Elementary Transformations Rank and Products of Matrices Basics of Systems of Equations Homework HomeQuiz #4

#### Math 350: Linear Algebra

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Set 4

Spring 2010

## Today ...

- Matrix representation
- General Matrix Algebra
- Elementary matrices
- Algorithm for inverses
- Rank of a matrix
- Basics of systems of equations

## Outline

#### Elementary Transformations

- 2 Rank and Products of Matrices
- Basics of Systems of Equations
- 4 Homework
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- **6** Oldies from Hourlies

Let us consider 3 apparently simple functions from the vector space  $\mathbf{F}^3$  into itself:

It is very clear that they are linear transformations:

$$\mathbf{E}_{i}(c_{1}v_{1}+c_{2}v_{2})=c_{1}\mathbf{E}_{i}(v_{1})+c_{2}\mathbf{E}_{i}(v_{2}).$$

Although we focused on the first and last coordinates of the vectors, we could pick different slots. They differ slightly from one another: For example,  $E_1$  is its own inverse:  $E_1 \circ E_1 = I$ :

$$\mathbf{E}_{1}(\mathbf{E}_{1})((x_{1}, x_{2}, x_{3})) = \mathbf{E}_{1}(x_{3}, x_{2}, x_{1}) = (x_{1}, x_{2}, x_{3})$$

The others have inverses still of the same kind.

Recall how we set up the matrix representation of a linear transformation. If  $\mathbf{T} = \mathbf{V} \rightarrow \mathbf{V}$  is a L.T. and  $\mathcal{A} = \{v_1, v_2, v_3\}$  is a basis of **V**:

$$\begin{aligned} \mathbf{T}(v_1) &= a_{11}v_1 + a_{21}v_2 + a_{31}v_3 \\ \mathbf{T}(v_2) &= a_{12}v_1 + a_{22}v_2 + a_{32}v_3 \\ \mathbf{T}(v_3) &= a_{13}v_1 + a_{23}v_2 + a_{33}v_3 \end{aligned}$$

gives

$$[\mathbf{T}]_{\mathcal{A}} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{31} \end{bmatrix}$$

If we choose the standard basis of  $\mathbf{F}^3$ , writing the vectors in columnar format we have the matrix representations [using same letters]

$$\mathbf{E}_{1} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \qquad \mathbf{E}_{1}^{-1} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$
$$\mathbf{E}_{2} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ a & 0 & 1 \end{bmatrix} \qquad \mathbf{E}_{2}^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -a & 0 & 1 \end{bmatrix}$$
$$\mathbf{E}_{3} = \begin{bmatrix} b & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \qquad \mathbf{E}_{3}^{-1} = \begin{bmatrix} 1/b & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

#### **Elementary matrices**

#### Look at how multiplication by these matrices works

$$\begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} = \begin{bmatrix} g & h & i \\ d & e & f \\ a & b & c \end{bmatrix} \text{ rows } 1 \leftrightarrow 3$$
$$\begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} = \begin{bmatrix} c & b & a \\ f & e & d \\ i & h & g \end{bmatrix} \text{ cols } 1 \leftrightarrow 3$$

These are the so-called elementary matrices

### **Gaussian moves**

These are operations on matrices used in the algorithms to solve systems of linear equations, but have other applications as well. To a  $m \times n$  matrix **A** these moves are:

- Interchange two rows [columns]
- Multiply one row [column] by a nonzero scalar
- Add to one row [column] a scalar multiple of another

#### Proposition

Each one of these moves can be effected by pre-multiplying [post-multiplying in the column case] **A** by an elementary matrix **E**:  $\mathbf{A} \rightarrow \mathbf{E}\mathbf{A}$  [ $\mathbf{A} \rightarrow \mathbf{A}\mathbf{E}$ ].

Question: To what end? To give the answer we first describe a type of matrix **R** [open matrix?] that broadcasts all info it may code: row reduced echelon format:

It is put together from the following two rules:

- If the matrix **R** ≠ O, its leftmost nonzero entry is a 1 on row 1; all other entries in the corresponding column are zero.
- Apply the rule above on the matrix obtained from R by deleting row #1 until get the zero matrix/no matrix. The other entries of the columns of R with the blue 1 [called pivots] are zero.

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

#### Theorem

Given a rectangular  $m \times n$  matrix **A** with entries in a field **F**, there exists a finite sequence of elementary matrices  $E_1, E_2, \ldots, E_r$ , such that

$$\mathbf{E}_r \mathbf{E}_{r-1} \cdots \mathbf{E}_2 \mathbf{E}_1 \mathbf{A} = \mathbf{R},$$

where **R** is in row reduced echelon format. Furthermore, **R** is unique, and is denoted  $\mathbf{R} = rref(\mathbf{A})$ . The rows of **R** form a basis of the row space of **A**.

Question: What other info is available? A lot! Let us take a quick look.

- **R** is unique: explain reader!
- The number of pivots is the rank of A: recall that the range of A is its column space. That A and E<sub>i</sub>A may have different ranges but have the same rank. The positions of the pivots in R point to the columns of A that give a basis or its column space.
- What else do we get if column operations are used?

$$\mathbf{A} \to \mathbf{E}_r \cdots \mathbf{E}_1 \mathbf{A} = \mathbf{R} \to \mathbf{R} \mathbf{F}_1 \mathbf{F}_2 \cdots \mathbf{F}_s = \begin{bmatrix} \mathbf{I}_p & O \\ \hline O & O \end{bmatrix}$$

$$\mathbf{A} = \mathbf{E}_1^{-1} \cdots \mathbf{E}_r^{-1} \begin{bmatrix} \mathbf{I}_p & O \\ \hline O & O \end{bmatrix} \mathbf{F}_s^{-1} \cdots \mathbf{F}_1^{-1}, \quad p = \operatorname{rank}(\mathbf{A}).$$

## Invertible matrices: Algorithm

It is now clear how decide whether a given  $n \times n$  matrix **A** is invertible, and in the affirmative to give a procedure to determine **A**<sup>-1</sup>:

- A is invertible if and only if the corresponding linear transformation has rank *n*.
- According to our discussion, this means rref(A) = I<sub>n</sub>, that is there is a sequence E<sub>1</sub>,..., E<sub>r</sub> of elementary matrices such that

$$\mathbf{E}_r \cdots \mathbf{E}_1 \mathbf{A} = \mathbf{R} = \mathbf{I}_n.$$

• This shows  $\mathbf{A}^{-1} = \mathbf{E}_r \cdots \mathbf{E}_1$ 

The only issue is: How do we get hold of  $\mathbf{A}^{-1} = \mathbf{E}_r \cdots \mathbf{E}_1$ ?

The point is that in the row reduction algorithm, we never get hold of the  $\mathbf{E}_i$ , we only record what they do. It takes just a tiny bit of cleverness: Write an identity matrix  $\mathbf{I}_n$  alongside  $\mathbf{A}$ , and carry out row reduction on the  $n \times 2n$  matrix [that is, we carry out the same row operations on  $\mathbf{I}_n$  that we do on  $\mathbf{A}$ ]:

 $[\mathbf{A} \mid \mathbf{I}_n] \rightarrow [\mathbf{I}_n \mid \mathbf{B}]$ 

We are done when

$$\mathbf{E}_r \cdots \mathbf{E}_1 \mathbf{A} = \mathbf{I}_n$$

That is  $\mathbf{B} = \mathbf{A}^{-1}$ .

#### **Exercise:** Determine whether the matrix

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

is invertible. If so, find its inverse. We must do Gaussian elimination

$$[\mathbf{A}|\mathbf{I}_4] = \begin{bmatrix} 1 & 1 & 1 & 0 & | & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 1 & | & 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 1 & | & 0 & 0 & 1 & 0 \\ 0 & 1 & 1 & 1 & | & 0 & 0 & 0 & 1 \end{bmatrix} \rightarrow \mathbf{R} = [\underbrace{\mathbf{I}_4}_{??} | \mathbf{B} ]$$

If we get the identity in the first blook was because  $\mathbf{E}_r \cdots \mathbf{E}_1 \mathbf{A} = \mathbf{I}_4$ . Note that  $\mathbf{E}_r \cdots \mathbf{E}_1 \mathbf{I}_4 = \mathbf{B}$ , so  $\mathbf{B} = \mathbf{A}^{-1}$ . We actually got

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

# Little puzzle

$$\mathbf{A} = \begin{bmatrix} 46 & 55 & 208 & -502 \\ 37 & 22 & 48 & 316 \\ 708 & 98 & 76 & 99 \\ -64 & 808 & 23 & 106 \end{bmatrix}$$
$$\mathbf{B} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}, \quad \operatorname{rank}(\mathbf{B}) = 4$$

B is invertible—it implies A is also invertible!!! Explain or else...

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- Basics of Systems of Equations
- 4 Homework
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- Oldies from Hourlies

## Rank of a matrix

We already know the basics of rank: If **T** is a linear transformation  $\mathbf{T} : \mathbf{V} \rightarrow \mathbf{W}$ ,

$$rank(T) = dim T(V) = dim image of T.$$

We are going to look at various properties of rank, when we consider products **AB** of matrices. It is more like a series of uncomplicated observations once we look at a matrix **A** as the linear transformation

$$\mathbf{L}_{\mathbf{A}}(\mathbf{v}) := \mathbf{A} \cdot \mathbf{v}.$$

rank( $\mathbf{A}$ ) = rank( $\mathbf{L}_{\mathbf{A}}$ )= dimension colspace of  $\mathbf{A}$ =  $\mathbf{A}(\mathbf{V})$ : If  $[c_1 | c_2 | \cdots | c_n]$  are the columns of  $\mathbf{A}$ , range  $\mathbf{A}$  = span{ $c_1, \ldots, c_n$ }.

#### Matrices of rank one

Let us gives a neat description of the matrices of rank 1. Let **A** be a  $m \times n$  matrix given by its column vectors

$$\mathbf{A} = [\mathbf{v}_1 | \mathbf{v}_2 | \cdots | \mathbf{v}_n].$$

If **A** has rank 1, the  $v_i$  span a one-dimensional subspace of  $\mathbf{F}^m$ , in particular there is a vector v and scalars  $c_i$ , i = 1, ..., n such that  $v_i = c_i v$  for all i

$$\mathbf{A} = [c_1 v | c_2 v | \cdots | c_n v].$$
  
If we write  $v = \begin{bmatrix} a_1 \\ \vdots \\ a_m \end{bmatrix}$ , we have

#### Proposition

Any matrix A of rank one can be written

$$\mathbf{A} = \begin{bmatrix} a_1 \\ \vdots \\ a_m \end{bmatrix} \begin{bmatrix} c_1 & \cdots & c_n \end{bmatrix},$$

that is, it the matrix product of a column matrix by a row matrix.

## **Ranks of products**

Given are two matrices **A**, **B** and the corresponding linear transformations

$$V \xrightarrow{L_A} W \xrightarrow{L_B} Z$$

- dim T(V) ≤ dim V always: a L.T. never increases the dimension
- 2 The image of B ⋅ A is B(A(V)), so rank(BA) ≤ inf{rank(A), rank(B)}.
- **3** If **A** is invertible, rank(BA) = rank(B)
- If **B** is invertible, rank(BA) = rank(A)
- If E is an elementary matrix, rank(EB) = rank(B)

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We have described a linear system of equations in the following manner:

Let **T** be a linear transformation of source **V** and target **W**,

$$\mathbf{T}: \mathbf{V} \to \mathbf{W}.$$

**Problem:** Given  $w \in W$  is there  $v \in V$  such T(v) = w? Such v is called **a** solution, or a special solution.

$$??? \rightarrow \qquad \mathbf{T} \qquad \rightarrow \text{given output}$$

- Do solutions exist? The answer, in the affirmative case [called CONSISTENT] carries consequences to the next questions.
- If solutions exist, what is the nature of the set of solutions?
- Among the solutions, which is the best?
- I How do we find these things anyway?

#### Homogeneous systems

These are the systems of the form

$$\mathbf{T}(\mathbf{x})=O.$$

They are always consistent: T(O) = O. The solution set **SolSet** is the **nullspace** of **T**:

$$N(\mathbf{T}) = \{ v \in \mathbf{V} \mid \mathbf{T}(v) = O_{\cdot} \}$$

 $N(\mathbf{T})$  is a subspace of **V**, and dim  $N(\mathbf{T}) = \dim \mathbf{V} - \operatorname{rank}(\mathbf{T})$ .

#### Non-Homogeneous systems

These are the systems of the form

$$\mathbf{T}(\mathbf{x}) = \mathbf{w}, \quad \mathbf{w} \neq \mathbf{O}.$$

They may or may not be consistent. If  $\mathbf{x}_0$  is a solution,  $\mathbf{T}(\mathbf{x}_0) = w$ , then any other solution  $\mathbf{x}$ ,  $\mathbf{T}(\mathbf{x}) = w$ , has the property

$$\mathbf{T}(\mathbf{x} - \mathbf{x}_0) = \mathbf{T}(\mathbf{x}) - \mathbf{T}(\mathbf{x}_0) = w - w = O.$$

Thus  $\mathbf{x} - \mathbf{x}_0 \in N(\mathbf{T})$ , and consequently the solution set **SolSet** 

$$SolSet = \mathbf{x}_0 + N(\mathbf{T})$$

## **Best solution**

We will come to this topic next month. The point is the following: Suppose, for illustration, that V is some real space and the solution set

$$SolSet = \mathbf{x}_0 + N(\mathbf{T})$$

has dimension 2, that is  $N(\mathbf{T})$  is a plane. There are lots of vectors in **SolSet** and may want the **smallest** one.

# Finding the solution

 If V and W are spaces of F-tuples, T(x) = w, is the same as

$$\mathbf{A} \cdot \begin{bmatrix} x_1 \\ \vdots \\ x_m \end{bmatrix} = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix},$$

and we use the Gaussian algorithm or a variant.

- Some systems have features from other fields, requiring specialized techniques [e.g. certain diff eqs].
- Often, by picking coordinates, converts the problem into a standard one. Next we look at an example.

## Example

Let  $\mathbb{R}_3[x]$  the set of real polynomials of degree at most 3. Find the **SolSet** of the equation

$$f'(x) + f(x + 1) - f(x) = x^2 + x.$$

Is this a linear equation? Sure: the mapping T(f(x)) = f'(x) + f(x+1) - f(x) is a L.T. Let us find a matrix representation for **T**. We are going to use the basis  $\{1, x, x^2, x^3\}$ :

$$T(1) = 1' - 1 + 1 = 0$$
  

$$T(x) = x' + (x + 1) - x = 2$$
  

$$T(x^{2}) = (x^{2})' + (x + 1)^{2} - x^{2} = 2x + (x^{2} + 2x + 1) - x^{2} = 4x + 1$$
  

$$T(x^{3}) = (x^{3})' + (x + 1)^{3} - x^{3} = 3x^{2} + (x^{3} + 3x^{2} + 3x + 1) - x^{3}$$
  

$$= 6x^{2} + 3x + 1$$

The matrix formulation is:

$$\left[\begin{array}{cccccc} 0 & 2 & 1 & 1 & 0 \\ 0 & 0 & 4 & 3 & 1 \\ 0 & 0 & 0 & 6 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{array}\right]$$

System is consistent, **SolSet**  $\neq \emptyset$ .

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#### Homework

Section 3.1: 2 Section 3.2: 6a, 6f, 14, 18, 22

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# HomeQuiz #4

#### There are 4 Problems [in 3 frames]

1. (3 pts) Let  $\mathbf{M}_2(\mathbf{F})$  be the vector space of all 2-by-2 matrices over the field  $\mathbf{F}$ . Fix a matrix, say,  $\mathbf{A} = \begin{bmatrix} 1 & -1 \\ 2 & 3 \end{bmatrix}$  and define the function  $\mathbf{T}$  such that for any matrix  $\mathbf{B} \in \mathbf{M}_2(\mathbf{F})$ ,

$$T(B) = AB - BA$$
.

(a) Prove that **T** is a linear transformation.

(b) Show that the kernel of **T** is nonzero.

(c) Find a matrix representation of **T**.

2. (2 pts) Let **A** and **B** be  $n \times n$  matrices. Prove that **AB** and **BA** have the same *trace*.

3. (3 pts) Find bases for the following subspaces of  $\mathbf{F}^5$ :

$$W_1 = \{(a_1, a_2, a_3, a_4, a_5) \in \mathbf{F}^5 : a_1 - a_3 - a_4 = 0\}$$

and

$$W_2 = \{(a_1, a_2, a_3, a_4, a_5) \in \mathbf{F}^5 : a_2 = a_3 = a_4 \text{ and } a_1 + a_5 = 0\}.$$

What are the dimensions of  $W_1$  and  $W_2$ ? Argue that  $W_1 \cap W_2 \neq (O)$ .

4. (2 pts) Find all the real values for t for which the resulting system of equations (a) has no solution, (b) a unique solution, and (c) infinitely many solutions.

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# **Oldies from Hourlies**

Sample questions from old hourlies:

1. Given that a linear transformation  $\mathbf{T} : \mathbb{R}^4 \to \mathbb{R}^3$  is represented by the matrix (in terms of the standard bases of  $\mathbb{R}^4$  and of  $\mathbb{R}^3$ )

(a) Find a basis of the nullspace of T.

(b) Find a basis of the range of T.

(c) Explain why any linear transformation from  $\mathbb{R}^4$  to  $\mathbb{R}^3$  must have a nullspace  $\neq (O)$ .

2. In 
$$\mathbb{R}^3$$
, let  $v_1 = (1, 1/2, 1/3)$ ,  $v_2 = (1/2, 1/3, 1/4)$ ,  $v_3 = (1/3, 1/4, 1/5)$ .

(a) Prove that these vectors form a basis of the space.

(b) Find the coordinates of v = (1, 1, 1) in terms of this basis.

3. Let *W* be the subset of all real 2 × 2 matrices  $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$  such that a + b + c + d = 0.

(a) Show that W is a subspace.

(b) Find a basis of W.

4. Let V be the set of all real polynomials of degree at most 3.
(a) Prove that the function T : V → V

$$\mathbf{T}(f)=f''-f'+f,$$

is a linear transformation.

(b) Find a matrix representation of **T**.

- (c) Show that the nullspace of  $\mathbf{T}$  is (*O*).
- (d) Prove that for any  $g \in \mathbf{V}$ , the differential equation

$$y''-y'+y=g$$

has a solution in V.

5. If  $\textbf{T}: \textbf{V} \rightarrow \textbf{W}$  is a linear transformation of vector spaces:

# (a) Explain the meaning of **T** is: (i) **one-one**; (ii) **onto**; **isomorphism**.

(b) In each of the 3 cases, give an example which is not an example of the other cases.

(c) Prove that all vector spaces of the same dimension n are isomorphic.

6. (a) Define a linear transformation  $\mathbf{T}: \mathbf{F}^9 \to \mathbf{F}^4$  of rank 3.

(b) Prove that for any two linear transformations  $U, V : F^9 \rightarrow F^4$ , we must have that

nullspace of  $U \cap$  nullspace of  $V \neq (O)$ .

7. Given a linear transformation  $T: V \rightarrow W$  of finite dimensional vector spaces, prove that

nullity T + rank T = dim V.

Begin by explaining the notions of *nullity* and of *rank* of a linear transformation.

# 8. Let V be the set of all $n \times n$ matrices over a field F.

(a) Fix a matrix A and define the function  $T : V \rightarrow V$  by T(B) = AB - BA. Prove that T is a linear transformation.

(b) Show that the nullspace of T is different from (O).

9. Let T be the linear operator on  $\mathbb{R}^3$  defined by

$$T(x, y, z) = (-2x + y, 3x + z, -x + 2y + 4z)$$

(a) What is the matrix of *T* in the standard basis of ℝ<sup>3</sup>?
(b) What is the matrix of *T* in the ordered basis

 $\{\alpha_1, \alpha_2, \alpha_3\}$ 

where

$$\alpha_1 = (1, 0, 1), \qquad \alpha_2 = (-1, 2, 1), \qquad \text{and } \alpha_3 = (2, 1, 1)?$$

(c) Prove that T is invertible and give a rule for  $T^{-1}$  like the one which defines T.

10. Define succintly but clearly the following basic notions:

- (a) A field **F**.
- (b) A vector space **V** over the field **F**.
- (c) A basis of the vector space **V**.

(d) Explain the notion of coordinates of a vector v with respect to a basis B.

(e) Prove that a vector space  $\mathbf{V}$  cannot have a basis with 2 elements and another basis with 3 elements. Comment on why this [in general] allows one to define the *dimension* of a vector space.