

Any Linear Transformation  $T: \mathbb{R}^N \rightarrow \mathbb{R}^M$  has a matrix representation.

$T$  is linear if for every  $\vec{x}, \vec{y} \in \mathbb{R}^N$  and every  $\alpha, \beta \in \mathbb{R}$ :

$$T(\alpha\vec{x} + \beta\vec{y}) = T(\alpha\vec{x}) + T(\beta\vec{y}) = \alpha T(\vec{x}) + \beta T(\vec{y}).$$

(additivity prop) + (scaling prop) = Superposition prop.

$T$  has a matrix representation

$$\vec{e}_1 = \begin{bmatrix} 1 \\ \vdots \\ 0 \end{bmatrix}, \quad \vec{e}_2 = \begin{bmatrix} 0 \\ \vdots \\ 1 \end{bmatrix}, \quad \dots, \quad \vec{e}_n = \begin{bmatrix} 0 \\ \vdots \\ 1 \end{bmatrix}$$

$T(\vec{e}_i) \in \mathbb{R}^M$ , so if  $\vec{x} \in \mathbb{R}^N$ , we should be able to find a matrix for  $T$ .

$$\begin{aligned} \vec{x} &= x_1 \vec{e}_1 + x_2 \vec{e}_2 + \dots + x_n \vec{e}_n \\ T(\vec{x}) &= T(x_1 \vec{e}_1) + \dots + T(x_n \vec{e}_n) \\ &= x_1 T(\vec{e}_1) + \dots + x_n T(\vec{e}_n) \\ &= \underbrace{\begin{bmatrix} T(\vec{e}_1) & \dots & T(\vec{e}_n) \end{bmatrix}}_{(m \times n) \text{ matrix } A} \underbrace{\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}}_{\vec{x}} \end{aligned}$$

Four Fundamental Spaces of a Matrix  $A$ :

Column space of  $A$ :  $R(A)$  [R for range]

$C(A)$  [C for column]

$$A = [\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n] \quad Ax = [\vec{a}_1 \dots \vec{a}_n] \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \sum_{i=1}^n x_i \vec{a}_i$$

$$C(A) = \{A\vec{x} \mid \vec{x} \in \mathbb{R}^N\}$$

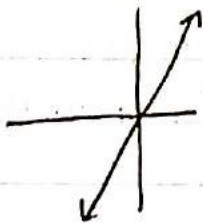
$A\vec{x} = \vec{b}$  has a solution iff  $\vec{b}$  is in column space of  $A$ .

$\vec{b}$  = a linear combo of the columns of  $A$ .

If  $A_{m \times n}$  and if  $\vec{y} \in C(A)$ ,  $\vec{y} \in \mathbb{R}^m$   
 $\in C(A) \subseteq \mathbb{R}^m$ .

When is  $\mathcal{C}(A)$  actually  $\mathbb{R}^m$ ? w/equality if  $A$  has  $M$  linearly independent columns.

$$A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \mathcal{C}(A) = \alpha \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$



$$B = \alpha \begin{bmatrix} 1 \\ 3 \end{bmatrix} + \beta \begin{bmatrix} 2 \\ 4 \end{bmatrix}$$

$\mathcal{C}(B) \Rightarrow \mathbb{R}^2$

because columns of  $B$  are linearly independent  $B\vec{x} = \vec{d}$  has unique solution

Null space of  $A$ :  $\mathcal{N}(A) = \{\vec{x} \in \mathbb{R}^N \mid A\vec{x} = \vec{0}\}$

$$\mathcal{N}(A) \subseteq \mathbb{R}^N$$

$$A\vec{x} = \vec{0} \quad A \in \mathbb{R}^{M \times N}$$

$$\begin{bmatrix} \vec{\alpha}_1^T \\ \vec{\alpha}_2^T \\ \vdots \\ \vec{\alpha}_M^T \end{bmatrix} \vec{x} = \begin{bmatrix} \vec{\alpha}_1^T \cdot \vec{x} \\ \vec{\alpha}_2^T \cdot \vec{x} \\ \vdots \\ \vec{\alpha}_M^T \cdot \vec{x} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

↑ dot product!

This means  $\vec{x} \perp \vec{\alpha}_l^T \quad l=1, 2, \dots, M$

If  $\vec{x} = \vec{0}$  is the only solution to  $A\vec{x} = \vec{0}$ ,  $A$  is full column rank  $M$ . i.e.  $A$  has  $M$  linearly independent rows

$$A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \quad \mathcal{N}(A) = \left\{ \alpha \begin{bmatrix} -3 \\ 1 \end{bmatrix} : \alpha \in \mathbb{R} \right\} \text{ i.e. } -3 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + \begin{bmatrix} 3 \\ 6 \end{bmatrix} = \vec{0}$$

(Solve  $A\vec{x} = \vec{0}$ )

get  $[1 \ 3 \ ; \ 0]$

also,  $\vec{x} = \vec{0}$  is in nullspace of every matrix  $A$ .

$$x \in \mathcal{N}(A) \text{ and } y \in \mathcal{N}(A) \Rightarrow \vec{z} = \vec{x} + \vec{y} \Rightarrow A\vec{z} = A\vec{x} + A\vec{y} = \vec{0} + \vec{0} = \vec{0}$$

$N(A)$  is closed under linear combos of its elements.

Left Null space of  $A$ :  $\{\vec{y} \mid \vec{y}^T A = \vec{0}^T\}$

$$\vec{y}^T A = \begin{bmatrix} y_1 & \dots & y_m \end{bmatrix} \begin{bmatrix} \vec{a}_1^T \\ \vdots \\ \vec{a}_n^T \end{bmatrix} = \sum_{m=1}^M y_m \vec{a}_m^T \rightarrow \text{linear combos of rows}$$

$$\vec{y}^T A = \vec{0}^T \rightarrow A^T \vec{y} = \vec{0} \rightarrow N(A^T)$$

$$\vec{y}^T A = \vec{y}^T [\vec{a}_1 \dots \vec{a}_m] = [\vec{y}^T \vec{a}_1 \dots \vec{y}^T \vec{a}_m] = [0 \dots 0]$$

$\vec{y}$  is  $\perp$  every of  $A$

If  $\vec{y} = \vec{0}$  is only solution to  $\vec{y}^T A = \vec{0}^T$ , then  $A$  has  $n$  linearly independent rows ( $A$  has full row rank)

Rank  $(A)$ : # of linearly independent columns  $\swarrow$  equal  
or # of linearly independent rows  $\searrow$

Row Space:  $\{\vec{y}^T A \mid \vec{y} \in \mathbb{R}^m\} = C(A^T)$

set of all linear combos of rows of  $A$ .

Vector Spaces: A set  $V$  is a vector space if it satisfies all of the following properties:

•  $x, y \in V \rightarrow x + y = y + x \in V$

•  $x + (y + z) = (x + y) + z$

•  $\exists \vec{0}$  s.t.  $\vec{x} + \vec{0} = \vec{x}$

•  $\alpha \vec{x} \in V, \alpha \in \mathbb{R}$

•  $\alpha(\beta \vec{x}) = (\alpha\beta) \vec{x} \in V$

•  $\alpha(\vec{x} + \vec{y}) = \alpha \vec{x} + \alpha \vec{y}$

•  $\exists!$  negative s.t.  $\vec{x} + (-\vec{x}) = \vec{0}$

•  $1\vec{x} = \vec{x}$

- existence of negative

- identity

Ex Space of all  $2 \times 2$  upper triangular matrices  
is a vector space (but its components are matrices)

Basis: A set of vectors s.t.  
(1) linearly independent  
(2) they span the same  
\* span the space: all linear combinations together fill the space.

Dimension: # vectors in basis