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Math 54: Theorems for First Midterm

Existence and Uniqueness of Solutions (1.2):

Existence and Uniqueness Theorem

A linear system is consistent if and only if the rightmost column of the augmented matrix is *not* a pivot column—that is, if and only if an echelon form of the augmented matrix has *no* row of the form

$$[0 \quad \cdots \quad 0 \quad b] \qquad \text{with } b \text{ nonzero}$$

If a linear system is consistent, then the solution set contains either (i) a unique solution, when there are no free variables, or (ii) infinitely many solutions, when there is at least one free variable.

The Matrix Equation (1.4):

If A is an $m \times n$ matrix, with columns $\mathbf{a}_1, \ldots, \mathbf{a}_n$, and if $\mathbf{b}$ is in $\mathbb{R}^m$, the matrix equation

$$A\mathbf{x} = \mathbf{b} \tag{4}$$

has the same solution set as the vector equation

$$x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \cdots + x_n\mathbf{a}_n = \mathbf{b} \tag{5}$$

which, in turn, has the same solution set as the system of linear equations whose augmented matrix is

$$\begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \cdots & \mathbf{a}_n & \mathbf{b} \end{bmatrix} \tag{6}$$

Let A be an $m \times n$ matrix. Then the following statements are logically equivalent. That is, for a particular A, either they are all true statements or they are all false.

a. For each $\mathbf{b}$ in $\mathbb{R}^m$, the equation $A\mathbf{x} = \mathbf{b}$ has a solution.

b. Each $\mathbf{b}$ in $\mathbb{R}^m$ is a linear combination of the columns of A.

c. The columns of A span $\mathbb{R}^m$.

d. A has a pivot position in every row.

If A is an $m \times n$ matrix, $\mathbf{u}$ and $\mathbf{v}$ are vectors in $\mathbb{R}^n$, and c is a scalar, then:

a. $A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v}$;

b. $A(c\mathbf{u}) = c(A\mathbf{u})$.

Suppose the equation $A\mathbf{x} = \mathbf{b}$ is consistent for some given $\mathbf{b}$, and let $\mathbf{p}$ be a solution. Then the solution set of $A\mathbf{x} = \mathbf{b}$ is the set of all vectors of the form $\mathbf{w} = \mathbf{p} + \mathbf{v}_h$, where $\mathbf{v}_h$ is any solution of the homogeneous equation $A\mathbf{x} = \mathbf{0}$.

Linear Dependence and Independence (1.7):

Characterization of Linearly Dependent Sets

An indexed set $S = \{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ of two or more vectors is linearly dependent if and only if at least one of the vectors in S is a linear combination of the others. In fact, if S is linearly dependent and $\mathbf{v}_1 \neq \mathbf{0}$, then some $\mathbf{v}_j$ (with $j > 1$) is a linear combination of the preceding vectors, $\mathbf{v}_1, \dots, \mathbf{v}_{j-1}$.

If a set contains more vectors than there are entries in each vector, then the set is linearly dependent. That is, any set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in $\mathbb{R}^n$ is linearly dependent if $p > n$.

If a set $S = \{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in $\mathbb{R}^n$ contains the zero vector, then the set is linearly dependent.

Matrix Operations (2.1):

Let A, B, and C be matrices of the same size, and let r and s be scalars.

a. $A + B = B + A$
b. $(A + B) + C = A + (B + C)$
c. $A + 0 = A$
d. $r(A + B) = rA + rB$
e. $(r + s)A = rA + sA$
f. $r(sA) = (rs)A$

Let A be an $m \times n$ matrix, and let B and C have sizes for which the indicated sums and products are defined.

a. $A(BC) = (AB)C$ (associative law of multiplication)
b. $A(B + C) = AB + AC$ (left distributive law)
c. $(B + C)A = BA + CA$ (right distributive law)
d. $r(AB) = (rA)B = A(rB)$ for any scalar r
e. $I_m A = A = AI_n$ (identity for matrix multiplication)

WARNINGS:

1. In general, $AB \neq BA$.
2. The cancellation laws do *not* hold for matrix multiplication. That is, if $AB = AC$, then it is *not* true in general that $B = C$. (See Exercise 10.)
3. If a product AB is the zero matrix, you *cannot* conclude in general that either $A = 0$ or $B = 0$. (See Exercise 12.)

Inverse of a Matrix (2.2):

a. If A is an invertible matrix, then A^{-1} is invertible and

$$(A^{-1})^{-1} = A$$

b. If A and B are $n \times n$ invertible matrices, then so is AB, and the inverse of AB is the product of the inverses of A and B in the reverse order. That is,

$$(AB)^{-1} = B^{-1}A^{-1}$$

c. If A is an invertible matrix, then so is A^T, and the inverse of A^T is the transpose of A^{-1}. That is,

$$(A^T)^{-1} = (A^{-1})^T$$

An $n \times n$ matrix A is invertible if and only if A is row equivalent to I_n, and in this case, any sequence of elementary row operations that reduces A to I_n also transforms I_n into A^{-1}.

Characterizations of Inverted Matrices (2.3):

The Invertible Matrix Theorem

Let A be a square $n \times n$ matrix. Then the following statements are equivalent. That is, for a given A, the statements are either all true or all false.

a. A is an invertible matrix.
b. A is row equivalent to the $n \times n$ identity matrix.
c. A has n pivot positions.
d. The equation $A\mathbf{x} = \mathbf{0}$ has only the trivial solution.
e. The columns of A form a linearly independent set.
f. The linear transformation $\mathbf{x} \mapsto A\mathbf{x}$ is one-to-one.
g. The equation $A\mathbf{x} = \mathbf{b}$ has at least one solution for each $\mathbf{b}$ in $\mathbb{R}^n$.
h. The columns of A span $\mathbb{R}^n$.
i. The linear transformation $\mathbf{x} \mapsto A\mathbf{x}$ maps $\mathbb{R}^n$ onto $\mathbb{R}^n$.
j. There is an $n \times n$ matrix C such that $CA = I$.
k. There is an $n \times n$ matrix D such that $AD = I$.
l. A^T is an invertible matrix.

Introduction to Determinants (3.1):

If A is a triangular matrix, then $\det A$ is the product of the entries on the main diagonal of A.

Properties of Determinants (3.2):

Row Operations

Let A be a square matrix.

a. If a multiple of one row of A is added to another row to produce a matrix B, then $\det B = \det A$.

b. If two rows of A are interchanged to produce B, then $\det B = -\det A$.

c. If one row of A is multiplied by k to produce B, then $\det B = k \cdot \det A$.

A square matrix A is invertible if and only if $\det A \neq 0$.

If A is an $n \times n$ matrix, then $\det A^T = \det A$.

Multiplicative Property

If A and B are $n \times n$ matrices, then $\det AB = (\det A)(\det B)$.

<u>BONUS</u>**: Cramer's Rule (3.3):**

Cramer's Rule

Let A be an invertible $n \times n$ matrix. For any $\mathbf{b}$ in $\mathbb{R}^n$, the unique solution $\mathbf{x}$ of $A\mathbf{x} = \mathbf{b}$ has entries given by

$$x_i = \frac{\det A_i(\mathbf{b})}{\det A}, \qquad i = 1, 2, \ldots, n \tag{1}$$