

4.3. Subspaces

20.04.2020

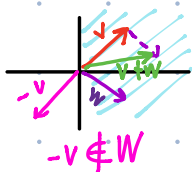
$V = \text{vector space}$

$W \subset V$ and W is also a v.space $\Rightarrow W$ a subspace.

THEOREM. W is a subspace if (a) $\forall \vec{v}, \vec{w} \in W \quad \vec{v} + \vec{w} \in W$

(b) $\forall c \in \mathbb{R}, \forall \vec{v} \in W, c\vec{v} \in W$

ex



$$V = \mathbb{R}^2 = \left\{ \begin{bmatrix} a \\ b \end{bmatrix} \right\}, W = \left\{ \begin{bmatrix} a \\ b \end{bmatrix} : b \geq 0 \right\}$$

Is W a subspace of V ?

No. W is not a subspace.

$v_1, v_2, \dots, v_k \in V$ and $a_1, \dots, a_k \in \mathbb{R} \Rightarrow a_1 v_1 + a_2 v_2 + \dots + a_k v_k$ linear combination

ex Is $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ a lin. comb. of $\begin{pmatrix} 2 \\ 3 \end{pmatrix}$ and $\begin{pmatrix} 4 \\ 6 \end{pmatrix}$?

$\begin{pmatrix} 1 \\ 2 \end{pmatrix} = a_1 \begin{pmatrix} 2 \\ 3 \end{pmatrix} + a_2 \begin{pmatrix} 4 \\ 6 \end{pmatrix}$ has a solution a_1, a_2 ?

$$\begin{aligned} 1 &= 2a_1 + 4a_2 \\ 2 &= 3a_1 + 6a_2 \end{aligned} \Rightarrow \begin{pmatrix} 2 & 4 & | & 1 \\ 3 & 6 & | & 2 \end{pmatrix} \Rightarrow -\frac{3}{2}r_1 + r_2 \rightarrow r_2 \quad \begin{pmatrix} 2 & 4 & | & 1 \\ 0 & 0 & | & 1/2 \end{pmatrix} \Rightarrow 0 \cdot a_1 + 0 \cdot a_2 = \frac{1}{2} \quad \text{No sol.}$$



THM $A_{m \times n}$ matrix. The solution set of $A\vec{x} = \vec{0}$ is a subspace of $\mathbb{R}^n$.

proof. If $\vec{x}_1, \vec{x}_2$ are solutions $\Rightarrow A(\vec{x}_1 + \vec{x}_2) = \vec{0}$? YES.

$$\downarrow \\ A\vec{x}_1 + A\vec{x}_2 = \vec{0} + \vec{0} = \vec{0}$$

If $\vec{x}_1$ is a soln. and $c \in \mathbb{R} \Rightarrow A(c\vec{x}_1) = \vec{0}$? YES.

$$\downarrow \\ c(A\vec{x}_1) = c\vec{0} = \vec{0}$$

ex. $\begin{cases} x_1 + x_2 = 0 \\ x_2 + x_3 = 0 \end{cases} \Rightarrow 2 \text{ eqs. } 3 \text{ unknowns. } \begin{matrix} x_3 = r = \text{free} \\ x_2 = -r, x_1 = r \end{matrix} \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} r \\ -r \\ r \end{bmatrix} \rightarrow \text{SOLN. SET.} \rightarrow \text{SUBSPACE of } \mathbb{R}^3.$

4.4. SPAN.

$V = \text{v.space. } v_1, v_2, \dots, v_k \in V$. The set of all possible lin. comb. of $v_1, \dots, v_k$ is called

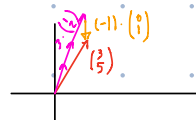
the span of $v_1, \dots, v_k$.

ex. Find the span of $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ and $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$ in $\mathbb{R}^2$.

= all lin. comb. $a_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + a_2 \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} a_1 \\ 2a_1 + a_2 \end{pmatrix}$. Any vector can be written like this.

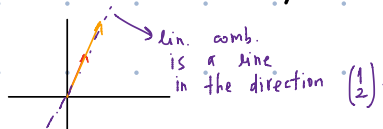
$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} a_1 \\ 2a_1 + a_2 \end{pmatrix} \Rightarrow a_1 = x, a_2 = y - 2x \quad \text{ex. } \begin{pmatrix} 3 \\ 5 \end{pmatrix} = 3 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + (-1) \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

The span of $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ and $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$ is $\mathbb{R}^2$.



ex Find the span of $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ and $\begin{pmatrix} 2 \\ 4 \end{pmatrix}$.

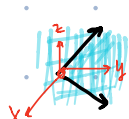
= all lin. comb. of $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ and $\begin{pmatrix} 2 \\ 4 \end{pmatrix}$. $a_1 \begin{pmatrix} 1 \\ 2 \end{pmatrix} + a_2 \begin{pmatrix} 2 \\ 4 \end{pmatrix} = \begin{pmatrix} a_1 + 2a_2 \\ 2a_1 + 4a_2 \end{pmatrix} = (a_1 + 2a_2) \begin{pmatrix} 1 \\ 2 \end{pmatrix}$



ex $\begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 2 \\ 0 \end{pmatrix}$. Span?



ex $\begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 3 \end{pmatrix}$



span of $\begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} 0 \\ 3 \end{pmatrix}$ is $a_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + a_2 \begin{pmatrix} 0 \\ 3 \end{pmatrix} = \begin{pmatrix} a_1 \\ 3a_2 \end{pmatrix}$

span is all vectors of this form.

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} a_1 \\ 3a_2 \end{pmatrix} \Rightarrow a_1 = x, a_2 = \frac{y}{3}, y = 2x + \frac{2x}{3}$$

$\begin{pmatrix} 1 \\ 0 \end{pmatrix}$ is in the span?

$a_1 = 1, a_2 = 1 \Rightarrow 2 + 2$. No, it is not.

ex $V = M_{2 \times 2}$ $\vec{v}_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \vec{v}_2 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \vec{v}_3 = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$

Span of $v_1, v_2, v_3 \Rightarrow \begin{pmatrix} a & b \\ c & 0 \end{pmatrix} = a\vec{v}_1 + b\vec{v}_2 + c\vec{v}_3$

THM. Span $\{v_1, \dots, v_k\}$ is a subspace of V .

ex $V = P_2 = \text{v.space of polynomials with degree } \leq 2$.

$S = \{t^2, t\} \Rightarrow \text{span } S = \text{all polys of the form } at + bt^2$.

ex Is $t^2 - t$ in the span of $t^2 + 1$ and $t - 1$?

$$t^2 - t = a(t^2 + 1) + b(t - 1) = t^2 a + tb + (a - b) \Rightarrow a = 1, b = -1, a - b = 0. \text{ No soln.}$$

ex $v_1 = \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 5 \\ 3 \end{bmatrix}, v = \begin{bmatrix} 1 \\ 5 \\ 7 \end{bmatrix}$. Is v in the span of v_1, v_2 ?

Is there a soln. of $v = av_1 + bv_2$ for a, b ?

$$\begin{bmatrix} 1 \\ 5 \\ 7 \end{bmatrix} = a \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + b \begin{bmatrix} 1 \\ 5 \\ 3 \end{bmatrix} \Rightarrow \begin{matrix} 2a + b = 1 \\ a - b = 5 \\ a + 3b = 7 \end{matrix} \Rightarrow \begin{bmatrix} 2 & 1 & 1 \\ 1 & -1 & 5 \\ 1 & 3 & -7 \end{bmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{bmatrix} 1 & -1 & 5 \\ 2 & 1 & 1 \\ 1 & 3 & -7 \end{bmatrix} \xrightarrow{\begin{matrix} -2r_1 + r_2 \rightarrow r_2 \\ -r_1 + r_3 \rightarrow r_3 \end{matrix}} \begin{bmatrix} 1 & -1 & 5 \\ 0 & 3 & -9 \\ 0 & 4 & -12 \end{bmatrix} \xrightarrow{\begin{matrix} r_3 \rightarrow r_3 \\ r_3/4 \rightarrow r_3 \end{matrix}} \begin{bmatrix} 1 & -1 & 5 \\ 0 & 3 & -9 \\ 0 & 1 & -3 \end{bmatrix} \xrightarrow{-r_3 + r_2 \rightarrow r_2} \begin{bmatrix} 1 & -1 & 5 \\ 0 & 1 & -3 \\ 0 & 1 & -3 \end{bmatrix}$$

YES.

$$\begin{bmatrix} 1 & -1 & 5 \\ 0 & 1 & -3 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{\begin{matrix} b = -3 \\ a - b = 5 \\ a = 2 \end{matrix}} \begin{bmatrix} 1 & -1 & 5 \\ 0 & 1 & -3 \\ 0 & 0 & 0 \end{bmatrix}$$

ex $v_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}, v_3 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$. Do these vectors span $\mathbb{R}^3$?

Can I write $\begin{bmatrix} x \\ y \\ z \end{bmatrix} = av_1 + bv_2 + cv_3$? $\begin{matrix} x = a + b + c \\ y = 2a + 0b + c \\ z = a + 2b + 0c \end{matrix}$. Can I solve for a, b, c in terms of x, y, z ?

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & x \\ 2 & 0 & 1 & y \\ 1 & 2 & 0 & z \end{array} \right] \xrightarrow{\substack{-2r_1 \rightarrow r_2 \\ -r_1 \rightarrow r_3}} \left[\begin{array}{ccc|c} 1 & 1 & 1 & x \\ 0 & -2 & -1 & y-2x \\ 0 & 1 & -1 & z-x \end{array} \right] \xrightarrow{r_2 \leftrightarrow r_3} \left[\begin{array}{ccc|c} 1 & 1 & 1 & x \\ 0 & 1 & -1 & z-x \\ 0 & -2 & -1 & y-2x \end{array} \right] \xrightarrow{2r_2 + r_3 \rightarrow r_3} \left[\begin{array}{ccc|c} 1 & 1 & 1 & x \\ 0 & 1 & -1 & z-x \\ 0 & 0 & -3 & y-2x+2(z-x) \end{array} \right] \quad c = \frac{y-2x+2(z-x)}{-3}$$

The answer is yes.

ex $V = P_2$. $v_1 = t^2 + 2t + 1$, $v_2 = t^2 + 2$. Does v_1, v_2 span P_2 ?

$a + bt + ct^2 = a_1 v_1 + a_2 v_2$. Can we solve for a_1, a_2 ?

$$= a_1 (t^2 + 2t + 1) + a_2 (t^2 + 2) = t^2(a_1 + a_2) + t(2a_1) + a_1 + 2a_2$$

$$\begin{aligned} a_1 + a_2 &= c \\ 2a_1 &= b \\ a_1 + 2a_2 &= a \end{aligned} \Rightarrow \begin{aligned} a_1 &= b/2 \\ a_2 &= c - b/2 \end{aligned} \Rightarrow \boxed{\frac{b}{2} + 2(c - \frac{b}{2}) = a} \Rightarrow 2c - \frac{b}{2} = a$$

For example $a=1, b=2, c=1 \Rightarrow 1+2t+t^2$ is in the span.

But $a=1, b=2, c=4 \Rightarrow 1+2t+4t^2$ is not in the span. The answer is NO!

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ex

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

$A\vec{x} = \vec{0}$. Find a set of vectors which span the solution space.

$$\left[A \mid \begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \end{array} \right] \xrightarrow{\substack{2r_1 + r_2 \rightarrow r_2 \\ -r_1 + r_3 \rightarrow r_3 \\ -4r_1 + r_4 \rightarrow r_4}} \left[\begin{array}{cccc|c} 1 & 1 & 0 & 2 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 & 0 \end{array} \right] \xrightarrow{\substack{r_2 + r_3 \rightarrow r_3 \\ r_2 + r_4 \rightarrow r_4}} \left[\begin{array}{cccc|c} 1 & 1 & 0 & 2 & 0 \\ 0 & 1 & 0 & 2 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

$$x_1 + x_2 + 2x_4 = 0, \quad x_3 - x_4 = 0, \quad \begin{aligned} x_2 &= r \\ x_4 &= s \end{aligned} \quad (\text{free}) \quad \begin{aligned} x_3 &= s \\ x_1 &= -r - 2s \end{aligned}$$

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -r-2s \\ r \\ s \\ s \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} r + \begin{bmatrix} -2 \\ 0 \\ 1 \\ 1 \end{bmatrix} s = r \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} -2 \\ 0 \\ 1 \\ 1 \end{bmatrix} \quad \text{Sol. Sp.} = \text{span} \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ 0 \\ 1 \\ 1 \end{bmatrix} \right\}$$



4.5. LINEAR INDEPENDENCE

$$W = \left\{ \begin{bmatrix} a \\ b \\ a+b \end{bmatrix} \right\} \subseteq \mathbb{R}^3 \text{ subspace.}$$

$$W = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\} = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} \right\}$$

$V = v.\text{space}$, $\vec{v}_1, \dots, \vec{v}_k \in V$ linearly dependent if there exists scalars $a_1, \dots, a_k$ not all zero

$$a_1 \vec{v}_1 + a_2 \vec{v}_2 + \dots + a_k \vec{v}_k = \vec{0}$$

If $\{v_1, \dots, v_k\}$ is not lin. dep. $\Rightarrow$ lin. independent.

ex Is $\left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\}$ lin. dep. or indep.?

sol. $a_1 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + a_2 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{aligned} a_1 &= 0 \\ a_2 &= 0 \\ a_1 + a_2 &= 0 \end{aligned}$ Only 1 sol. $a_1 = a_2 = 0$. Trivial sol. $\Rightarrow$ lin. indep.

ex Is $\left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} \right\}$ lin. dep. or indep.?

Nontrivial sol.

sol. $a_1 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + a_2 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} + a_3 \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{cases} a_1 + a_3 = 0 \\ a_2 + a_3 = 0 \\ a_1 + a_2 + a_3 = 0 \end{cases} \Rightarrow \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$

$a_3 = r = \text{free} \Rightarrow \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} -r \\ -r \\ r \end{bmatrix} \Rightarrow \text{Nontrivial solns} \Rightarrow \text{lin. dep.}$

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ex. $v_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, v_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, v_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$. Are these vectors lin. dep. or indep?

sol. $a_1 \vec{v}_1 + a_2 \vec{v}_2 + a_3 \vec{v}_3 = \vec{0} \Rightarrow a_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + a_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + a_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

$[a_1 \ a_2 \ a_3] = [0 \ 0 \ 0] \Rightarrow a_1 = a_2 = a_3 = 0$. Lin. indep.

ex. $V = P_2$. $v_1 = t^2 + t + 2, v_2 = 2t^2 + t, v_3 = 3t^2 + 2t + 2$. Lin. dep or lin. indep?

sol. $a_1(t^2 + t + 2) + a_2(2t^2 + t) + a_3(3t^2 + 2t + 2) = 0$

bt method $\begin{cases} t^2(a_1 + 2a_2 + 3a_3) + t(a_1 + a_2 + 2a_3) + (2a_1 + 2a_3) = 0 \end{cases}$ Recall $A_{n \times n} \quad A\vec{x} = \vec{0}$

$\begin{cases} a_1 + 2a_2 + 3a_3 = 0 \\ a_1 + a_2 + 2a_3 = 0 \\ 2a_1 + 2a_3 = 0 \end{cases} \Rightarrow \begin{bmatrix} 1 & 2 & 3 \\ 1 & 1 & 2 \\ 2 & 0 & 2 \end{bmatrix} \xrightarrow{(-1)R_1} \begin{bmatrix} 0 & -1 & -1 \\ 1 & 1 & 2 \\ 2 & 0 & 2 \end{bmatrix} \xrightarrow{(-2)R_2} \begin{bmatrix} 0 & -1 & -1 \\ 1 & 1 & 2 \\ 0 & -2 & -2 \end{bmatrix} \xrightarrow{(-1)R_1} \begin{bmatrix} 1 & 1 & 2 \\ 0 & -1 & -1 \\ 0 & -2 & -2 \end{bmatrix} \xrightarrow{(-1)R_2} \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 0 & -2 & -2 \end{bmatrix} \xrightarrow{(-1)R_3} \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$

Nontrivial sol. $\Rightarrow$ lin. dep.

$\det A = 0 \Rightarrow$ nontrivial sol. $\det A \neq 0 \Rightarrow$ only the trivial solution.

2nd method. $v_1 + v_2 = v_3 \Rightarrow 1v_1 + 1v_2 - 1v_3 = 0 \Rightarrow$ lin. dep.

thm. $v_1, \dots, v_k$ in $\mathbb{R}^k$ are lin. indep. $\Leftrightarrow \det([v_1 \dots v_k]) \neq 0$

lin. dep $\Leftrightarrow \det([v_1 \dots v_k]) = 0$

ex. $S = \left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix} \right\}$. Lin. dep. or lin. indep?

sol. Check $\begin{vmatrix} 1 & 0 & 3 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{vmatrix} = 2 \Rightarrow$ lin. indep.

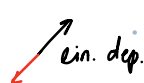
thm. If at least one of $v_1, \dots, v_k$ is the zero-vec. then $v_1, \dots, v_k$ is lin. dep.

thm. $V = v.$ space. $S_1 \subset S_2 \subset V$. If S_1 is lin. dep. $\Rightarrow S_2$ is lin. dep. then $v_1, \dots, v_k$ is lin. dep.

If S_2 is lin. indep. $\Rightarrow S_1$ is lin. indep.

ex. v_1, v_2, v_3 is lin. dep. $\Rightarrow v_1, v_2, v_3, v_4$ is also lin. dep.

Geometric idea $\mathbb{R}^2$



$\mathbb{R}^3$



4.6. BASIS AND DIMENSION

def. $V = v.$ space. $v_1, \dots, v_k$ in V forms a basis for V if:

- a) $v_1, \dots, v_k$ lin. indep. b) $\text{span}\{v_1, \dots, v_k\} = V$.

Remark. If $v_1, \dots, v_k$ form a basis $\Rightarrow$ they must be distinct and non-zero.

ex. For $\mathbb{R}^2$ $\left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$ form a standard basis.

a) Lin. indep. $a_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + a_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow a_1 = a_2 = 0 \Rightarrow$ Lin. indep.

b) $\text{span} \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right) = \mathbb{R}^2 \Rightarrow \begin{bmatrix} x \\ y \end{bmatrix} = x \begin{bmatrix} 1 \\ 0 \end{bmatrix} + y \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

ex For $\mathbb{R}^2$ $\left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$ form a basis for $\mathbb{R}^2$.

a) Lin. indep $\Rightarrow \begin{vmatrix} 1 & 1 \\ 0 & 1 \end{vmatrix} = 1 \neq 0$

b) $\begin{bmatrix} x \\ y \end{bmatrix} = a \begin{bmatrix} 1 \\ 0 \end{bmatrix} + b \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \begin{matrix} x = a + b \\ y = 0 + b \end{matrix} \Rightarrow \begin{matrix} b = y \\ a = x - b = x - y \end{matrix}$

ex. For $\mathbb{R}^3$ $\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \right\}$ form a standard basis.

ex $V = P_2$. $S = \{t^2+1, t-1, 2t+2\}$. Is S a basis for P_2 ?

sol a) lin. indep. $a(t^2+1) + b(t-1) + c(2t+2) = 0$

$$at^2 + (b+2c)t + (a-b+2c) = 0 \Rightarrow \begin{matrix} a=0 \\ b+2c=0 \\ a-b+2c=0 \end{matrix} \Rightarrow \begin{matrix} c=0 \\ b=0 \end{matrix} \quad \begin{matrix} \text{only} \\ \text{Trivial} \\ \text{Soln.} \end{matrix} \Rightarrow \text{Lin. indep.}$$

b) $\text{span } S = P_2$? YES!

$$at^2 + bt + c = a_1(t^2+1) + a_2(t-1) + a_3(2t+2)$$

$$\begin{matrix} a_1 = a \\ a_2 + 2a_3 = b \\ a_1 - a_2 + 2a_3 = c \end{matrix} \Rightarrow \begin{matrix} a_2 + 2a_3 = b \\ -a_2 + 2a_3 = c - a \end{matrix} \Rightarrow \begin{matrix} 4a_3 = b + c - a \\ 2a_3 = b - c + a \end{matrix} \quad \left| \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 1 & -1 & 2 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \right|$$

Recall. $A_{n \times n}$ $A\vec{x} = \vec{b}$. If A^{-1} exists $\vec{x} = A^{-1}\vec{b}$.

$$\Updownarrow \\ \det A \neq 0$$

For the prev. problem. It is sufficient to check $\det \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 1 & -1 & 2 \end{bmatrix} \neq 0 \Rightarrow$ Basis!

ex. $V = P_2$. $W \subset V$, $W = \{at^2 + bt + (a-b)\}$ subspace V . $\nexists \frac{2t^2+3t-1}{3t^2+1} \in W$

Find a basis for W ?

sol $at^2 + bt + (a-b) = a(t^2+1) + b(t-1)$. Choose $S = \{t^2+1, t-1\}$. Show S is a basis for W .

a) lin. indep. $a(t^2+1) + b(t-1) = 0 \Rightarrow \begin{matrix} a=0 \\ b=0 \end{matrix}$ only trivial solution $\Rightarrow$ lin. indep.

b) $\text{span}(S) = W$? $\checkmark$

def. $V = v.\text{space}$. and let S be a basis of V .

if S has ∞ vectors $\Rightarrow V = \infty$ dimensional v.space.

S has finitely many vectors $\Rightarrow V = \text{finite dim. v.space.}$

Number of vectors in S is called the **dimension** of V .

Axiom of choice $\Rightarrow$ Any v.space has a basis.

The number of vectors in S is independent of S .

ex $v_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, v_3 = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}, v_4 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, v_5 = \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix}$

$S = \{v_1, \dots, v_5\}$. Find a basis for $\text{span}(S)$.

sol. $a_1 v_1 + \dots + a_5 v_5 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 & 1 & 1 & -1 \\ 0 & 1 & 1 & 2 & 1 \\ 1 & 1 & 2 & 1 & -2 \end{bmatrix} \xrightarrow{\text{RREF}} \begin{bmatrix} 1 & 0 & 1 & 0 & -2 \\ 0 & 1 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}$ $a_3 = r, a_5 = s, a_4 = -s$ $a_1 = -r + 2s, a_2 = -r + s$

$\text{span}(S) = \text{span}\{v_2, v_3, v_4\} \rightarrow \text{basis}$ Suppose we remove $v_3, v_5 \Rightarrow \text{RREF} \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \end{bmatrix}$

$\text{span} \rightarrow$ We choose vectors which have a leading 1.

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(cont.) $(-r+2s)v_1 + (-r+s)v_2 + r v_3 - s v_4 + s v_5 = \vec{0}$

$r(-v_1 - v_2 + v_3) + s(2v_1 + v_2 - v_4 + v_5) = \vec{0}$ for every r, s .

$s=0, r=1 \Rightarrow -v_1 - v_2 + v_3 = \vec{0} \Rightarrow v_3 = v_1 + v_2$

$r=0, s=1 \Rightarrow v_5 = -2v_1 - v_2 + v_4$

thm. If $V = a_1 v_1 + \dots + a_k v_k$, then $\text{span}\{v_1, v_2, \dots, v_k\} = \text{span}\{v_1, \dots, v_k\}$.

ex. $V = \mathbb{R}_3$. $S = \{v_1, v_2, v_3\}$. $v_1 = \begin{bmatrix} 0 & 1 & 1 \end{bmatrix}, v_2 = \begin{bmatrix} 1 & 0 & 1 \end{bmatrix}, v_3 = \begin{bmatrix} 1 & 1 & 2 \end{bmatrix}$

Find a basis for $\text{span} S$. Find $\dim(\text{span}\{v_1, v_2, v_3\})$

sol. Observe: $v_3 = v_1 + v_2$. $\text{span}\{v_1, v_2, v_3\} = \text{span}\{v_1, v_2\}$

We are done if $\{v_1, v_2\}$ is lin. indep.

$a_1 v_1 + a_2 v_2 = \vec{0} \Rightarrow a_1 \begin{bmatrix} 0 & 1 & 1 \end{bmatrix} + a_2 \begin{bmatrix} 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} a_2 & a_1 & a_1 + a_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \end{bmatrix}$

$a_1 = a_2 = 0$. Only the trivial sol. exists.

So $\{v_1, v_2\}$ are both lin. indep. and $\text{span}\{v_1, v_2, v_3\} = \text{span}\{v_1, v_2\}$. So $\{v_1, v_2\}$ is a basis for $\text{span}\{v_1, v_2, v_3\}$.

$\dim(\text{span}\{v_1, v_2, v_3\}) = 2$.

thm. $\dim V = n \Rightarrow$ any subset S of V with more than n vectors must be lin. dep.

$\Rightarrow$ any subset ... with fewer than ...
can not span V .

ex Find a basis for P_3 .

sol $a_3 t^3 + a_2 t^2 + a_1 t + a_0 1 \Rightarrow P_3 = \text{span} \{1, t, t^2, t^3\}$. Moreover, they are lin. indep.

$$a_0 + a_1 t + a_2 t^2 + a_3 t^3 = 0 \Leftrightarrow a_0 = a_1 = a_2 = a_3 = 0$$

$$\dim(P_3) = 4. \quad \dim(P_n) = n+1.$$

ex Is $\{t^2-1, t+1, t-1, t^2+t\}$ a basis for P_2 ?

sol No. More than 3 vectors in P_2 must be lin. dep.

4.7. HOMOGENEOUS SYSTEMS.

$A_{m \times n}$ matrix. $A\vec{x} = \vec{0} \Leftrightarrow$ Homogeneous sys.

thm The solution set of $A\vec{x} = \vec{0}$ is a subspace of $\mathbb{R}^n$.

proof If $\vec{x}_1$ and $\vec{x}_2$ are solutions, $A\vec{x}_1 = \vec{0}$, $A\vec{x}_2 = \vec{0} \Rightarrow A(\vec{x}_1 + \vec{x}_2) = A\vec{x}_1 + A\vec{x}_2 = \vec{0} + \vec{0} = \vec{0}$.

$$c \in \mathbb{R}, \vec{x} \text{ is a soln.} \Rightarrow A(c\vec{x}) = cA\vec{x} = c\vec{0} = \vec{0}.$$

def. Sol. space of $A\vec{x} = \vec{0}$ is called **nullspace** of A and dimension of nullspace is called **nullity**.

ex Suppose that RREF of $A\vec{x} = \vec{0}$. $\left[\begin{array}{ccccc|c} 1 & 0 & 2 & 0 & 1 & 0 \\ 0 & 1 & 2 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$ Find a basis for the sol. sp.

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} \quad \begin{array}{l} x_3 = r \\ x_5 = s \\ x_4 + 2x_5 = 0 \\ x_4 = -2x_5 = -2s \\ x_1 = -2x_3 - x_5 \\ = -2r - s \\ x_2 = -2x_3 + x_5 \\ = -2r + s \end{array}$$

$$\vec{x} = \begin{bmatrix} -2r-s \\ -2r+s \\ r \\ -2s \\ s \end{bmatrix} = r \begin{bmatrix} -2 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} -1 \\ 1 \\ 0 \\ -2 \\ 1 \end{bmatrix}. \text{ So } \begin{bmatrix} -2 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 0 \\ -2 \\ 1 \end{bmatrix} \text{ form a basis for the sol. sp.}$$

Nullity of $A = 2$.

remark The solution set of $A\vec{x} = \vec{b}$, $\vec{b} \neq \vec{0}$ is not a vector space. Because

$$\text{if } A\vec{x}_1 = \vec{b}, A\vec{x}_2 = \vec{b} \Rightarrow A(\vec{x}_1 + \vec{x}_2) = 2\vec{b} \neq \vec{b}$$

Any solution of $A\vec{x} = \vec{b}$ can be written as a sm of a soln. of $A\vec{x} = \vec{0}$ and one particular soln. of $A\vec{x} = \vec{b}$.

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4.8. COORDINATES.

$V = v.\text{space}$. An ordered basis $S = \{\vec{v}_1, \dots, \vec{v}_n\}$.

$$\vec{v} \in V \Rightarrow \vec{v} = a_1 \vec{v}_1 + \dots + a_n \vec{v}_n, \quad a_1, \dots, a_n \in \mathbb{R}.$$

$$[\vec{v}]_S = \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} = \text{coordinates of } \vec{v} \text{ w.r.t. } S.$$

ex $V = \mathbb{R}^2$. $S = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$ basis.

$$\vec{v} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}. \quad [\vec{v}]_S = ?$$

solution. $\begin{bmatrix} 3 \\ 2 \end{bmatrix} = a_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + a_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} a_1 + a_2 \\ a_2 \end{bmatrix} \Rightarrow \begin{matrix} a_2 = 2 \\ a_1 = 1 \end{matrix} \Rightarrow [\vec{v}]_S = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$. To obtain $\begin{bmatrix} 3 \\ 2 \end{bmatrix}$,

ex $S = \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$. $\begin{bmatrix} 3 \\ 2 \end{bmatrix}_S = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$

$$S = \{v_1, \dots, v_n\}.$$

$$[\vec{v}]_S = \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix}, \quad [\vec{w}]_S = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}. \quad [\vec{v} + \vec{w}]_S = \begin{bmatrix} a_1 + b_1 \\ \vdots \\ a_n + b_n \end{bmatrix}. \quad \text{Why?}$$

$$\vec{v} = a_1 \vec{v}_1 + \dots + a_n \vec{v}_n, \quad \vec{w} = b_1 \vec{v}_1 + \dots + b_n \vec{v}_n. \quad \vec{v} + \vec{w} = (a_1 + b_1) \vec{v}_1 + \dots + (a_n + b_n) \vec{v}_n$$

$$c \in \mathbb{R} \quad [c\vec{v}]_S = c[\vec{v}]_S. \quad \text{proof similar.}$$

Transition Matrices.

$$S = \{\vec{v}_1, \dots, \vec{v}_n\}, \quad T = \{\vec{w}_1, \dots, \vec{w}_n\} \quad \text{ordered bases}$$

$$\vec{v} = c_1 \vec{w}_1 + \dots + c_n \vec{w}_n \Rightarrow [\vec{v}]_T = \begin{bmatrix} c_1 \\ \vdots \\ c_n \end{bmatrix}$$

$$[\vec{v}]_S = [c_1 \vec{w}_1 + \dots + c_n \vec{w}_n]_S = c_1 [\vec{w}_1]_S + \dots + c_n [\vec{w}_n]_S = \begin{bmatrix} [\vec{w}_1]_S & [\vec{w}_2]_S & \dots & [\vec{w}_n]_S \end{bmatrix} \begin{bmatrix} c_1 \\ \vdots \\ c_n \end{bmatrix}$$

$$= P_{S \leftarrow T} [\vec{v}]_T$$

↳ transition matrix from the T-basis to S-basis.

ex $V = \mathbb{R}^2$. $S = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$. $T = \left\{ \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \end{bmatrix} \right\}$ (a) $P_{S \leftarrow T} = ?$

$$\vec{w}_1 = c_1 \vec{v}_1 + c_2 \vec{v}_2 \Rightarrow \begin{bmatrix} 0 \\ 1 \end{bmatrix} = c_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} c_1 + c_2 \\ c_2 \end{bmatrix} \Rightarrow \begin{matrix} c_2 = 1 \\ c_1 = -1 \end{matrix} \quad [\vec{w}_1]_S = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\vec{w}_2 = c_1 \vec{v}_1 + c_2 \vec{v}_2 \Rightarrow \begin{bmatrix} -1 \\ 0 \end{bmatrix} = c_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} c_1 + c_2 \\ c_2 \end{bmatrix} \Rightarrow \begin{matrix} c_2 = 0 \\ c_1 = -1 \end{matrix} \Rightarrow [\vec{w}_2]_S = \begin{bmatrix} -1 \\ 0 \end{bmatrix}$$

$$P_{S \leftarrow T} = \begin{bmatrix} -1 & -1 \\ 1 & 0 \end{bmatrix}.$$

$$(b) \text{ If } [\vec{v}]_T = \begin{bmatrix} 2 \\ 3 \end{bmatrix} \Rightarrow [\vec{v}]_S = ?$$

$$[\vec{v}]_S = P_{S \leftarrow T} [\vec{v}]_T = \begin{bmatrix} -1 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} -5 \\ 2 \end{bmatrix}$$

Reminder

$$\text{ex } A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad \vec{x} = \begin{bmatrix} y \\ z \end{bmatrix}$$

$$A\vec{x} = \begin{bmatrix} ay + bz \\ cy + dz \end{bmatrix} = y \begin{bmatrix} a \\ c \end{bmatrix} + z \begin{bmatrix} b \\ d \end{bmatrix}$$

ex/ $V = P_2 = \text{polys of deg} \leq 1$.

$$\vec{v}_1 = t, \vec{v}_2 = t-3, \vec{w}_1 = t-1, \vec{w}_2 = t+1.$$

$$S = \{\vec{v}_1, \vec{v}_2\}, T = \{\vec{w}_1, \vec{w}_2\}.$$

a) Find $P_{S \leftarrow T}$

$$[w_1]_S = ? \Leftrightarrow \vec{w}_1 = c_1 \vec{v}_1 + c_2 \vec{v}_2 \Leftrightarrow t-1 = c_1 t + c_2 (t-3) = t(c_1 + c_2) - 3c_2 \Rightarrow c_2 = 1/3 \quad c_1 = 2/3$$

$$[w_1]_S = \begin{bmatrix} 2/3 \\ 1/3 \end{bmatrix}$$

$$[w_2]_S = ? \Leftrightarrow t+1 = c_1 t + c_2 (t-3) = t(c_1 + c_2) - 3c_2 \Rightarrow c_2 = -1/3, c_1 = 4/3$$

$$[w_2]_S = \begin{bmatrix} 4/3 \\ -1/3 \end{bmatrix}$$

$$P_{S \leftarrow T} = \begin{bmatrix} [w_1]_S & [w_2]_S \end{bmatrix} = \begin{bmatrix} 2/3 & 4/3 \\ 1/3 & -1/3 \end{bmatrix}$$

(b) $v = 5t+1$. Find $[\vec{v}]_T, [\vec{v}]_S$.

$$5t+1 = c_1 w_1 + c_2 w_2 = c_1 (t-1) + c_2 (t+1) \Rightarrow \begin{matrix} c_1 + c_2 = 5 \\ c_2 - c_1 = 1 \end{matrix} \Rightarrow \begin{matrix} c_2 = 3 \\ c_1 = 2 \end{matrix} \Rightarrow [5t+1]_T = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$5t+1 = c_1 v_1 + c_2 v_2 = c_1 t + c_2 (t-3) \Rightarrow \begin{matrix} c_1 + c_2 = 5 \\ -3c_2 = 1 \end{matrix} \Rightarrow \begin{matrix} c_2 = -1/3 \\ c_1 = 16/3 \end{matrix} \Rightarrow [5t+1]_S = \begin{bmatrix} 16/3 \\ -1/3 \end{bmatrix}$$

$$(c) \text{ Verify } [\vec{v}]_S = P_{S \leftarrow T} [\vec{v}]_T. \quad [\vec{v}]_S = \begin{bmatrix} 2/3 & 4/3 \\ 1/3 & -1/3 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 4/3 + 12/3 \\ 2/3 - 3/3 \end{bmatrix} = \begin{bmatrix} 16/3 \\ -1/3 \end{bmatrix} \checkmark$$

$\mathcal{O}_{T \leftarrow S}$ = transition matrix from $S \rightarrow T$

$P_{S \leftarrow T}$ = trans. mat. from $T \rightarrow S$

$$\mathcal{O}_{T \leftarrow S} = (P_{S \leftarrow T})^{-1}$$

Read: 4.9. Rank of a matrix.

CHAPTER 6.

6.1. Linear Transformations.

$V, W = v. \text{ spaces.}$ $L: V \rightarrow W$ is called a **linear transformation** from V to W if

$$(a) L(\vec{u} + \vec{v}) = L(\vec{u}) + L(\vec{v}), \quad \forall \vec{u}, \vec{v} \in V$$

$$(b) L(c\vec{u}) = cL(\vec{u}), \quad \forall c \in \mathbb{R}, \forall \vec{u} \in V$$

ex/ $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}_{2 \times 2} \quad L: \mathbb{R}^2 \rightarrow \mathbb{R}^2 \quad L(\vec{u}) = A\vec{u}.$ Is L , a lin. trans.?

$$\text{Yes. } L(\vec{u} + \vec{v}) = A(\vec{u} + \vec{v}) = A\vec{u} + A\vec{v} = L(\vec{u}) + L(\vec{v}) \quad \checkmark$$

$$L(c\vec{u}) = A(c\vec{u}) = cA\vec{u} = cL(\vec{u}) \quad \checkmark$$

ex. $A_{m \times n}$ matrix $L(\vec{u}) = A\vec{u}$, $L: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a lin. trans.

ex. $L: P_2 \rightarrow \mathbb{R}^2$, $L(a_0 + a_1t + a_2t^2) = \begin{bmatrix} a_1 \\ a_0 + a_2 \end{bmatrix}$. Is this a lin. trans? **YES!**

$$a) L(a_0 + a_1t + a_2t^2 + b_0 + b_1t + b_2t^2) = L((a_0 + b_0) + (a_1 + b_1)t + (a_2 + b_2)t^2) = \begin{bmatrix} a_1 + b_1 \\ a_0 + b_0 + a_2 + b_2 \end{bmatrix}$$

$$L(a_0 + a_1t + a_2t^2) + L(b_0 + b_1t + b_2t^2) = \begin{bmatrix} a_1 \\ a_0 + a_2 \end{bmatrix} + \begin{bmatrix} b_1 \\ b_0 + b_2 \end{bmatrix} \leftarrow \text{YES!}$$

$$b) L(c(a_0 + a_1t + a_2t^2)) = L(ca_0 + ca_1t + ca_2t^2) = \begin{bmatrix} ca_1 \\ ca_0 + ca_2 \end{bmatrix}$$

$$cL(a_0 + a_1t + a_2t^2) = c \begin{bmatrix} a_1 \\ a_0 + a_2 \end{bmatrix} \leftarrow \text{YES!}$$

ex. $L: \mathbb{R}^3 \rightarrow \mathbb{R}^2$, $L\left(\begin{bmatrix} x \\ y \\ z \end{bmatrix}\right) = \begin{bmatrix} x+1 \\ 2y \end{bmatrix}$. Is L a lin. trans? **No!**

$$a) L\left(\begin{bmatrix} x \\ y \\ z \end{bmatrix} + \begin{bmatrix} a \\ b \\ c \end{bmatrix}\right) = L\left(\begin{bmatrix} x+a \\ y+b \\ z+c \end{bmatrix}\right) = \begin{bmatrix} x+a+1 \\ 2(y+b) \end{bmatrix} \leftarrow \text{Not equal.}$$

$$L\left(\begin{bmatrix} x \\ y \\ z \end{bmatrix}\right) + L\left(\begin{bmatrix} a \\ b \\ c \end{bmatrix}\right) = \begin{bmatrix} x+1 \\ 2y \end{bmatrix} + \begin{bmatrix} a+1 \\ 2b \end{bmatrix} = \begin{bmatrix} x+a+2 \\ 2y+2b \end{bmatrix}$$

$$L(\vec{u} + \vec{v}) \neq L(\vec{u}) + L(\vec{v})$$

ex. $L: \mathbb{R}_2 \rightarrow \mathbb{R}_2$, $L\begin{bmatrix} x & y \end{bmatrix} = \begin{bmatrix} x^2 & y \end{bmatrix}$. Is L a lin. trans? **No!**

$$L\begin{bmatrix} 1 & 0 \end{bmatrix} + L\begin{bmatrix} 2 & 0 \end{bmatrix} \stackrel{?}{=} L\begin{bmatrix} 3 & 0 \end{bmatrix} \quad \text{Not a lin. trans.}$$

$$\begin{bmatrix} 1 & 0 \end{bmatrix} + \begin{bmatrix} 2 & 0 \end{bmatrix} = \begin{bmatrix} 3 & 0 \end{bmatrix} \neq \begin{bmatrix} 9 & 0 \end{bmatrix}$$

ex. $L: P_1 \rightarrow P_2$, $L[p(t)] = t p(t)$. Is L a lin. trans? **Yes!**

$$a) L[p(t) + q(t)] = t(p(t) + q(t)) = tp(t) + tq(t) = L[p(t)] + L[q(t)] \quad \checkmark$$

$$b) L[cp(t)] = t(cp(t)) = c(tp(t)) = cL[p(t)] \quad \checkmark$$

Thm $L: V \rightarrow W$ is a lin. trans. Then:

$$a) L(\vec{0}_V) = \vec{0}_W \quad \text{proof: } L(\vec{0}_V) = L(\vec{0}_V + \vec{0}_V) = L(\vec{0}_V) + L(\vec{0}_V) = 2L(\vec{0}_V) \Rightarrow L(\vec{0}_V) = \vec{0}_W$$

$$b) L(\vec{u} - \vec{v}) = L(\vec{u}) - L(\vec{v})$$

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ex. $L: \mathbb{R}^2 \rightarrow \mathbb{R}^3$, $L\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} x+1 \\ y+x \\ yx \end{bmatrix}$. Is L a lin. trans?

$$L\left(\begin{bmatrix} 0 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \Rightarrow L(\vec{0}_{\mathbb{R}^2}) \neq \vec{0}_{\mathbb{R}^3} \quad L \text{ is not lin. trans.}$$

ex. $L: \mathbb{R}_2 \rightarrow \mathbb{R}_2$ lin. trans. $L\begin{bmatrix} 1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & -2 \end{bmatrix}$, $L\begin{bmatrix} -1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 3 \end{bmatrix}$.

(a) Find $L\begin{bmatrix} -1 & 5 \end{bmatrix}$

$$\begin{bmatrix} -1 & 5 \end{bmatrix} = a \begin{bmatrix} 1 & 1 \end{bmatrix} + b \begin{bmatrix} -1 & 1 \end{bmatrix} \Rightarrow \begin{matrix} a-b = -1 \\ a+b = 5 \end{matrix} \Rightarrow \begin{matrix} a=2 \\ b=3 \end{matrix}$$

~~Not~~

$$\begin{aligned} L\begin{bmatrix} -1 & 5 \end{bmatrix} &= L\left(2\begin{bmatrix} 1 & 1 \end{bmatrix} + 3\begin{bmatrix} -1 & 1 \end{bmatrix}\right) = L\left(2\begin{bmatrix} 1 & 1 \end{bmatrix}\right) + L\left(3\begin{bmatrix} -1 & 1 \end{bmatrix}\right) \\ &= 2L\begin{bmatrix} 1 & 1 \end{bmatrix} + 3L\begin{bmatrix} -1 & 1 \end{bmatrix} \\ &= 2\begin{bmatrix} 1 & -2 \end{bmatrix} + 3\begin{bmatrix} 2 & 3 \end{bmatrix} = \begin{bmatrix} 8 & 5 \end{bmatrix}. \end{aligned}$$

(b) $L\begin{bmatrix} x & y \end{bmatrix} = ?$

$$\begin{bmatrix} x & y \end{bmatrix} = a\begin{bmatrix} 1 & 1 \end{bmatrix} + b\begin{bmatrix} -1 & 1 \end{bmatrix} \Rightarrow \begin{matrix} a-b=x \\ a+b=y \end{matrix} \Rightarrow \begin{matrix} a=(x+y)/2 \\ b=(y-x)/2 \end{matrix}$$

$$\begin{aligned} L\begin{bmatrix} x & y \end{bmatrix} &= L\left(\frac{x+y}{2}\begin{bmatrix} 1 & 1 \end{bmatrix} + \frac{y-x}{2}\begin{bmatrix} -1 & 1 \end{bmatrix}\right) = \frac{x+y}{2}L\begin{bmatrix} 1 & 1 \end{bmatrix} + \frac{y-x}{2}L\begin{bmatrix} -1 & 1 \end{bmatrix} \\ &= \frac{x+y}{2}\begin{bmatrix} 1 & -2 \end{bmatrix} + \frac{y-x}{2}\begin{bmatrix} 2 & 3 \end{bmatrix} = \begin{bmatrix} \frac{x+y}{2} + \frac{2y-2x}{2} & \frac{-2x-2y+3y-3x}{2} \end{bmatrix} = \begin{bmatrix} \frac{x+3y}{2} & \frac{-5x+y}{2} \end{bmatrix} \end{aligned}$$

Verify $L\begin{bmatrix} 1 & 5 \end{bmatrix} = \begin{bmatrix} \frac{1+15}{2} & \frac{5+5}{2} \end{bmatrix} = \begin{bmatrix} 8 & 5 \end{bmatrix}$

$L: \mathbb{R}^2 \rightarrow \mathbb{R}^2$

$L\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x \\ y \end{bmatrix}$



St. Mat. Rep. $A = [L(\vec{e}_1) \ L(\vec{e}_2)] = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_2$

$L\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 2x \\ y \end{bmatrix}$



$A = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}$ $\det(A) = 2$

$L\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x \\ -y \end{bmatrix}$



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

$L\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x+y \\ y \end{bmatrix}$



$A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$

$L\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x \\ 0 \end{bmatrix}$



$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$

$L: \mathbb{R}^n \rightarrow \mathbb{R}^m$ lin. trans. $\{\vec{e}_1, \dots, \vec{e}_n\}$ standard basis. $\vec{e}_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \vec{e}_2 = \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \dots, \vec{e}_n = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}_{n \times 1}$

Let A be the $m \times n$ matrix whose j th column is $L(\vec{e}_j)$. Then $L(\vec{x}) = A\vec{x} \ \forall \vec{x} \in \mathbb{R}^n$.

A is called the **standard matrix representation** of L .

ex $L: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ $L\left(\begin{bmatrix} x \\ y \\ z \end{bmatrix}\right) = \begin{bmatrix} x+2y \\ 3y-2z \end{bmatrix}$ Find the st. mat. rep.

$A = [L(\vec{e}_1) \ L(\vec{e}_2) \ L(\vec{e}_3)] = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 3 & -2 \end{bmatrix}$ $\vec{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \vec{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \vec{e}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

ex $L: P_1 \rightarrow P_1$ lin. trans. $L(t+1) = 2t+3$, $L(t-1) = 3t-2$. Find $L(6t-4)$.

$$6t-4 = a(t+1) + b(t-1) \Rightarrow \begin{matrix} a+b=6 \\ a-b=-4 \end{matrix} \Rightarrow \begin{matrix} a=1 \\ b=5 \end{matrix}$$

$$L(6t-4) = L(1(t+1) + 5(t-1)) = L(t+1) + 5L(t-1) = 2t+3 + 5(3t-2) = 17t+1.$$

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CHAPTER 7 / 7.1. Eigenvalues and eigenvectors

$V = v.$ space. $L: V \rightarrow V$ lin. trans.

If there is a vector $\vec{x} \in V$, $\vec{x} \neq \vec{0}_V$ and $\lambda \in \mathbb{C}$ (complex number) such that $L\vec{x} = \lambda\vec{x}$



then $\vec{x}$ is called an **eigenvector** and λ is called an **eigenvalue** of L .

For us: $L = A_{n \times n}$ $V = \mathbb{R}^n$. $A\vec{x} = \lambda\vec{x}$

ex $A = \begin{bmatrix} 1 & 1 \\ -2 & 4 \end{bmatrix}$. Find all eigenvalues and eigenvectors.

$$A\vec{x} = \lambda\vec{x} \Leftrightarrow \begin{bmatrix} 1 & 1 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \lambda \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \Leftrightarrow \begin{matrix} x_1 + x_2 = \lambda x_1 \\ -2x_1 + 4x_2 = \lambda x_2 \end{matrix} \Leftrightarrow \begin{matrix} (1-\lambda)x_1 + x_2 = 0 \\ -2x_1 + (4-\lambda)x_2 = 0 \end{matrix} \Leftrightarrow \begin{bmatrix} 1-\lambda & 1 \\ -2 & 4-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

The system has non-trivial solutions if and only if $\det \begin{pmatrix} 1-\lambda & 1 \\ -2 & 4-\lambda \end{pmatrix} = 0 \rightarrow \det(A - \lambda I_2)$

$$(1-\lambda)(4-\lambda) + 2 = 0 \Leftrightarrow 6 - 5\lambda + \lambda^2 = 0 \Leftrightarrow \lambda = 2, \lambda = 3. \text{ Eigenvalues.}$$

$$\lambda = 2, \quad \begin{bmatrix} 1-2 & 1 \\ -2 & 4-2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \begin{bmatrix} -1 & 1 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \xrightarrow{-2r_1 + r_2 \rightarrow r_2} \begin{bmatrix} -1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \begin{matrix} -x_1 + x_2 = 0 \\ x_2 = r \\ x_1 = r \end{matrix}$$

Eigenvectors of $\lambda = 2$ are of the form $\begin{bmatrix} r \\ r \end{bmatrix}$, $r \neq 0$.

$$\lambda = 3, \quad \begin{bmatrix} 1-3 & 1 \\ -2 & 4-3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \begin{bmatrix} -2 & 1 \\ -2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Leftrightarrow -2x_1 + x_2 = 0 \quad \begin{matrix} x_1 = r \\ x_2 = 2r \end{matrix}$$

Eigenvectors of $\lambda = 3$ are of the form $\begin{bmatrix} r \\ 2r \end{bmatrix}$, $r \neq 0$.

def. $A_{n \times n}$ matrix. $\det(cA) = c^n \det(A)$

$p(\lambda) = \det(\lambda I - A)$ = characteristic polynomial of A .

$p(\lambda) = 0 \Leftrightarrow$ eigenvalues

characteristic equation.

ex $A = \begin{bmatrix} 1 & 2 & -1 \\ 0 & 0 & 1 \\ 4 & -4 & 5 \end{bmatrix}$. Find the char. poly. of A .

$$p(\lambda) = \det(\lambda I_3 - A)$$

$$\lambda I_3 - A = \begin{bmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix} - \begin{bmatrix} 1 & 2 & -1 \\ 0 & 0 & 1 \\ 4 & -4 & 5 \end{bmatrix} = \begin{bmatrix} \lambda-1 & -2 & 1 \\ -4 & \lambda & -1 \\ -4 & 4 & \lambda-5 \end{bmatrix}$$

$$\det(\lambda I - A) = (-1)^{1+1}(\lambda-1) \begin{vmatrix} \lambda & -1 \\ 4 & \lambda-5 \end{vmatrix} + (-1)^{1+2}(-2) \begin{vmatrix} -1 & -1 \\ -4 & \lambda-5 \end{vmatrix} + (-1)^{1+3} \begin{vmatrix} -1 & \lambda \\ -4 & 4 \end{vmatrix}$$

$$= (\lambda-1)(\lambda(\lambda-5)+4) + 2(-(\lambda-5)-4) + (-4+4\lambda)$$

$$= \lambda^3 - 6\lambda^2 + 11\lambda - 6$$

Thm The roots of the char. poly $p(\lambda) = 0$ are the eigenvalues of the matrix A .

ex Find the eigenvalues and eigenvectors of A in last example.

eigenvalues are roots of $\lambda^3 - 6\lambda^2 + 11\lambda - 6 = 0$

$$(\lambda - \lambda_1)(\lambda - \lambda_2)(\lambda - \lambda_3) = 0 \Leftrightarrow \lambda^3 - (\lambda_1 + \lambda_2 + \lambda_3)\lambda^2 + (\lambda_1\lambda_2 + \lambda_1\lambda_3 + \lambda_2\lambda_3)\lambda - \lambda_1\lambda_2\lambda_3 = 0$$

$$-\lambda_1\lambda_2\lambda_3 = -6 \Leftrightarrow \text{any easy solutions?}$$

$$\begin{aligned} ax^2 + bx + c = 0 &\Rightarrow x_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \\ ax^3 + bx^2 + cx + d = 0 &\Rightarrow \text{formulas} \\ ax^4 + \dots + e = 0 &\Rightarrow \text{formulas} \end{aligned}$$

integer solutions $\pm 1, \pm 2, \pm 3, \pm 6$.

$$\lambda=1 \Rightarrow 1-6+11-6=0$$

$$\lambda^3 - 6\lambda^2 + 11\lambda - 6 = (\lambda-1)(a\lambda^2 + b\lambda + c) = a\lambda^3 + \lambda^2(-a+b) + \lambda(c-b) - c \Rightarrow \begin{cases} a=1 \\ b-a=-6 \Rightarrow b=-6+a=-5 \\ -c=-6 \Rightarrow c=6 \end{cases}$$

$$p(\lambda) = (\lambda-1)(\lambda^2 - 5\lambda + 6) = (\lambda-1)(\lambda-2)(\lambda-3).$$

Eigenvalues: $\lambda=1, \lambda=2, \lambda=3$.

$$\text{Eigenvectors. } \lambda=1 \Rightarrow (I_3 - A)\vec{x} = \vec{0} \Rightarrow \begin{bmatrix} 1 & -1 & -2 & 1 \\ -1 & 1 & 1 & -1 \\ -4 & 4 & 1 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 0 & -2 & 1 & 0 \\ -1 & 1 & 1 & -1 \\ -4 & 4 & 1 & -4 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{bmatrix} -1 & 1 & 1 & -1 \\ 0 & -2 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \xrightarrow{-\frac{1}{2}r_2 \rightarrow r_2} \begin{bmatrix} -1 & 1 & 1 & -1 \\ 0 & 1 & -\frac{1}{2} & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{cases} x_3 = r \\ x_2 = r/2 \end{cases} \quad \begin{matrix} x_1 - x_2 + x_3 = 0 \\ x_1 - \frac{r}{2} + r = 0 \Rightarrow x_1 = -\frac{r}{2} \end{matrix}$$

$$\text{Eigenvectors of } \lambda=1 \Rightarrow \begin{bmatrix} -r/2 \\ r/2 \\ r \\ r \end{bmatrix} = r \begin{bmatrix} -1/2 \\ 1/2 \\ 1 \\ 1 \end{bmatrix}, r \neq 0$$

$$\text{Another way to write: } s \begin{bmatrix} -1 \\ 1 \\ 2 \\ 2 \end{bmatrix}, s \neq 0$$

Eigenvectors of $\lambda=2, \lambda=3$ can be found in the same way. Homework. Example 12, 7.1.

ex. $A = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$. Find eigenvalues and eigenvectors.

1st step. Find the char. poly.

$$\det(\lambda I_2 - A) = p(\lambda) = \det \begin{pmatrix} \lambda - 0 & +1 \\ -1 & \lambda - 0 \end{pmatrix} = \lambda^2 + 1$$

$$\text{2nd step. } p(\lambda) = \lambda^2 + 1 = 0 \Leftrightarrow \lambda^2 = -1 \Leftrightarrow \lambda_1 = -i, \lambda_2 = +i$$

$$\boxed{i^2 = -1}$$

$$\lambda_1 = -i, \lambda_2 = i.$$

$$\text{3rd step. } \lambda_1 = -i \Rightarrow \begin{pmatrix} -i - 0 & +1 \\ -1 & -i - 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{bmatrix} -i & 1 \\ -1 & -i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{bmatrix} -1 & -i \\ -i & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} \xrightarrow{-i r_1 + r_2} \begin{bmatrix} -1 & -i \\ -i + i & 1 - i^2 \end{bmatrix} = \begin{bmatrix} -1 & -i \\ 0 & 2 \end{bmatrix}$$

$$-x_1 - i x_2 = 0 \quad \begin{matrix} x_2 = r \\ x_1 = -ir \end{matrix} \Rightarrow \vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -ir \\ r \end{bmatrix} = r \begin{bmatrix} -i \\ 1 \end{bmatrix}, r \neq 0.$$

$$\lambda_2 = i \dots \text{Carry on the operations. } \vec{x} = r \begin{bmatrix} i \\ 1 \end{bmatrix}, r \neq 0$$

r can be a complex number.

ex $L: P_2 \rightarrow P_2$, $L(at^2 + bt + c) = -bt - 2c$. Lin. + trans.

(a) Find the matrix representation of L with respect to the basis $S = \{1-t, 1+t, t^2\}$.

$$L(\vec{v}_i) = a_1 \vec{v}_1 + a_2 \vec{v}_2 + a_3 \vec{v}_3$$

$$L(1-t) = t-2 = a_1(1-t) + a_2(1+t) + a_3 t^2 \quad \begin{matrix} a_3 = 0 \\ a_2 - a_1 = 1 \\ a_1 + a_2 = -2 \end{matrix} \quad \begin{matrix} 2a_2 = -1 \\ a_2 = -1/2 \\ a_1 = -3/2 \end{matrix}$$

$$[L(1-t)]_S = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} -3/2 \\ -1/2 \\ 0 \end{bmatrix}$$

$$[L(1+t)]_S = \begin{bmatrix} -1/2 \\ -3/2 \\ 0 \end{bmatrix}$$

$$[L(t^2)]_S = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

The mat. rep. of L w.r.t. ^{ordered} basis S is $\begin{bmatrix} -3/2 & -1/2 & 0 \\ -1/2 & -3/2 & 0 \\ 0 & 0 & 0 \end{bmatrix} = A$

(b) Find the eigenvalues and eigenvectors of A .

12/05/2020

7.2. Diagonalization.

$A_{2 \times 2}$ $A\vec{v}_1 = \lambda_1 \vec{v}_1$ $A\vec{v}_2 = \lambda_2 \vec{v}_2$ $\lambda_1 \neq \lambda_2$. $\vec{v}_1, \vec{v}_2$: eigenvectors.

$$P = [\vec{v}_1 \ \vec{v}_2]_{2 \times 2} \quad AP = A[\vec{v}_1 \ \vec{v}_2] = [A\vec{v}_1 \ A\vec{v}_2] \quad \text{proof: } \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \downarrow \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

$$= [\lambda_1 \vec{v}_1 \ \lambda_2 \vec{v}_2] \quad \text{proof!}$$

$$= [\vec{v}_1 \ \vec{v}_2] \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} = P \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix}$$

first col: $\begin{bmatrix} ax_1 + bx_2 \\ cx_1 + dx_2 \end{bmatrix}$ ✓

If P^{-1} exists $\Rightarrow P^{-1}AP = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} = \text{a diagonal matrix} = D$

$$P^{-1}AP = D \Leftrightarrow \underline{P}P^{-1}AP = PD \Leftrightarrow APP^{-1} = PDP^{-1} \Leftrightarrow A = PDP^{-1}$$

Why is this useful?

$$A^2 = AA = (PDP^{-1})(PDP^{-1}) = PDDP^{-1} = PD^2P^{-1}$$

$$A^n = PD^nP^{-1}$$

$\downarrow$ HARD $\downarrow$ EASY

$$D^2 = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} = \begin{bmatrix} \lambda_1^2 & 0 \\ 0 & \lambda_2^2 \end{bmatrix}$$

$$D^n = \begin{bmatrix} \lambda_1^n & 0 \\ 0 & \lambda_2^n \end{bmatrix}$$

DEF $A_{n \times n}$. If P^{-1} exists

and D is diagonal mat. and $A = PDP^{-1}$

then A is called

diagonalizable.

Why is computing A^n important?

$$e^A \stackrel{\text{def}}{=} \sum_{n=0}^{\infty} \frac{A^n}{n!}$$

$$\text{Calculus 1: } \frac{d}{dx} e^{ax} = ae^{ax}$$

$$\text{Advanced lin. alg. } \frac{d}{dt} e^{At} = Ae^{At}. \text{ This means: } \overbrace{\frac{d}{dt} \vec{x}(t) = A\vec{x}(t)}^{\text{INITIAL VALUE PROBLEM}}, \quad \overbrace{\vec{x}(0) = \vec{x}_0}^{\text{SOLUTION}} \Rightarrow \vec{x}(t) = e^{At} \vec{x}_0$$

When does P^{-1} exist?

It exists if $\vec{v}_1, \vec{v}_2$ are eigenvectors of distinct eigenvalues.

ex $A = \begin{bmatrix} 1 & 1 \\ -2 & 4 \end{bmatrix}$ Is A diagonalizable, if so find P, D such that $A = PDP^{-1}$.

Previously we found: $\lambda_1 = 2$ $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\lambda_2 = 3$, $\vec{v}_2 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$

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

$$\text{Check: } \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}^{-1} = \frac{1}{1 \cdot 2 - 1 \cdot 1} \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix} \quad \text{H.W. Check it!}$$

Thm (a) If $A_{n \times n}$ matrix. Suppose $\{\vec{v}_1, \dots, \vec{v}_k\}$ are eigenvectors belonging to

distinct eigenvalues. Then $\{\vec{v}_1, \dots, \vec{v}_n\}$ are lin. indep.

(b) If A has n distinct eigenvalues then A is diagonalizable.

(c) A has n lin. indep. eigenvectors if and only if then A is diagonalizable.

ex $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$. Is A diagonalizable?

$$p(\lambda) = \det(\lambda I - A) = \det \begin{pmatrix} \lambda-1 & -1 \\ 0 & \lambda-1 \end{pmatrix} = (\lambda-1)^2 = \text{char. poly.}$$

$\lambda=1$ is the only eigenvalue.

Find the eigenvectors. $\begin{pmatrix} 1-1 & -1 \\ 0 & 1-1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{matrix} -x_2 = 0 \\ 0 = 0 \end{matrix} \Rightarrow \begin{matrix} x_2 = 0 \\ x_1 = r \end{matrix}, \vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = r \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ only 1 indep. eigen vector

NOT DIAGONALIZABLE

Optional 4.9. Rank of a matrix.

$$A = \begin{bmatrix} 1 & 2 & 5 \\ 3 & 1 & 4 \end{bmatrix}$$

Number of independent rows = Number of independent cols. = 2 = rank of a matrix.

$A_{m \times n}$ matrix.

$A\vec{x} = \vec{0}$. Sol. set = nullspace of A (subspace of $\mathbb{R}^n$)

Fundamental Theorem of Lin. Algebra: $\text{rank}_A + \underbrace{\text{dim. of nullspace of } A}_{\text{nullity}} = \text{number of columns of } A$.

ex $A = \begin{bmatrix} 1 & 2 & 5 \\ 3 & 1 & 4 \end{bmatrix}$ $\text{rank} = 2 \xRightarrow{\text{FTLA}} \text{nullity} = 1$

$A\vec{x} = \vec{0}$ has 1 lin. indep. sol.

CHAPTER 1

1.4

37. The linear system $AC\mathbf{x} = \mathbf{b}$ is such that A and C are nonsingular with

$$A^{-1} = \begin{bmatrix} 2 & 1 \\ -1 & 1 \end{bmatrix}, \quad C^{-1} = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}, \quad \text{and } \mathbf{b} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}.$$

Find all 2×2 matrices with real entries of the form

$$A = \begin{bmatrix} a & b \\ 0 & c \end{bmatrix}$$

such that $A^2 = I_2$.

Chapter 1 Supplementary Exercises

10. Show that the product of two 2×2 skew symmetric matrices is diagonal. Is this true for $n \times n$ skew symmetric matrices with $n > 2$?

Prove that if $\text{Tr}(A^T A) = 0$, then $A = O$.

CHAPTER 2

2.2

11. Find a 2×1 matrix $\mathbf{x}$ with entries not all zero such that

$$A\mathbf{x} = 3\mathbf{x}, \quad \text{where } A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}.$$

14. In the following linear system, determine all values of a for which the resulting linear system has

- (a) no solution;
- (b) a unique solution;
- (c) infinitely many solutions:

$$x + y - z = 2$$

$$x + 2y + z = 3$$

$$x + y + (a^2 - 5)z = a$$

17. Repeat Exercise 14 for the linear system

$$x + y = 3$$

$$x + (a^2 - 8)y = a.$$

26. Find an equation relating a , b , and c so that the linear system

$$\begin{aligned}x + 2y - 3z &= a \\ 2x + 3y + 3z &= b \\ 5x + 9y - 6z &= c\end{aligned}$$

is consistent for any values of a , b , and c that satisfy that equation.

In the following linear system, determine all values of a for which the resulting linear system has

- (a) no solution;
- (b) a unique solution;
- (c) infinitely many solutions:

$$\begin{aligned}x + y - z &= 2 \\ x + 2y + z &= 3 \\ x + y + (a^2 - 5)z &= a\end{aligned}$$

2.3

Using elementary matrices.

7. Find the inverse of $A = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$.

17. Which of the following homogeneous systems have a nontrivial solution?

(a)
$$\begin{aligned} x + 2y + 3z &= 0 \\ 2y + 2z &= 0 \\ x + 2y + 3z &= 0 \end{aligned}$$

(b)
$$\begin{aligned} 2x + y - z &= 0 \\ x - 2y - 3z &= 0 \\ -3x - y + 2z &= 0 \end{aligned}$$

(c)
$$\begin{aligned} 3x + y + 3z &= 0 \\ -2x + 2y - 4z &= 0 \\ 2x - 3y + 5z &= 0 \end{aligned}$$

19. Find all value(s) of a for which the inverse of

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 0 \\ 1 & 2 & a \end{bmatrix}$$

exists. What is A^{-1} ?

7. Find the inverse of

$$\begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}.$$

3. Let B be the matrix obtained from A after the row operations $2\mathbf{r}_3 \rightarrow \mathbf{r}_3$, $\mathbf{r}_1 \leftrightarrow \mathbf{r}_2$, $4\mathbf{r}_1 + \mathbf{r}_3 \rightarrow \mathbf{r}_3$, and $-2\mathbf{r}_1 + \mathbf{r}_4 \rightarrow \mathbf{r}_4$ have been performed. If $\det(B) = 2$, find $\det(A)$.

4. Compute the determinant of

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

by using row operations to obtain upper triangular form.

7. Use the adjoint to compute A^{-1} for

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

8. Solve the linear system $A\mathbf{x} = \mathbf{b}$ by using Cramer's rule, given

$$A = \begin{bmatrix} 3 & 4 & 2 \\ 1 & 2 & 2 \\ 3 & 0 & 1 \end{bmatrix} \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix}.$$