

Ex: Is $A = \begin{bmatrix} 1 & 1 & -1 \\ 2 & 3 & -5 \\ 1 & 3 & -7 \end{bmatrix}$ invertible? Try to find A^{-1} by row reducing

$$[A|I_3] = \begin{bmatrix} 1 & 1 & -1 & | & 1 & 0 & 0 \\ 2 & 3 & -5 & | & 0 & 1 & 0 \\ 1 & 3 & -7 & | & 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & -1 & | & 1 & 0 & 0 \\ 0 & 1 & -3 & | & -2 & 1 & 0 \\ 0 & 2 & -6 & | & -1 & 0 & 1 \end{bmatrix}$$

+ $\begin{matrix} -2 & -2 & 2 & -2 & 0 & 0 \\ -1 & -1 & 1 & -1 & 0 & 0 \end{matrix}$ $\begin{matrix} 0 & -2 & 6 & 4 & -2 & 0 \end{matrix}$

$\begin{bmatrix} 1 & 1 & -1 & | & 1 & 0 & 0 \\ 0 & 1 & -3 & | & -2 & 1 & 0 \\ 0 & 0 & 0 & | & 3 & -2 & 1 \end{bmatrix}$ But the row of zeros on the left side stands for the equations

$0x_1 + 0x_2 + 0x_3 = 3$ or -2 or 1 in the 3 lin. systems needing to be solved. $0 \neq 3$ so system is not consistent, no solutions, A is not invertible.

What can you say about $L_A: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ for this A ?

Exercise: Is $A = \begin{bmatrix} 1 & 1 & -1 \\ 2 & 3 & -5 \\ 1 & 3 & -6 \end{bmatrix}$ invertible? If so, [78] find A^{-1} and verify that $AA^{-1} = I_3 = A^{-1}A$ for your answer.

Def. Say $A = [a_{ij}] \in F_n^m$ is in Reduced Row Echelon Form (RREF) when:

- ① All zero rows are at the bottom.
- ② The left-most non-zero entry of each non-zero row is a $1 \in F$. Call those entries "leading 1's".
- ③ If $a_{ij} = 1$ and $a_{kl} = 1$ are leading 1's and $i < k$ then $j < l$.
- ④ If $a_{ij} = 1$ is a leading 1 then all other entries in column j are 0.

Examples: $\begin{bmatrix} 1 & 0 & 2 & 3 \\ 0 & 1 & -1 & 5 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ is in RREF.

79

$\begin{bmatrix} 1 & 0 & 2 & 3 \\ 0 & 1 & -1 & 5 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ is not in RREF but $\begin{bmatrix} 1 & 0 & 2 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ is in RREF.

Def. On F_n^m define relation \sim (row equiv.) by $A \sim B$ when there is a finite sequence of elem. row ops. which changes A into B .

Th. Each type of elem. row op. is invertible, and its inverse is an elem. row op. of the same type.

Pf. A switcher is its own inverse.

Inverse of a multiplier by $0 \neq c \in F$ is the multiplier by $c^{-1} \in F$.

Inverse of adder $c \text{Row}_i + \text{Row}_j \rightarrow \text{Row}_j$ is adder $-c \text{Row}_i + \text{Row}_j \rightarrow \text{Row}_j$.

□

Th: The relation \sim_{row} on F_n^m is an equivalence (80) relation, that is, reflexive, symmetric and transitive. So F_n^m has a partition into disjoint equivalence classes (mutually row equiv. matrices)

$$\bar{A} = \{M \in F_n^m \mid M \sim_{\text{row}} A\} \text{ and } \bar{A} = \bar{B} \text{ iff } A \sim_{\text{row}} B.$$

Def: Suppose $A \in F_n^m$ and $A \sim_{\text{row}} B$ with B in RREF. The pivot columns of A are the columns where B has leading 1's. The number of leading 1's in B is called the rank of A , denoted $\text{rank}(A)$, and it equals the number of non-zero rows of B .

Note: $\text{rank}(A) \leq \text{Min}(m, n)$ since can't have more leading 1's than rows (columns) to put them in.

Suppose $[A|B] \xrightarrow{\text{r.r.}} [C|D]$ with C in RREF 81

and the pivot columns are columns j_1, \dots, j_r with $1 \leq j_1 < j_2 < \dots < j_r \leq n$, $r = \text{rank}(A)$. Then we can immediately write down the solutions to the lin. sys., if it is consistent, as follows.

① If C has any zero rows but the number in column D is not zero in such a row, then the system is not consistent.

② For each variable x_j with $j \notin \{j_1, \dots, j_r\}$ (a non-pivot variable), $x_j \in F$ is free (parameter) allowed to have any value in field F .

③ For each pivot variable x_{j_k} , $1 \leq k \leq r$, the row in $[C|D]$ containing that leading 1, is

an equation of the form

182

$1x_{j_k} + \sum c_{ikj} x_j = d_{ik}$ where the row containing this leading 1 is numbered ik and the sum is only over free variables x_j for $j > j_k$. This gives the formula

$x_{j_k} = - \sum c_{ikj} x_j + d_{ik}$ for all pivot variables in terms of free variables and the constants in D .

Note. With a total of n variables and r pivot variables, there are exactly $n-r$ free variables.

Example: Suppose $[A|B] \xrightarrow{r,r_3} [C|D] = \underline{183}$

$$\left[\begin{array}{ccccc|c} 1 & 3 & 0 & 2 & 4 & 7 \\ 0 & 0 & 1 & -2 & 5 & 9 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Interp (say $F=R$)

$$x_1 = -3r - 2s - 4t + 7$$

$$x_2 = r \in \mathbb{R} \text{ free}$$

$$x_3 = 2s - 5t + 9$$

$$x_4 = s \in \mathbb{R} \text{ free}$$

$$x_5 = t \in \mathbb{R} \text{ free}$$

So solution set is

$$\left. \begin{array}{l} r=2 \\ j_1=1, j_2=3 \\ i_1=1, i_2=2 \end{array} \right\}$$

$$\left\{ \begin{array}{l} \begin{bmatrix} -3r - 2s - 4t + 7 \\ r \\ 2s - 5t + 9 \\ s \\ t \end{bmatrix} \in \mathbb{R}^5 \\ r, s, t \in \mathbb{R} \end{array} \right\}$$

$$= \left\langle \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ 0 \\ 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -4 \\ 0 \\ -5 \\ 0 \\ 1 \end{bmatrix} \right\rangle + \begin{bmatrix} 7 \\ 0 \\ 9 \\ 0 \\ 0 \end{bmatrix}$$

is a translated subspace, called an affine space.

Example: Suppose $A \in F_n^n$ is square and [84]

$A \sim I_n$. Then $[A|B] \xrightarrow{\text{r.r.}} [I_n|D]$ means

there is a unique solution since the interp. of $[I_n|D]$ as equations is

$x_1 = d_1$
 $x_2 = d_2$
 \vdots
 $x_n = d_n$ so get $\left\{ \begin{bmatrix} d_1 \\ d_2 \\ \vdots \\ d_n \end{bmatrix} \right\}$ as solution set,
a single point t in F^n .

Th. Let $A \in F_n^m$ with $r = \text{rank}(A)$.

(a) $L_A: F^n \rightarrow F^m$ is injective iff $r = n$.

(b) L_A is surjective iff $r = m$.

(c) L_A is bijjective iff $m = r = n$.

Pf. (a) We know L_A is inj. iff $\text{Ker}(L_A) = \{0\}$ 85
But $\text{Ker}(L_A) = \{x \in F^n \mid Ax = 0^m\}$ is found by
 $[A \mid 0^m] \xrightarrow{\text{r.r.}} [C \mid 0^m]$. If $r < n$ there are
 $n-r > 0$ free variables giving non-zero solutions.
Also $r \leq \text{Min}(m, n)$ so $r \leq n$. Only $r = n$
gives $\text{Ker}(L_A) = \{0\}$.

(b) L_A is surj. iff $\forall B \in F^m, Ax = B$ is
consistent. Solve it by row reducing
 $[A \mid B] \xrightarrow{\text{r.r.}} [C \mid D]$ with C in RREF. $r \leq m$.
If $r < m$ C has at least one zero row
(actually has $m-r$ zero rows) so can get

in consistency (no solutions) if entry on 186
that row in D is $\neq 0$. Only way to always be
consistent $\forall B$ is if $r=m$.

Note: Can get consistency conditions on
 $B \in \text{Range}(LA)$ by using letters $B = [b_i]$ and
then get formulas for entries of D in terms
of b_1, \dots, b_m , so each zero row of C gives
a condition on these b_i .

(c) Follows immediately from (a) and (b).

Cor: For $A \in F_n^m$, $LA: F^n \rightarrow F^m$ cannot
be invertible if $m \neq n$.