

This document is a **transcript** of the lecture, with extra summary and vocabulary sections for your convenience. Due to time constraints, the notes may sometimes only contain limited illustrations, proofs, and examples; for a more thorough discussion of the course content, **consult the textbook**.

## Summary

Quick summary of today's notes. Lecture starts on next page.

Linear independence:

- Vectors  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$  are *linearly independent* if the only way to express

$$0 = c_1 v_1 + c_2 v_2 + \dots + c_p v_p$$

for  $c_1, c_2, \dots, c_p \in \mathbb{R}$  is by taking  $c_1 = c_2 = \dots = c_p = 0$ . This happens if and only if

$$\{0\} \neq \mathbb{R}\text{-span}\{v_1\} \neq \mathbb{R}\text{-span}\{v_1, v_2\} \neq \mathbb{R}\text{-span}\{v_1, v_2, v_3\} \neq \dots \neq \mathbb{R}\text{-span}\{v_1, v_2, \dots, v_p\}.$$

- If the vectors are not linearly independent, then they are *linearly dependent*. This happens when

$$\mathbb{R}\text{-span}\{v_1, v_2, \dots, v_{i-1}\} = \mathbb{R}\text{-span}\{v_1, v_2, \dots, v_i\}$$

for at least one  $i \in \{1, 2, \dots, p\}$ . Here we interpret “ $\mathbb{R}\text{-span}\{v_1, v_2, \dots, v_{i-1}\}$ ” to be  $\{0\}$  if  $i = 1$ .

- Two or more vectors are linearly dependent if one of the vectors is in the span of all of the others.
- If  $p > n$  then any vectors  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$  are linearly dependent.
- A list of vectors  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$  is linearly dependent if the  $n \times p$  matrix

$$A = [ \ v_1 \ v_2 \ \dots \ v_p \ ]$$

has at least one column that is not a pivot column.

Functions and linearity:

- Writing  $f : X \rightarrow Y$  means that  $f$  is a function that transforms inputs  $x \in X$  to outputs  $f(x) \in Y$ . The set  $X$  is called the *domain* while  $Y$  is called the *codomain* of  $f$ .
- Let  $m, n$  be positive integers. If  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a function then the following mean the same thing:
  - For any  $u, v \in \mathbb{R}^n$  and  $c \in \mathbb{R}$  it holds that  $f(u + v) = f(u) + f(v)$  and  $f(c \cdot v) = c \cdot f(v)$ .
  - There exists an  $m \times n$  matrix  $A$  such that  $f(v) = Av$  for all  $v \in \mathbb{R}^n$ .

Such functions  $f$  are said to be *linear*. The matrix  $A$  is called the *standard matrix* of  $f$ .

- Every linear function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  has exactly one standard matrix.
- If  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is linear then its standard matrix is  $A = [ \ f(e_1) \ f(e_2) \ \dots \ f(e_n) \ ]$  where

$$e_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \in \mathbb{R}^n, \quad e_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \in \mathbb{R}^n, \quad e_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix} \in \mathbb{R}^n, \quad \dots \quad e_n = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix} \in \mathbb{R}^n.$$

## 1 Last time: multiplying vectors and matrices

Given a matrix  $A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$  and a vector  $v = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} \in \mathbb{R}^n$  we define

$$Av = v_1 \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix} + v_2 \begin{bmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{bmatrix} + \cdots + v_n \begin{bmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{bmatrix} \in \mathbb{R}^m.$$

We refer to  $Av$  as the product of  $A$  and  $v$ , or the vector given by multiplying  $v$  by  $A$ .

**Example.** We have  $\begin{bmatrix} 1 & 2 & 3 \\ 5 & 6 & 7 \end{bmatrix} \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} = - \begin{bmatrix} 1 \\ 5 \end{bmatrix} + 0 \begin{bmatrix} 2 \\ 6 \end{bmatrix} + \begin{bmatrix} 3 \\ 7 \end{bmatrix} = \begin{bmatrix} -1+0+3 \\ -5+0+7 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \end{bmatrix}.$

If  $A$  is an  $m \times n$  matrix and  $x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$  and  $b \in \mathbb{R}^m$ , then we call  $Ax = b$  a *matrix equation*.

A matrix equation  $Ax = b$  has the same solutions as the linear system with augmented matrix  $[A \ b]$ .

**Theorem.** Let  $A$  be an  $m \times n$  matrix. The following are equivalent:

1.  $Ax = b$  has a solution for any  $b \in \mathbb{R}^m$ .
2. The span of the columns of  $A$  is all of  $\mathbb{R}^m$ .
3.  $A$  has a pivot position in every row.

**Example.** The matrix equation

$$\begin{bmatrix} 1 & 3 & 4 \\ -4 & 2 & -6 \\ -3 & -2 & -7 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

may fail to have a solution since

$$\text{RREF} \left( \begin{bmatrix} 1 & 3 & 4 \\ -4 & 2 & -6 \\ -3 & -2 & -7 \end{bmatrix} \right) = \begin{bmatrix} 1 & 0 & * \\ 0 & 1 & * \\ 0 & 0 & 0 \end{bmatrix}$$

has pivot positions only in rows 1 and 2.

## 2 Linear independence

We briefly introduced the notion of linear independence last time.

Suppose we have some vectors  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$ . Recall that the *span* of a set of vectors is the set of all possible linear combinations that can be formed using the vectors. If you have a smaller set of vectors inside a bigger set, then the span of the smaller set is always contained in the span of the bigger set.

Moreover, if  $y = c_1v_1 + c_2v_2 + \dots + c_pv_p$  for  $c_i \in \mathbb{R}$  is any linear combination of our vectors then  $\mathbb{R}\text{-span}\{v_1, v_2, \dots, v_p\} = \mathbb{R}\text{-span}\{v_1, v_2, \dots, v_p, y\}$ , since if  $a_1, \dots, a_p, b \in \mathbb{R}$  then

$$a_1v_1 + \dots + a_pv_p + by = (a_1 + bc_1)v_1 + (a_2 + bc_2)v_2 + \dots + (a_p + bc_p)v_p \in \mathbb{R}\text{-span}\{v_1, v_2, \dots, v_p\}.$$

If  $S$  and  $T$  are sets then we write  $S \subseteq T$  to mean that every element of  $S$  is also an element of  $T$ .

**Definition.** Consider the  $p$  sets given by

$$\{0\} \subseteq \mathbb{R}\text{-span}\{v_1\} \subseteq \mathbb{R}\text{-span}\{v_1, v_2\} \subseteq \mathbb{R}\text{-span}\{v_1, v_2, v_3\} \subseteq \dots \subseteq \mathbb{R}\text{-span}\{v_1, v_2, \dots, v_p\}.$$

The vectors  $v_1, v_2, \dots, v_p$  are *linearly independent* if these sets are all distinct. That is, if  $\mathbb{R}\text{-span}\{v_1\}$  is strictly bigger than the set  $\{0\}$  consisting of just the zero vector, and  $\mathbb{R}\text{-span}\{v_1, v_2\}$  is strictly bigger than  $\mathbb{R}\text{-span}\{v_1\}$ , and  $\mathbb{R}\text{-span}\{v_1, v_2, v_3\}$  is strictly bigger than  $\mathbb{R}\text{-span}\{v_1, v_2\}$ , and so on.

**Example.** If  $v_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ ,  $v_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$ ,  $v_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$  then  $v_1, v_2, v_3$  are linearly independent, since

$$\left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \right\} \subsetneq \mathbb{R}\text{-span}\{v_1\} = \left\{ \begin{bmatrix} a \\ 0 \\ 0 \end{bmatrix} : a \in \mathbb{R} \right\} \subsetneq \mathbb{R}\text{-span}\{v_1, v_2\} = \left\{ \begin{bmatrix} a \\ b \\ 0 \end{bmatrix} : a, b \in \mathbb{R} \right\} \subsetneq \mathbb{R}\text{-span}\{v_1, v_2, v_3\} = \left\{ \begin{bmatrix} a \\ b \\ c \end{bmatrix} : a, b, c \in \mathbb{R} \right\}.$$

Here we write  $S \subsetneq T$  to mean that both  $S \subseteq T$  and  $S \neq T$ .

**Example.** If  $v_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$ ,  $v_2 = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$ ,  $v_3 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$  then  $v_1, v_2, v_3$  are not linearly independent as

$$\mathbb{R}\text{-span}\{v_1, v_2\} = \mathbb{R}\text{-span}\{v_1, v_2, -v_1 - v_2\} = \mathbb{R}\text{-span}\{v_1, v_2, v_3\}.$$

When vectors are not linearly independent, we say they are *linearly dependent*.

A *linear dependence* among  $v_1, v_2, \dots, v_p$  is a way of writing the zero vector as a linear combination  $0 = c_1v_1 + c_2v_2 + \dots + c_pv_p$  for some scalar coefficients  $c_1, c_2, \dots, c_p \in \mathbb{R}$  that are *not all zero*.

If  $0 = c_1v_1 + c_2v_2 + \dots + c_pv_p$  is a linear dependence then the matrix equation

$$\begin{bmatrix} v_1 & v_2 & \dots & v_p \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_p \end{bmatrix} = 0$$

has two solutions given by  $(0, 0, \dots, 0)$  and  $(c_1, c_2, \dots, c_p)$ .

**Proposition** (Another characterization of linear independence). The vectors  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$  are linearly independent if and only if no linear dependence exists among them.

*Proof.* If  $i$  is minimal such that there exists a linear dependence  $c_1v_1 + c_2v_2 + \dots + c_iv_i = 0$  then we must have  $c_i \neq 0$  (since if  $c_i = 0$  then  $c_1v_1 + c_2v_2 + \dots + c_{i-1}v_{i-1} = 0$  would be a shorter dependence). Then

$$v_i = -\frac{c_1}{c_i}v_1 - \frac{c_2}{c_i}v_2 - \dots - \frac{c_{i-1}}{c_i}v_{i-1}$$

so  $\mathbb{R}\text{-span}\{v_1, v_2, \dots, v_{i-1}\} = \mathbb{R}\text{-span}\{v_1, v_2, \dots, v_i\}$ .

Conversely, if  $\mathbb{R}\text{-span}\{v_1, v_2, \dots, v_{i-1}\} = \mathbb{R}\text{-span}\{v_1, v_2, \dots, v_i\}$  then  $v_i \in \mathbb{R}\text{-span}\{v_1, v_2, \dots, v_{i-1}\}$ , which means  $v_i = a_1v_1 + a_2v_2 + \dots + a_{i-1}v_{i-1}$  for some coefficients  $a_1, a_2, \dots, a_{i-1} \in \mathbb{R}$ . But then we get a linear dependence  $c_1v_1 + c_2v_2 + \dots + c_iv_i = 0$  by taking  $c_1 = a_1, c_2 = a_2, \dots, c_{i-1} = a_{i-1}$  and  $c_i = -1$ .  $\square$

**How to determine if  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$  are linearly independent.**

- Form the  $n \times p$  matrix  $A = [v_1 \ v_2 \ \dots \ v_p]$ .
- Reduce  $A$  to echelon form to find its pivot columns.
- If every column of  $A$  is a pivot column, then the vectors are linearly independent.

If some column of  $A$  is not a pivot column, then the vectors are linearly dependent.

**Example.** The vectors  $\begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$ ,  $\begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix}$ , and  $\begin{bmatrix} 5 \\ 9 \\ 16 \end{bmatrix}$  are linearly dependent since

$$A = \begin{bmatrix} 1 & 2 & 5 \\ 0 & 3 & 9 \\ -1 & 5 & 16 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 3 & 9 \\ 0 & 7 & 21 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 1 & 3 \\ 0 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} = \text{RREF}(A)$$

where  $\sim$  denotes row equivalence. The last matrix has no pivot position in column 3. In fact, we have

$$-\begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + 3\begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix} - \begin{bmatrix} 5 \\ 9 \\ 16 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = 0.$$

The vectors  $\begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$ ,  $\begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix}$ , and  $\begin{bmatrix} 5 \\ 9 \\ 15 \end{bmatrix}$  are linearly independent, since

$$A = \begin{bmatrix} 1 & 2 & 5 \\ 0 & 3 & 9 \\ -1 & 5 & 15 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 3 & 9 \\ 0 & 7 & 20 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 1 & 3 \\ 0 & 0 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \text{RREF}(A).$$

Every column of  $A$  contains a pivot position, so the linear system with coefficient matrix  $A$  has no free variables, so  $Ax = 0$  have no nontrivial solutions, meaning the columns of  $A$  are linearly independent.

**Facts about linear independence.**

1. A single vector  $v$  is linearly independent if and only if  $v \neq 0$ .
2. A list of vectors in  $\mathbb{R}^n$  is linearly dependent if it includes the zero vector.
3. Vectors  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$  are linearly dependent if and only if some vector  $v_i$  is a linear combination of the other vectors  $v_1, \dots, v_{i-1}, v_{i+1}, \dots, v_p$ .

We saw this in the previous example:  $\begin{bmatrix} 5 \\ 9 \\ 16 \end{bmatrix} = 3\begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix} - \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$ .

4. If  $p > n$  then any list of  $p$  vectors in  $\mathbb{R}^n$  is linearly dependent.

**Example.** The vectors  $v_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ ,  $v_2 = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ , and  $v_3 = \begin{bmatrix} 5 \\ 60 \end{bmatrix}$  are linearly dependent since  $3 > 2$ .

### 3 Linear transformations

A function  $f$  takes an input  $x$  from some set  $X$  and produces an output  $f(x)$  in another set  $Y$ .

We write  $f : X \rightarrow Y$  to mean that  $f$  is a function that takes inputs from  $X$  and gives outputs in  $Y$ .

The set  $X$  is called the *domain* of the function  $f$ . The set  $Y$  is called the *codomain* of  $f$ .

Every element  $x \in X$  is a valid input to  $f$ . However, not every  $y \in Y$  needs to occur as an output of  $f$ .

**Definition.** Let  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  be a function whose domain and codomain are sets of vectors. The function  $f$  is a *linear transformation* (also called a *linear function*) if both of these properties hold:

- (1)  $f(u + v) = f(u) + f(v)$  for all vectors  $u, v \in \mathbb{R}^n$ .
- (2)  $f(cv) = cf(v)$  for all vectors  $v \in \mathbb{R}^n$  and scalars  $c \in \mathbb{R}$ .

**Example.** If  $A$  is an  $m \times n$  matrix and  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is the function with the formula  $T(v) = Av$  for  $v \in \mathbb{R}^n$  then  $T$  is a linear function.

Linear transformations have some additional properties worth noting:

**Proposition.** If  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a linear transformation then

- (3)  $f(0) = 0$ .
- (4)  $f(u - v) = f(u) - f(v)$  for  $u, v \in \mathbb{R}^n$ .
- (5)  $f(au + bv) = af(u) + bf(v)$  for all  $a, b \in \mathbb{R}$  and  $u, v \in \mathbb{R}^n$ .

*Proof.* We have  $2f(0) = f(0 + 0) = f(0)$  so  $f(0) = 0$ .

We have  $f(u - v) = f(u) + f(-v) = f(u) + (-1)f(v) = f(u) - f(v)$ .

Finally, we have  $f(au + bv) = f(au) + f(bv) = af(u) + bf(v)$ . □

Define  $e_1, e_2, \dots, e_n \in \mathbb{R}^n$  as the vectors

$$e_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad e_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad \dots, \quad e_{n-1} = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \end{bmatrix}, \quad \text{and} \quad e_n = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 0 \\ 1 \end{bmatrix}.$$

**Fact.** If  $A$  is an  $m \times n$  matrix then  $Ae_i$  is the  $i$ th column of  $A$ .

*Proof.* Just do the calculation. For example

$$\begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \end{bmatrix} e_3 = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ 7 \end{bmatrix}.$$

□

The fundamental theorem relating matrices and linear transformations:

**Theorem.** Suppose  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a linear transformation. Then there is a unique  $m \times n$  matrix  $A$  such that  $T(v) = Av$  for all  $v \in \mathbb{R}^n$ .

Moral: **matrices uniquely represent linear transformations**  $\mathbb{R}^n \rightarrow \mathbb{R}^m$ .

*Proof.* Define  $a_i = T(e_i) \in \mathbb{R}^m$  and  $A = [ a_1 \quad a_2 \quad a_3 \quad \dots \quad a_n ]$ . If  $w$  is any vector  $w = \begin{bmatrix} w_1 \\ w_2 \\ \vdots \\ w_n \end{bmatrix} \in \mathbb{R}^n$

then

$$T(w) = T(w_1e_1 + \dots + w_n e_n) = w_1T(e_1) + \dots + w_nT(e_n) = w_1a_1 + \dots + w_n a_n = Aw.$$



## 4 Vocabulary

Keywords from today's lecture:

1. **Linearly independent** vectors.

Vectors  $v_1, v_2, \dots, v_p \in \mathbb{R}^n$  are **linearly independent** if  $x_1v_1 + \dots + x_pv_p = 0$  holds only if  $x_1 = x_2 = \dots = x_p = 0$ ; or when  $\begin{bmatrix} v_1 & v_2 & \dots & v_p \end{bmatrix}$  has a pivot position in every column.

Vectors that are not linearly independent are **linearly dependent**.

Example: The three vectors  $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}$  are linearly independent.

The four vectors  $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}$ ,  $\begin{bmatrix} -1 \\ -2 \\ -3 \end{bmatrix}$  are linearly dependent.

2. **Domain** and **codomain** of a function  $f : X \rightarrow Y$ .

The **domain**  $X$  is the set of inputs for the function.

The **codomain**  $Y$  is a set that contains the output of the function. This set can also contain elements that are not outputs of the function.

Example: If  $A$  is an  $m \times n$  matrix then the function  $T(v) = Av$  has domain  $\mathbb{R}^n$  and codomain  $\mathbb{R}^m$ .

3. **Linear function**  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ .

A function with  $f(cv) = cf(v)$  and  $f(u+v) = f(u) + f(v)$  for  $c \in \mathbb{R}$  and  $u, v \in \mathbb{R}^n$ .

Example: Every such function has the form  $f(v) = Av$  for a unique  $m \times n$  matrix  $A$ .

The matrix  $A$  is called the **standard matrix** of  $f$  if  $f(v) = Av$  for all  $v \in \mathbb{R}^n$ .

4. **Diagonal** matrix

A matrix which has 0 in position  $(i, j)$  if  $i \neq j$ .

Example:  $\begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 9 \end{bmatrix}$ .