

Problem given vectors

$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix}$$

When is $\begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \vec{b}$ in the

span of 2 given vectors?

When can \vec{b} be written as linear combination of given vectors. Find x_1, x_2

$$x_1 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + x_2 \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

Solve 3 equations in 2 unknowns

$$\begin{bmatrix} x_1 + x_2 \\ 2x_1 + -1x_2 \\ 3x_1 + 4x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & b_1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -1 & b_2 \\ 3 & 4 & b_3 \end{bmatrix} \quad \begin{array}{l} R_2 - 2R_1 \\ R_3 - 3R_1 \end{array}$$

$$\begin{bmatrix} 1 & 1 & b_1 \\ 0 & -3 & b_2 - 2b_1 \\ 0 & 1 & b_3 - 3b_1 \end{bmatrix} \quad -\frac{1}{3}R_2$$

$$\rightarrow \begin{bmatrix} 1 & 1 & b_1 \\ 0 & 1 & -\frac{b_2}{3} + \frac{2}{3}b_1 \\ 0 & 1 & b_3 - 3b_1 \end{bmatrix} \quad R_3 - R_2$$

$$\begin{bmatrix} 1 & 1 & b_1 \\ 0 & 1 & -\frac{b_2}{3} + \frac{2}{3}b_1 \\ 0 & 0 & b_3 - 3b_1 + \frac{b_2}{3} - \frac{2}{3}b_1 \end{bmatrix}$$

Ans

$$b_3 + \frac{1}{3}b_2 - \frac{11}{3}b_1 = 0$$

$$\begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$-\frac{11}{3}x + \frac{1}{3}y + z = 0$$

$$-11x + y + 3z = 0$$

Problem Show $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ & $\begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix}$

are linearly independent

Show

$$x_1 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + x_2 \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

only solution $x_1 = 0, x_2 = 0$

$$\begin{bmatrix} 1 & 1 & 0 \\ 2 & -1 & 0 \\ 3 & 4 & 0 \end{bmatrix}$$

Show this
unique
solution

$$\left. \begin{array}{l} \\ \\ \end{array} \right\} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$x_1 + x_2 = 0$$

$$\text{So } \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \text{ is the only solution}$$

$$\text{So } \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \text{ and } \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix} \text{ are linearly independent}$$

$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \quad \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 0 \\ 2 & 4 & 0 \\ 3 & 6 & 0 \end{bmatrix} \leftarrow \text{Augmented matrix}$$

$$\begin{bmatrix} 1 & 2 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$x_1 + 2x_2 = 0$$

$$x_1 = -2x_2$$

$$-2x_2 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Mult 2 matrices A, B

Only defined when
columns of $A =$ # rows of B

$$A = m \times n$$

$$B = n \times p$$

$$AB = m \times p \quad \text{matrix}$$

$$A = 2 \times 3$$

$$B = 3 \times 1$$

$$2 \times 1$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \begin{bmatrix} -1 \\ -2 \\ -3 \end{bmatrix} =$$

$$= \begin{bmatrix} 1(-1) + 2(-2) + 3(-3) \\ 4(-1) + 5(-2) + 6(-3) \end{bmatrix}$$

$$= \begin{bmatrix} -14 \\ -32 \end{bmatrix}$$

1st Midterm - Feb 14

Matrices.

$$M(m, n) = \{ \text{all } m \times n \text{ matrices} \}$$

vector space properties

Addition and scalar mult.

Usual Properties $\mathcal{O} = \mathcal{O}$ -matrix

$$\cdot A + B = B + A$$

$$\cdot (A + B) + C = A + (B + C)$$

$$\cdot A + \mathcal{O} = A \quad (A + (-A) = \mathcal{O})$$

Matrix mult.

$$A = m \times n \quad B = n \times p$$

$$AB = m \times p$$

$$C = (c_{ij}) \quad \text{then}$$

$$c_{ij} = \left(i^{\text{th}} \text{ row of } A \right) \cdot \left(j^{\text{th}} \text{ column of } B \right)$$

• Multiplying matrix by
a ~~row~~ column vector

Gives a function $F: \mathbb{R}^n \rightarrow \mathbb{R}^m$

$$F(\vec{x}) = A \vec{x}$$

$$A \vec{e}_i = A_i = i^{\text{th}} \text{ column vector}$$

Properties of Matrix Mult.

- Not Commutative
- It is Associative

Easy properties

$$A(B + C) = AB + AC$$

Similarly in other direction

$$c \in \mathbb{R}$$

$$(cA)(B) = c(AB)$$

$$\text{or } (A)(cB) = c(AB)$$

$$e_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \quad e_2 = \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}$$

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

$$e_i = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \leftarrow \text{positive}$$

$$A e_i = A_i = \text{i}^{\text{th}} \text{ column vector of } A$$

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Matrix Mult is associative

$$\text{Show } (AB)C = A(BC)$$

Enough to show it for $C = \begin{pmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{pmatrix} = e_j$

$$(AB) e_j = \text{j}^{\text{th}} \text{ column vector of } AB$$

$$\text{component in row } i = (\text{i}^{\text{th}} \text{ row } A) (\text{j}^{\text{th}} \text{ column of } B)$$

$$\text{i}^{\text{th}} \text{ entry of } (AB) = \sum_k a_{ik} b_{kj}$$

$\leftarrow \text{j}^{\text{th}} \text{ column of } B$

$$A(Be_j) = A(B_j) = b_{1j}A_1 + \dots + b_{nj}A_n$$

$$\text{i}^{\text{th}} \text{ component} = b_{1j}a_{i1} + \dots + b_{nj}a_{in}$$

$$= a_{i1} b_{1j} + \dots + a_{in} b_{nj}$$

$$\stackrel{\text{L.H.S.}}{\neq} \sum_k a_{ik} b_{kj}$$

• Definitions: linear combination, span, linear dependent^{lin}, independent

• Determine if $\vec{v}_1, \dots, \vec{v}_n$ are lin. dep. or ind. Write \vec{v}_i as column vectors A_1, \dots, A_n of matrix A

Does $A \vec{x} = \vec{0}$ have unique solution or not?

• Row reduce A
 $r = \#$ non zero rows
 $= \#$ dep variables
 $n - r =$ independent variables

lin dep means one of vectors can be written as linear combination of others

Problem 1 $v_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ $v_2 = \begin{bmatrix} 2 \\ 4 \\ 0 \end{bmatrix}$

Row reduce $\begin{bmatrix} 1 & 2 \\ 2 & 4 \\ 3 & 0 \end{bmatrix}$

Prob 2 $v_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ $v_2 = \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}$

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

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Non singular Matrix (= Invertible matrix)

linear independent vectors
(say column vectors of
matrix A)

$A\vec{x} = \vec{0}$ has unique
solution

Q1 When does $A\vec{x} = \vec{0}$ have
unique solution?

Q2 When does $A\vec{x} = \vec{b}$
have a solution for every \vec{b}

$A = n \times m$ $r = \#$ of nonzero
rows in
row reduction

Ans 1 $r = n$ (no independent
variables)

Ans 2 $r = m$

Both questions can have positive answer when $n=m$
(square matrix)

Def $A = n \times n$ A is non singular if its column vectors are linear ind., i.e., if $A\vec{x} = \vec{0}$ has unique solution

Thm A is non singular then $A\vec{x} = \vec{b}$ has unique solution for every \vec{b} .

Homogeneous & In homogeneous systems

Suppose \vec{v} is a particular solution to $Ax = b$

$$\{\vec{y} \mid A\vec{y} = \vec{b}\} = \{\vec{x} + \vec{v} \mid Ax = 0\}$$

Feb 2

- $\{\vec{v}_1, \dots, \vec{v}_k\}$ are "linearly dependent or independent"
- $\{\vec{v}_1, \dots, \vec{v}_k\}$ "span" a vector space V .
- Def'n $\{\vec{v}_1, \dots, \vec{v}_k\}$ is a basis for V if
 - $\{\vec{v}_1, \dots, \vec{v}_k\}$ is lin. ind.
 - $\text{Sp}(\{\vec{v}_1, \dots, \vec{v}_k\}) = V$
- Interpretation $\{\vec{v}_1, \dots, \vec{v}_k\}$ is a "basis" iff each vector \vec{b} can be written uniquely as a linear combination
$$\vec{b} = \alpha_1 \vec{v}_1 + \dots + \alpha_k \vec{v}_k$$

Now singular matrices

A is $n \times n$

A is nonsingular if
its column vectors $\{A_1, \dots, A_n\}$
are lin. independent. in \mathbb{R}^n

Thm If A is nonsingular
then its column vectors
span \mathbb{R}^n . In other words,
 A is nonsingular iff its
column vectors form a
basis for \mathbb{R}^n .

• Invertible Matrices

• $I_n = n \times n$ Identity matrix

If D is $m \times n$ Then

$$D I_n = D \quad \text{and} \quad I_m D = D$$

$n \times n$ Def'n

• A is invertible \Leftrightarrow

there is $n \times n$ matrix B s.t

$$AB = I_n \quad \text{or} \quad \text{if there is } C$$

$$C, \text{ s.t. } CA = I_n$$

$$B = A^{-1} = C$$

What are the column vectors of B ?

Thm A is nonsingular

$\Leftrightarrow A$ is invertible

Pr A nonsingular. Column vectors of B are unique

solutions to $AB_i = e_i$

These give $AB = I_n$

Since I_n is nonsingular

B is nonsingular, so B has

inverse C , i.e., $BC = I$

$$C = (AB)C = A(BC) = A$$

$$\therefore BA = I_n$$

Find the inverse

$$\left| \begin{array}{ccc} 1 & 3 & 5 \\ 0 & 1 & 4 \\ 0 & 2 & 7 \end{array} \right|$$