

- Theorem.** An  $n \times n$  matrix  $A$  <sup>with real entries</sup> is invertible
- = Its reduced row/column echelon form is  $I_n$
  - = It is a product of elementary matrices
  - = Its determinant is nonzero
  - = It's a **change of basis matrix**  $\leftarrow [id]_{xy} [id]_{yx}$
  - = Its columns form a basis for  $\mathbb{R}^n$
  - = It's **full-rank** (i.e., has biggest rank possible).
  - = Its rows form a basis for  $\mathbb{R}^n$
  - = The only solution to  $A\vec{x} = \vec{0}$  is  $\vec{x} = \vec{0}$
  - = 0 is not an eigenvalue for  $A$

Proof:

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

$$\begin{array}{c|c} I & 0 \\ \hline 0 & \end{array}$$

zero det = columns linearly dependent.  
 $\parallel$   
 not invertible.

$$A\vec{x} = \vec{0}$$

$$(A^{-1} \cdot A)\vec{x} = A^{-1} \cdot \vec{0} = \vec{0}$$

$$I \cdot \vec{x}$$

$$\parallel \vec{x}$$

$$\begin{cases} 2x_1 + x_2 = 0 \\ \end{cases}$$

$$\begin{bmatrix} 1 & 2 & 3 & 4 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$$

$$\parallel \vec{0}$$

assume  $\det(A) = 0$

$$A\vec{x} = \vec{b}$$

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}$$

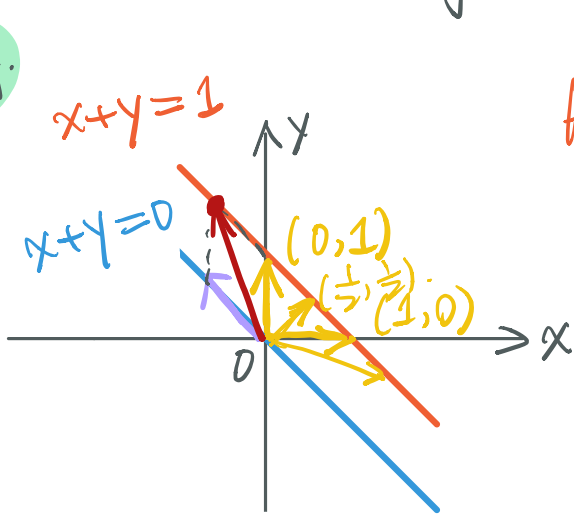
$$C_1(a, b) + C_2(c, d) = \underline{(0, 0)}$$

$$\left[ \begin{array}{cc|c} a & b & b_1 \\ c & d & b_2 \end{array} \right]$$

$$C_1 b_1 + C_2 b_2 = 0 \text{ infinite solutions}$$

⌊ a | b ⌋ ≠ NO SOLUTION  
 \* Solutions to homogeneous vs. inhomogeneous equations:

E.g.



$A\vec{x} = \vec{b} \neq \vec{0}$   
 $A\vec{x} = \vec{0}$

	$x_1$	$x_2$
*	*	*
0	0	*
B	$\vec{b}'$	

$A\vec{x} = \vec{b}$

$B\vec{x} = \vec{b}'$

$A\vec{x}_0 = \vec{b} \checkmark$   
 $A\vec{x} = \vec{0}$

$A\vec{x} = \vec{b}$

$A\vec{x} = \vec{c}$

$A\vec{x} = \vec{d}$

0	0	*
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$A(\vec{x}_0 + \vec{x}) = \vec{b}$

In general, solutions to an **inhomogeneous** system of equations are obtained by adding a **special solution** to the inhomogeneous to the corresponding **homogeneous** system of equations.

\* When are (differentiable) functions linearly independent?

E.g. Let  $f$  and  $g$  be differentiable functions

Suppose  $a \cdot f + b \cdot g = 0$  for  $a, b$  in  $\mathbb{R}$ ,

then  $a \cdot f' + b \cdot g' = 0$ , and therefore  $a \cdot \begin{bmatrix} f \\ f' \end{bmatrix} + b \cdot \begin{bmatrix} g \\ g' \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

This means:

$f$  and  $g$  are linearly dependent =

$\begin{bmatrix} f(x) \\ f'(x) \end{bmatrix}$  and  $\begin{bmatrix} g(x) \\ g'(x) \end{bmatrix}$  are linearly dependent for all  $x$ ,

=  $\det \begin{pmatrix} f(x) & g(x) \\ f'(x) & g'(x) \end{pmatrix} = 0$  for all  $x$

W[f, g](x) Wronskian.

In particular:

If  $W[f, g](x)$  is not identically 0, then

$f$  and  $g$  are linearly independent.

\* Review: Matrices representing a linear transformation under different bases

$$T: V \rightarrow V, \mathcal{x}, \mathcal{y} \text{ bases for } V$$

Relationship between  $[T]_{\mathcal{x}\mathcal{x}}$  and  $[T]_{\mathcal{y}\mathcal{y}}$ ?

$$T = id_V \circ T \circ id_V$$

$$\begin{aligned}
 [T]_{\mathcal{x}\mathcal{x}} &= [id_V \circ T \circ id_V]_{\mathcal{x}\mathcal{x}} \\
 &= [id_V]_{\mathcal{x}\mathcal{y}} [T]_{\mathcal{y}\mathcal{y}} [id_V]_{\mathcal{y}\mathcal{x}}
 \end{aligned}$$

$$\begin{aligned}
 [T]_{\mathcal{y}\mathcal{y}} &= [id_V \circ T \circ id_V]_{\mathcal{y}\mathcal{y}} \\
 &= [id_V]_{\mathcal{y}\mathcal{x}} [T]_{\mathcal{x}\mathcal{x}} [id_V]_{\mathcal{x}\mathcal{y}}
 \end{aligned}$$

$$\begin{aligned}
 P^{-1} [T]_{\mathcal{y}\mathcal{y}} P &= [T]_{\mathcal{x}\mathcal{x}} \\
 \# \\
 [T]_{\mathcal{y}\mathcal{y}} P^{-1} P &= [T]_{\mathcal{x}\mathcal{x}}
 \end{aligned}$$

Def. Two  $n \times n$  square matrices  $A$  and  $B$  are called **similar** if there exists an  $n \times n$  invertible matrix  $P$  such that  $B = P^{-1}AP$ .  
 $A = [T]_{\mathcal{x}\mathcal{x}}$  and  $B = [T]_{\mathcal{y}\mathcal{y}}$  for some linear transformation  $T: V \rightarrow V$  and  $\mathcal{x}, \mathcal{y}$  bases for  $V$

### Eigenvectors and Eigenvalues

E.g. (Workshop 7 Problem 1b)

$$\begin{aligned}
 T(v_1) &= 1 \cdot v_1 + 0 \cdot v_2 + 0 \cdot v_3 \\
 T(v_2) &= 0 \cdot v_1 + 2 \cdot v_2 + 0 \cdot v_3
 \end{aligned}$$

b. Let  $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be the linear transformation with  $[T]_{\mathcal{x}\mathcal{x}} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$ .

Compute  $[T]_{\mathcal{y}\mathcal{x}}, [T]_{\mathcal{x}\mathcal{y}}, [T]_{\mathcal{y}\mathcal{y}}$ .

$\{v_1, v_2, v_3\}$   
 $\mathcal{x}$  consists of eigenvectors

$$[T]_{\mathcal{y}\mathcal{y}} = \begin{bmatrix} 2 & 0 & 0 \\ 1 & 3 & 2 \\ -1 & 0 & 1 \end{bmatrix} = P^{-1} [T]_{\mathcal{x}\mathcal{x}} P$$

Def. Let  $V$  be a vector space over  $\mathbb{R}/\mathbb{C}$  and  $T: V \rightarrow V$  a linear transformation. A **nonzero** vector  $v$  in  $V$  is called an **eigenvector** of  $T$  with **eigenvalue**  $\lambda$  if  $T(v) = \lambda \cdot v$  for some  $\lambda$  in  $\mathbb{R}/\mathbb{C}$ .

E.g. Zero map, id. ↙ number 0.

$$0(v) = 0 = 0 \cdot v$$

↑ zero map      ↑ zero vector

$$\text{id}_V: V \rightarrow V$$

$$v \rightarrow v.$$

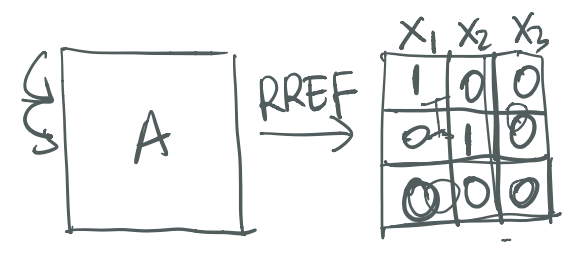
$$\det(A) \neq 0$$

$$\det(A) = 0$$

$$A\vec{x} = \vec{0}$$

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

infinite solutions



$$A\vec{x} = \vec{b} \neq \vec{0}$$

✓ unique solution

$$A\vec{x} = \vec{b} \quad \vec{x} = A^{-1} \cdot \vec{b}$$

✓ infinite solutions  
no solution.

