHIC
 TO \mathbb{R}^n . $(V \xrightarrow{L \cdot]_{\mathcal{B}}} \mathbb{R}^n, \underline{b}_i \xrightarrow{L \cdot]_{\mathcal{B}}} \underline{e}_i, \underline{v} = \sum a_i \underline{b}_i \xrightarrow{L \cdot]_{\mathcal{B}}} [v]_{\mathcal{B}} = \sum a_i \underline{e}_i$

EX. CONSIDER SUBSPACE $\tilde{\mathbb{R}}_3[t]$ OF $\mathbb{R}_3[t]$ CONSISTING
 OF POLYNOMIALS WITH $p(0) = 0$. ARE
 $p_1 = t - t^3, p_2 = t^2 + 3t^3, p_3 = 2t + 3t^2 + 4t^3$

- a) LINEARLY INDEP.?
- b) SPAN $\tilde{\mathbb{R}}_3[t]$?
- c) BASIS OF $\tilde{\mathbb{R}}_3[t]$?

Ans: USE A BASIS \mathcal{D} OF $\tilde{\mathbb{R}}_3[t]$ TO TRANSFORM
 $\tilde{\mathbb{R}}_3[t]$ TO \mathbb{R}^n FOR SOME APPROPRIATE n .

STEP 1. FIND A BASIS OF $\tilde{\mathbb{R}}_3[t]$:

ANY ELEMENT IN $\tilde{\mathbb{R}}_3[t]$ HAS FORM $p(t) = \cancel{a_0} + a_1 t + a_2 t^2 + a_3 t^3$

$\Rightarrow \mathcal{D} = \{t, t^2, t^3\}$ IS A BASIS.

STEP 2. WRITE p_1, p_2, p_3 IN COORDINATES OF \mathcal{D} :

$$[p_1]_{\mathcal{D}} = (1, 0, -1)^T, [p_2]_{\mathcal{D}} = (0, 1, 3)^T, [p_3]_{\mathcal{D}} = (2, 3, 4)^T.$$

STEP 3. ANALYZE MATRIX $\underbrace{([p_1]_{\mathcal{D}} \ \dots \ [p_3]_{\mathcal{D}})}_A$:

$$A = \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 3 \\ -1 & 3 & 4 \end{pmatrix} \xrightarrow{+R_1} \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 3 \\ 0 & 3 & 6 \end{pmatrix} \xrightarrow{-3R_2}$$

$$\rightarrow \begin{pmatrix} \boxed{1} & 0 & 2 \\ 0 & \boxed{1} & 3 \\ 0 & 0 & \boxed{3} \end{pmatrix}$$

ref. PIVOT IN EVERY ROW, COLUMN.

$$\Leftrightarrow \{L_i\}_{i=1}^3 \text{ BASIS OF } \mathbb{R}^3$$

$$\Leftrightarrow \{p_i\}_{i=1}^3 \text{ BASIS OF } \tilde{\mathbb{R}}_3[t] \text{ (BY THM.)}$$

DEF. IF V HAS BASIS $\mathcal{B} = \{\underline{b}_1, \dots, \underline{b}_n\}$
OF n VECTORS, SAY $\dim(V)$ IS ~~n~~ n
(I.E. V IS n -DIMENSIONAL).

DIMENSION IS INDEPENDENT OF CHOICE OF BASIS!

WHY? IF $\mathcal{D} = \{\underline{d}_1, \dots, \underline{d}_m\} \subset V$,

$m < n \Rightarrow \mathcal{D}$ DOES NOT SPAN V

$m > n \Rightarrow \mathcal{D}$ LINEARLY DEPENDENT

SO, \mathcal{D} BASIS $\Rightarrow m = n$.

CHANGE OF BASIS (2.3):

$B = \{ \underline{b}_1, \dots, \underline{b}_n \}$ BASES OF V

$D = \{ \underline{d}_1, \dots, \underline{d}_n \}$

FIX $\underline{v} \in V$. How TO RELATE $[\underline{v}]_B$ TO $[\underline{v}]_D$?

CLAIM: THERE IS A UNIQUE $n \times n$ MATRIX $P_{D \leftarrow B}$

$\begin{matrix} \nearrow & \nwarrow \\ \text{TO HERE} & \text{FROM HERE} \end{matrix}$

SUCH THAT $[\underline{v}]_D = P_{D \leftarrow B} [\underline{v}]_B$

FOR ALL $\underline{v} \in V$.

Pf. $\underline{v} = \sum_{i=1}^n a_i \underline{b}_i \Rightarrow [\underline{v}]_D = \left[\sum_{i=1}^n a_i \underline{b}_i \right]_D$

$= \sum_{i=1}^n a_i [\underline{b}_i]_D$

$= \underbrace{\left([\underline{b}_1]_D \ \dots \ [\underline{b}_n]_D \right)}_{n \times n \text{ MATRIX}} \underbrace{\begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}}_{[\underline{v}]_B}$

$= P_{D \leftarrow B} [\underline{v}]_B$.

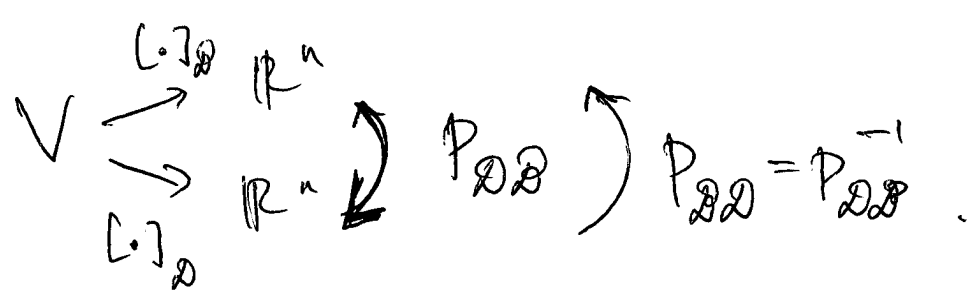
TO CHECK THAT $P_{D \leftarrow B} = \left([\underline{b}_1]_D \ \dots \ [\underline{b}_n]_D \right)$ IS

THE ONLY MATRIX WHICH SATISFIES $[\underline{v}]_D = P_{D \leftarrow B} [\underline{v}]_B$,

NOTE THAT IF $[\underline{v}]_D = A [\underline{v}]_B$ FOR ALL $\underline{v} \in V$,

THEN $[\underline{b}_i]_D = A [\underline{b}_i]_B = A e_i = i^{\text{th}}$ COLUMN OF A . ✓

Picture :



Thm. $P_{BB} = P_{BB}^{-1}$.

Pf. want $P_{BB} P_{BB} = I$. let $y \in \mathbb{R}^n$. there is some $x \in V$ s.t. $[x]_B = y$. so,

$$P_{BB} P_{BB} y = P_{BB} \underbrace{P_{BB} [x]_B}_{[x]_B} = P_{BB} [x]_B = [x]_B = y.$$

$$\Rightarrow P_{BB} P_{BB} = I.$$

Ex. $M_{2,2} = 2 \times 2$ matrices w/ real entries.

$$\mathcal{E} = \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \right\}.$$

STANDARD BASIS.

SUPPOSE $\underline{v} = \begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix}$.

2) WHAT IS $[\underline{v}]_{\mathcal{E}}$?

$$[\underline{v}]_{\mathcal{E}} = (1, 2, 4, 3)^T.$$

b) IF $\mathcal{D} = \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \right\}$ (6)
 ANOTHER BASIS OF $M_{2,2}$ WHAT IS $[\underline{v}]_{\mathcal{D}}$?

STEP 1. COMPUTE $P_{\mathcal{D}\mathcal{E}} = \left([\underline{d}_1]_{\mathcal{E}} \dots [\underline{d}_4]_{\mathcal{E}} \right)$

SINCE THIS IS EASY TO COMPUTE VERSUS $P_{\mathcal{D}\mathcal{E}}$.

THEN,

$$P_{\mathcal{E}\mathcal{D}} = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & -1 \\ 1 & -1 & 0 & 0 \end{pmatrix}.$$

STEP 2. INVERT $P_{\mathcal{E}\mathcal{D}}$ TO GET $P_{\mathcal{D}\mathcal{E}}$.

USUALLY, DO THIS BY COMPUTER. IN THIS CASE, EASY TO DO BY HAND TO GET THAT

$$P_{\mathcal{D}\mathcal{E}} = P_{\mathcal{E}\mathcal{D}}^{-1} = \begin{pmatrix} \frac{1}{2} & 0 & 0 & \frac{1}{2} \\ \frac{1}{2} & 0 & 0 & -\frac{1}{2} \\ 0 & \frac{1}{2} & \frac{1}{2} & 0 \\ 0 & \frac{1}{2} & -\frac{1}{2} & 0 \end{pmatrix}.$$

STEP 3.

$$[\underline{v}]_{\mathcal{D}} = P_{\mathcal{D}\mathcal{E}} [\underline{v}]_{\mathcal{E}} = (2, -1, 3, -1)^T.$$

EASY TO CHECK IN THIS EX. THAT THIS IS CORRECT!

$$2\underline{d}_1 - \underline{d}_2 + 3\underline{d}_3 - \underline{d}_4 = \begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix} = \underline{v} \quad \checkmark.$$

LINEAR TRANSFORMATIONS, OPERATORS (3.1):

DEF. $L: V \rightarrow W$ LINEAR TRANSFORMATION (LINEAR OPERATOR IF $W=V$, LINEAR FUNCTIONAL IF $W=\mathbb{R}^n$)

IF FOR EVERY $\underline{v}_1, \underline{v}_2 \in V$, SCALAR c ,

$$\begin{cases} L(\underline{v}_1 + \underline{v}_2) = L(\underline{v}_1) + L(\underline{v}_2) \\ L(c\underline{v}_1) = cL(\underline{v}_1) \end{cases}$$

EX. $V=W=\mathbb{R}$.

$L(x) = |x|$ IS NOT A LINEAR TRANSFORMATION

SINCE $L(-x) = |-x| = |x| = L(x) \neq -L(x)$.

EX. $V=\mathbb{R}^n, W=\mathbb{R}^m$

$$L(\underline{v}) = A\underline{v} \quad \text{FOR } A \in M_{m,n}.$$

IN FACT, EVERY LINEAR TRANSFORMATION FROM \mathbb{R}^n TO \mathbb{R}^m HAS THIS FORM. WHY?

IF $\underline{v} = (a_1, \dots, a_n) \in \mathbb{R}^n$,

$$L(\underline{v}) = L\left(\sum_{i=1}^n a_i \underline{e}_i\right) = \sum_{i=1}^n a_i L(\underline{e}_i) = \overbrace{\left(L(\underline{e}_1) \dots L(\underline{e}_n)\right)}^{\text{m} \times \text{n matrix } A} \underbrace{\begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}}_{=\underline{v}}$$

Ex. V n -DIM. VECTOR SPACE WITH BASIS \mathcal{B} ,

$$W = \mathbb{R}^n$$

$L(\underline{v}) = [L\underline{v}]_{\mathcal{B}}$ LINEAR TRANSFORMATION.

Ex. $V = \mathbb{R}_n[t]$, $W = \mathbb{R}_m[t]$

$L(p(t)) = \frac{d}{dt} p(t)$ IS A LINEAR TRANSFORMATION

SO LONG AS $m \geq n-1$ (OTHERWISE,

$$L: V \not\rightarrow W !)$$

Ex. $V = C^\infty[0,1]$

SPACE OF INFINITELY DIFFERENTIABLE Fcn.'s.
ON $[0,1]$.

$L: V \rightarrow V$ IS A LINEAR OPERATOR WHEN

$$L(f(x)) = \frac{df}{dx}(x) \quad (\text{NOTATION: } L = \frac{d}{dx}).$$

Ex. $V = C^0[0,1]$, $W = \mathbb{R}$.

$L(f) = \int_0^1 f(s) ds$ IS A LINEAR FUNCTIONAL.

MATRIX REPRESENTATION OF LINEAR TRANSFORMATION (3.2)

Q: DO WE NEED TO SPECIFY $L(\underline{v})$ FOR EVERY $\underline{v} \in V$?

A: ONLY NEED $\{L(\underline{b}_i)\}_{i=1}^n$ FOR BASIS $\mathcal{B} = \{\underline{b}_i\}_{i=1}^n$ OF V , SINCE

$$L(\underline{v}) = L\left(\sum_{i=1}^n a_i \underline{b}_i\right) = \sum_{i=1}^n a_i L(\underline{b}_i).$$

Q: CAN WE WRITE THIS IN MATRIX FORM ?

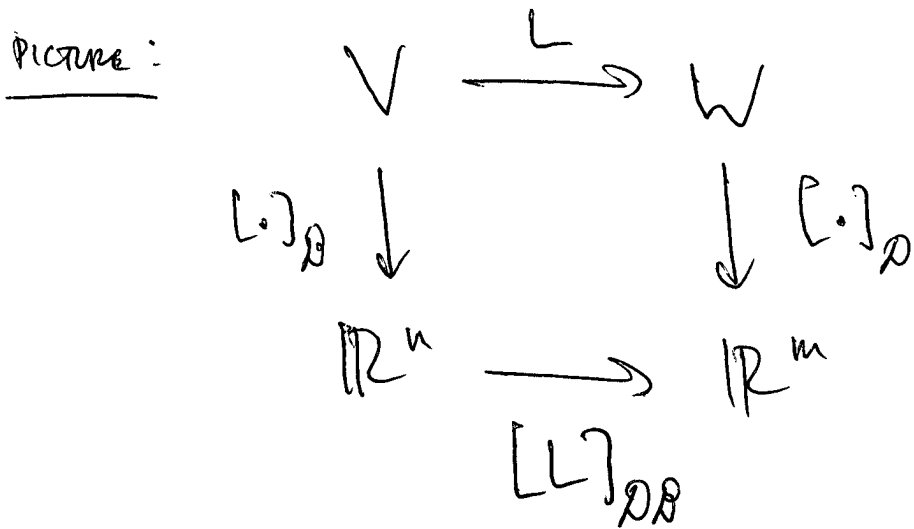
A: ONLY AFTER WE'VE CHOSEN A BASIS

$\mathcal{D} = \{\underline{d}_1, \dots, \underline{d}_m\}$ FOR W AND WRITTEN EVERYTHING IN COORDINATES !

$$\begin{aligned}
[L(\underline{v})]_{\mathcal{D}} &= \left[\sum_{i=1}^n a_i L(\underline{b}_i) \right]_{\mathcal{D}} \\
&= \sum_{i=1}^n a_i [L(\underline{b}_i)]_{\mathcal{D}} \\
&= \underbrace{\left([L(\underline{b}_1)]_{\mathcal{D}} \quad \dots \quad [L(\underline{b}_n)]_{\mathcal{D}} \right)}_{m \times n \text{ matrix } [L]_{\mathcal{D}\mathcal{B}}} \underbrace{\begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}}_{[v]_{\mathcal{B}}} \\
&= [L]_{\mathcal{D}\mathcal{B}} [v]_{\mathcal{B}}.
\end{aligned}$$

THIS MATRIX $[L]_{\mathcal{D}\mathcal{D}}$ DEPENDS ON CHOICE OF BASES \mathcal{D} OF V AND \mathcal{D} OF W !

IN FACT, IT IS THE UNIQUE MATRIX REPRESENTATION W / RESPECT TO THIS CHOICE OF BASES .



REMARKS : (i) IF $V=W$, ONLY NEED ONE BASIS \mathcal{D} . IN THIS CASE, DENOTE $[L]_{\mathcal{D}\mathcal{D}}$ BY $[L]_{\mathcal{D}}$.

(ii) MOST OF THIS COURSE FOCUSES ON CHOICE OF \mathcal{D} AND \mathcal{D} SO THAT $[L]_{\mathcal{D}\mathcal{D}}$ LOOKS SIMPLE (I.E., IS DIAGONAL !).