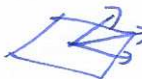


Defn Vectors $v_1, v_2, \dots, v_n$ in a vector space V are linearly independent if

$$a_1 v_1 + a_2 v_2 + \dots + a_n v_n = 0 \text{ implies all } a_i = 0.$$

Intuition: linear independence $\Leftrightarrow$ vectors point in different directions.

Example $\mathbb{R}^2$:  indep.  not indep.

Defn a set of vectors $v_1, v_2, \dots, v_n$ span V if any vector $v \in V$ can be written as $v = a_1 v_1 + a_2 v_2 + \dots + a_n v_n$ for scalars a_i .

Thm/Fact A basis for V is a set of vectors $(v_1, v_2, \dots, v_n)$ which are both linearly independent and span V .

Fact every linear map $T: V \rightarrow W$ can be written as a matrix.

choose bases: $v_1, \dots, v_n$ for V and $w_1, \dots, w_m$ for W

so any vector $v \in V$ can be written as $v = a_1 v_1 + a_2 v_2 + \dots + a_n v_n$, think of this as a column vector $\begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix}$. Any vector $w \in W$ can be written as $w = a_1 w_1 + a_2 w_2 + \dots + a_m w_m$

think of this as a column vector $\begin{bmatrix} a_1 \\ \vdots \\ a_m \end{bmatrix}$.

T maps each basis vector $v_i \in V$ to $T(v_i) \in W$.

as the $w_1, \dots, w_m$ span, each $T(v_i) = a_{1i} w_1 + a_{2i} w_2 + \dots + a_{mi} w_m \leftrightarrow \begin{bmatrix} a_{1i} \\ \vdots \\ a_{mi} \end{bmatrix}$

claim T corresponds to $A = \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix}$.

check $v \in V$, then $v = x_1 v_1 + x_2 v_2 + \dots + x_n v_n \leftrightarrow \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = x$

then $T(v) = T(x_1 v_1 + \dots + x_n v_n) = x_1 T(v_1) + \dots + x_n T(v_n)$.

$$= x_1 (a_{11} w_1 + \dots + a_{m1} w_m) + \dots + x_n (a_{1n} w_1 + \dots + a_{mn} w_m)$$

in column vector notation.

$$= x_1 \begin{bmatrix} a_{11} \\ \vdots \\ a_{m1} \end{bmatrix} + \dots + x_n \begin{bmatrix} a_{1n} \\ \vdots \\ a_{mn} \end{bmatrix} = \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = Ax,$$

as required. $\square$.

⑥

warning the matrix A for T depends on the choice of basis for V and W .

Q: what if we choose different bases?

key fact: change of basis is a linear map!

let V have basis $E = (e_1, e_2, \dots, e_n)$ and $F = (f_1, f_2, \dots, f_n)$

then $v \in V$ can be written as $v = a_1 e_1 + a_2 e_2 + \dots + a_n e_n \leftrightarrow \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix}_E$

$\text{or } v = b_1 f_1 + b_2 f_2 + \dots + b_n f_n \leftrightarrow \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}_F$

but each vector e_i lies in V , so $e_i = c_{i1} f_1 + c_{i2} f_2 + \dots + c_{in} f_n$.

so $v = a_1 (c_{11} f_1 + \dots + c_{n1} f_n) + \dots + a_n (c_{1n} f_1 + \dots + c_{nn} f_n)$.

so $\begin{bmatrix} c_{11} & \dots & c_{1n} \\ \vdots & & \vdots \\ c_{n1} & \dots & c_{nn} \end{bmatrix} \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix}_E = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}_F$

↑ columns of this matrix are basis vectors of E written in F .

so if $T: V \rightarrow W$ and choose bases E, F for V and G, H for W , get

$$\begin{array}{ccc} V_E & \xrightarrow{A} & W_G \\ C \downarrow & & \downarrow D \\ V_F & \xrightarrow{B} & W_H \end{array}$$

$$B = DAC^{-1}$$

↑ fact: change of basis map has an inverse, which is a linear map.

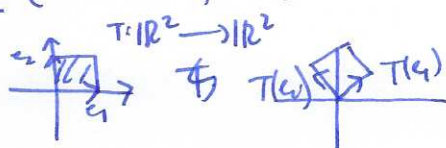
warning: big difference between $T: V \rightarrow W$ and $T: V \rightarrow V \leftarrow$ usually want same basis for each V .

so get

$$\begin{array}{ccc} V_E & \xrightarrow{A} & V_E \\ C \downarrow & & \downarrow C \\ V_F & \xrightarrow{B} & V_F \end{array} \quad \text{so } B = CAC^{-1}$$

Determinants (defined for square matrices, in particular for change of basis matrices)

Intuition



the unit square/cube in $\mathbb{R}^2$ has image under T which is a parallelepiped.

Fact $\det(A)$ = volume of image of unit cube (signed, sign depends on preserving/reversing orientation). ⑦

Computing the determinant (recursive method - slow).

1x1 case: $\det([a_{11}]) = a_{11}$

1k minor. i.e. delete 1st row, kth column.

A nxn: $\det(A) = \sum_{k=1}^n (-1)^{k+1} a_{1k} \det(A_{1k})$

Examples $\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$ $\begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = 1 \begin{vmatrix} 5 & 6 \\ 8 & 9 \end{vmatrix} - 2 \begin{vmatrix} 4 & 6 \\ 7 & 9 \end{vmatrix} + 3 \begin{vmatrix} 4 & 5 \\ 7 & 8 \end{vmatrix}$

Useful properties (can use this as ref).

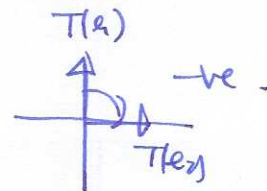
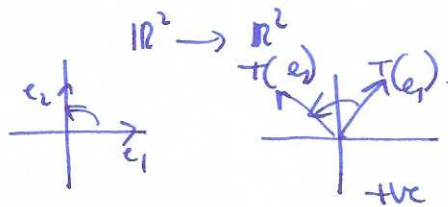
Defn the determinant is the unique real valued function $\det: M_{n \times n} \rightarrow \mathbb{R}$ st.

1) $\det \begin{bmatrix} c_1 & \dots & \lambda c_i & \dots & c_n \end{bmatrix} = \lambda \det \begin{bmatrix} c_1 & c_2 & \dots & c_n \end{bmatrix}$ ← multiply a col by λ multiplies $\det$ by λ .

2) $\det \begin{bmatrix} c_1 & \dots & c_k + \lambda c_i & \dots & c_n \end{bmatrix} = \det \begin{bmatrix} c_1 & \dots & c_n \end{bmatrix}$ for $i \neq k$ ← add a col to another one doesn't change det.

3) $\det(I) = 1$.

Orientation (example).



useful property $\det(AB) = \det(A) \det(B)$.

useful property (for nxn matrices) $\det(A) \neq 0 \Leftrightarrow A$ is invertible.

Thm A nxn matrix. The following are equivalent: ↙ transpose

1) A has an inverse.

7) A^T is invertible

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

8) all of the eigenvalues of A are non-zero
 ↗ to be defined!

3) $\ker(A) = \{0\}$

4) if $b \in \mathbb{R}^n$ then there is a unique $x \in \mathbb{R}^n$ s.t. $Ax = b$.

5) the columns of A are linearly independent.

6) the rows of A are linearly independent.

if $T: V \rightarrow V$ then

Note value of $\det(A)$ depends on basis, but condition $\det(A) \neq 0$ does not.

Eigenvalues and eigenvectors

Example $A = \begin{bmatrix} -1 & -2 & -2 \\ 12 & 7 & 4 \\ -9 & -3 & 0 \end{bmatrix}$ corresponds to $T: V \rightarrow V$.
 can choose different basis s.t. T corresponds to $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$ B.
 $T: V_E \rightarrow V_E$. $T: V_F \rightarrow V_F$.

Defn let $T: V \rightarrow V$ be a linear map. $v \neq 0$ is an eigenvector with eigenvalue λ if
 $T(v) = \lambda v$. Warning $v=0$ is never an eigenvector. $\lambda=0$ ok though.

Example $\begin{bmatrix} -2 & -2 \\ 6 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ -2 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ -2 \end{bmatrix}$. ($x \neq 0$)

Q: how do we find eigenvectors/values? Note if $Ax = \lambda x$ then $Ax = \lambda Ix$.
 so $Ax - \lambda Ix = 0$
 so $(A - \lambda I)x = 0$

$$\text{i.e. } \ker(A - \lambda I) \neq 0$$

$$\text{i.e. } \det(A - \lambda I) = 0.$$

Propⁿ λ is an eigenvalue of A iff. λ

is a root of $P(t) = \det \begin{pmatrix} tI - A \\ A - tI \end{pmatrix} \leftarrow$ called characteristic polynomial of A .

Thm If A and B differ by a change of basis then they have the same characteristic polynomials (i.e. same eigenvalues).

Proof suppose $A = C^{-1}BC$. Then $\det(A - tI) = \det(C^{-1}BC - tI)$.

$$= \det(C^{-1}BC - tC^{-1}C)$$

$$= \det(C^{-1}(B - tI)C)$$

$$= \det(C^{-1}) \det(B - tI) \det(C)$$

$$= \det(C^{-1}) \det(C) \det(B - tI)$$

$$= \det(C^{-1}C) \det(B - tI)$$

$$= \det(B - tI) \quad \square.$$

Warning same eigenvalues $\nrightarrow$ differ by a change of basis.

Examples $\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$ and $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$.