

* Rules:

- 1) $(A^T)^T = A$
- 2) $(A+B)^T = A^T + B^T$
- 3) $[CA]^T = CA^T$
- 4) $(AB)^T = B^T A^T$

Symmetric Matrix
 * If $A^T = A$

Skew-symmetric Matrix
 iff $A^T = -A$

1) upper triangular Matrix:

$$A = \begin{bmatrix} 1 & 3 \\ 0 & 2 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 4 & 2 \\ 0 & 3 & 2 \\ 0 & 0 & 6 \end{bmatrix}$$

2) lower triangular Matrix:

$$A = \begin{bmatrix} 2 & 0 & 0 \\ 8 & -1 & 0 \\ 7 & 6 & 8 \end{bmatrix}$$

* diagonal Matrix D :- * Scalar Matrix S :-

$$D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad S = \begin{bmatrix} C & 0 & 0 \\ 0 & C & 0 \\ 0 & 0 & C \end{bmatrix}$$

$C = \text{any scalar}$

* Unit Matrix or Identity Matrix

$$I_{2 \times 2} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$I_{3 \times 3} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$AI = IA = A$$

Linear system of equations:

Gauss - elimination

Let linear system with m -equation
and n -unknowns

$$a_{11}x_1 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + \dots + a_{2n}x_n = b_2$$

$$\vdots$$
$$a_{m1}x_1 + \dots + a_{mn}x_n = b_m$$

1) linear system $\Rightarrow x_1, x_2, \dots, x_n$ of order 1.

2) For linear system with all b_j are zero $\Rightarrow$ called homogeneous linear system

3) For linear system with at least one (b_j) is not zero called non-homogeneous L. system

Linear system $AX=b$

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

$$X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

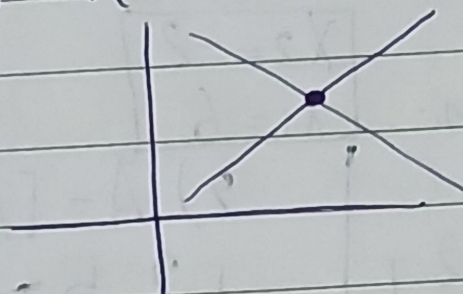
$$b = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

* Augmented Matrix

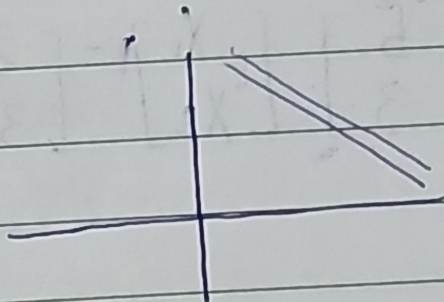
$$\tilde{A} = [A : b]$$

for $AX=b$ has the Possible Cases:

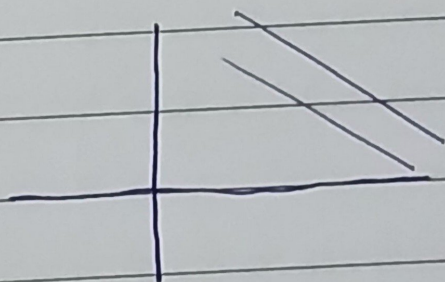
1) Precisely one solution iff ~~the~~ lines intersect.



2) Infinitely many solutions if the lines coincide.



3) no-solution if the lines are parallel.



Gauss-elimination and Back substitution:-

$$2x_1 + 5x_2 = 2$$

$$x_2 = -2$$

$$\leadsto -26/13$$

det

$$+13x_2 = -26$$

$$x_1 = 6$$

$$\leadsto \frac{1}{2}(2 - 5x_2)$$

$$+9$$

$$\begin{bmatrix} 2 & 5 \\ 0 & 13 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ -26 \end{bmatrix}$$

$$\text{Ex: } 2x_1 + 5x_2 = 2 \quad \dots \quad \text{eq(1)}$$

$$-4x_1 + 3x_2 = -30 \quad \dots \quad \text{eq(2)}$$

Find x_1, x_2 ??

$$\text{eq(2)} + 2\text{eq(1)}$$

$$0x_1 + 13x_2 = -26$$

$$\boxed{\begin{matrix} x_2 = -2 \\ x_1 = 6 \end{matrix}}$$

Using Gauss-elimination:-

$$1) \quad AX = b$$

$$2) \quad A = [A|b]$$

$$\begin{bmatrix} 2 & 5 \\ -4 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ -30 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 5 & : & 2 \\ -4 & 3 & : & -30 \end{bmatrix} \begin{matrix} \rightarrow R_1 \\ \rightarrow R_2 \end{matrix}$$

$$= \begin{bmatrix} 2 & 5 & : & 2 \\ 0 & 13 & : & -26 \end{bmatrix} \rightarrow R_1 + 2R_2$$

$$\begin{matrix} 2x_1 + 5x_2 = 2 & x_2 = -2 \\ +13x_2 = -26 & \leadsto x_1 = 6 \end{matrix}$$

Ex: with one Solution

$$\begin{aligned} x_1 - x_2 + x_3 &= 0 \\ -x_1 + x_2 - x_3 &= 0 \\ +10x_2 + 25x_3 &= 90 \\ 20x_1 + 10x_2 &= 80 \end{aligned}$$

Find x_1 x_2 x_3 ?

Using G-E

1) $AX = b$

$$= \begin{bmatrix} 1 & -1 & 1 \\ -1 & 1 & -1 \\ 0 & 10 & 25 \\ 20 & 10 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 90 \\ -80 \end{bmatrix}$$

2) $\tilde{A} = [A: b]$

$$= \left[\begin{array}{ccc|c} 1 & -1 & 1 & 0 \\ -1 & 1 & -1 & 0 \\ 0 & 10 & 25 & 90 \\ 20 & 10 & 0 & 80 \end{array} \right] \begin{array}{l} \text{pivot} \\ \rightarrow R_2 + R_1 \\ \rightarrow R_4 + 20R_1 \end{array}$$

$$= \left[\begin{array}{ccc|c} 1 & -1 & 1 & 0 \\ 0 & 10 & 25 & 90 \\ 0 & 30 & -20 & 80 \\ 0 & 0 & 0 & 0 \end{array} \right] \begin{array}{l} \text{pivot} \end{array}$$

$$\left[\begin{array}{ccc|c} 1 & -1 & 1 & 0 \\ 0 & 10 & 25 & 90 \\ 0 & 0 & -95 & -190 \\ 0 & 0 & 0 & 0 \end{array} \right] \rightarrow R_3 - 3R_2$$

$$\begin{aligned} 1x_1 - 1x_2 + 1x_3 &= 0 \\ 10x_2 + 25x_3 &= 90 \\ -95x_3 &= -190 \end{aligned} \quad \begin{aligned} x_3 &= 2 \\ x_2 &= 4 \\ x_1 &= 2 \end{aligned} \quad x = \begin{bmatrix} 2 \\ 4 \\ 2 \end{bmatrix}$$

Elementary Row operations for matrix:-

1) Interchange of two Rows.

2) addition of constant Multiple of one row to another row

3) Multiplication of a row by a nonzero constant C.

has no-effect on the solution

EX:-

$$1) \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$2) \begin{bmatrix} a_{21} & a_{22} \\ a_{11} & a_{12} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_2 \\ b_1 \end{bmatrix}$$

1 + 2 has same solution

- 1) one determined linear system:
if it has more equation than unknowns
- 2) determined linear system:
if the number of equation equal number of unknowns.
- 3) under determined linear system
if it has fewer equation than unknowns
- 4) consistent L.S $\Rightarrow$ if it has at least one solution
- 5) IV consistent if it has no-solution

Ex: with infinitely many solutions:

$$\begin{aligned} 3x_1 + 2x_2 + 2x_3 - 5x_4 &= 8 \\ 0.6x_1 + 1.5x_2 + 1.5x_3 - 5.4x_4 &= 2.7 \\ 1.2x_1 - 0.3x_2 - 0.3x_3 + 2.4x_4 &= 2.1 \end{aligned}$$

Find x_1, x_2, x_3, x_4 ??

using G-E

1) $AX=b$

$$\begin{bmatrix} 3 & 2 & 2 & -5 \\ 0.6 & 1.5 & 1.5 & -5.4 \\ 1.2 & -0.3 & -0.3 & 2.4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 8 \\ 2.7 \\ 2.1 \end{bmatrix}$$

2) $\tilde{A} = [A|b]$

$$\left[\begin{array}{cccc|c} 3 & 2 & 2 & -5 & 8 \\ 0.6 & 1.5 & 1.5 & -5.4 & 2.7 \\ 1.2 & -0.3 & -0.3 & 2.4 & 2.1 \end{array} \right] \rightarrow \text{Pivot}$$

$$\text{Pivot} \rightarrow \left[\begin{array}{ccc|c} 3 & 2 & 2 & -5 \\ 0 & 1.1 & 1.1 & -4.4 \\ 0 & -1.1 & -1.1 & 4.4 \end{array} \right] \begin{array}{l} \rightarrow R_2 - 0.2R_1 \\ \rightarrow R_3 - 0.4R_1 \end{array}$$

$$\left[\begin{array}{ccc|c} 3 & 2 & 2 & -5 \\ 0 & 1.1 & 1.1 & -4.4 \\ 0 & 0 & 0 & 0 \end{array} \right] \rightarrow R_3 - R_2$$

$$\begin{aligned} 3x_1 + 2x_2 + 2x_3 - 5x_4 &= 8 \\ 1.1x_2 + 1.1x_3 - 4.4x_4 &= 1.1 \end{aligned}$$

$$x_2 + x_3 - 4x_4 = 1$$

$$x_2 + x_3 = 1 + 4x_4$$

$$3x_1 + 2[1 + 4x_4] - 5x_4 = 8$$

$$3x_1 + 2 + 8x_4 - 5x_4 = 8$$

$$3x_1 + 3x_4 = 6$$

$$x_1 = 2 - x_4$$

$$x_2 = 1 + 4x_4 - x_3$$

$$x_3 = \text{arbitrary}$$

$$x_4 = \text{arbitrary}$$

$$\lambda = \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

infinitely many solution

EX: No-solution

$$3x_1 + 2x_2 + x_3 = 3$$

$$2x_1 + x_2 + x_3 = 0$$

$$6x_1 + 2x_2 + 4x_3 = 6$$

Find x_1 x_2 x_3 ?

1) $AX=b$

$$\begin{bmatrix} 3 & 2 & 1 \\ 2 & 1 & 1 \\ 6 & 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 3 \\ 0 \\ 6 \end{bmatrix}$$

2) $A=[A:b]$

$$\begin{bmatrix} 3 & 2 & 1 & : & 3 \\ 2 & 1 & 1 & : & 0 \\ 6 & 2 & 4 & : & 6 \end{bmatrix} \rightarrow \text{Pivot}$$

$$= \begin{bmatrix} -3 & 2 & 1 & : & 3 \\ 0 & -1/3 & 1/3 & : & -2 \\ 0 & -2 & 2 & : & 0 \end{bmatrix} \rightarrow R_2 - 2/3 R_1$$

$$= \begin{bmatrix} 3 & 2 & 1 & : & 3 \\ 0 & -1/3 & 1/3 & : & -2 \\ 0 & 0 & 0 & : & 2 \end{bmatrix} \rightarrow R_3 - 6R_2$$

$$3x_1 + 2x_2 + x_3 = 3$$

$$-1/3x_2 + 1/3x_3 = -2$$

$$0 = 12$$

False statement
has no solution

* Row-echelon form and information from it:

1) linear system $AX=b$

2) $A=[A:b]$

3) after doing G-E $\rightarrow [R:P]$

$$[P:P] = \begin{bmatrix} V_{11} & V_{12} & \dots & V_{1n} & P_1 \\ & V_{22} & \dots & V_{2n} & P_2 \\ & & \ddots & V_{rr} \rightarrow V_{rn} & P_r \\ & & & & P_{r+1} \\ & & & & \vdots \\ & & & & P_m \end{bmatrix}$$

1) $V_{ii} \neq 0$

2) $V \leq m$

3) all element in the triangle + rectangle is zero

1) No-solution:-

i.f. $r < m$ and at least one number $P_{r+1} \dots P_m$ is not zero

$$r_{11} = 3 \neq 0$$

$$r_{nn} = V_{23} = 1/3$$

$$r = 2$$

$$n = 3$$

$$P_m = P_3 = 12$$

$$m = 3$$

no-solution

one solution:

i.f. $r = n$ all number $P_{r+1} \dots P_m$ are zero

$$[R:P] = \begin{bmatrix} 1 & -1 & 1 & 0 \\ 0 & 0 & 25 & 90 \\ 0 & 0 & -95 & -140 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

infinitely many solution
 i.e. a_m and all numbers
 $a_{r+1} \dots a_m$ are zero

$$[A: b] = \begin{bmatrix} 3 & 2 & 2 & -5 & : & 8 \\ 0 & 1 & 1 & -4 & : & 1 \\ 0 & 0 & 0 & 0 & : & 0 \end{bmatrix}$$

$$r = 3 \neq 0 \quad r = 2$$

$$r = m = 2 \quad -4.4 \leq n = 4$$

$$a_3 = a_m = 0 \quad m = 3$$

* Linear Independence Rank of matrix

Def: let $a_1, a_2, \dots, a_m$ are m vectors

$c_1, c_2, \dots, c_m$ are m -scalar

then $a_1 c_1 + a_2 c_2 + \dots + a_m c_m = 0 \rightarrow \text{eq (1)}$

1) if eq (1) hold for all c 's are zero then

System [linearly indep]

2) if eq (1) hold for at least one c 's are not zero then system is [linearly dep]

def: $a_1 = \begin{bmatrix} 3 & 0 & 2 & 2 \end{bmatrix}$

$a_2 = \begin{bmatrix} -6 & 4 & 2 & 5 \end{bmatrix}$

$a_3 = \begin{bmatrix} 2 & -2 & 0 & -15 \end{bmatrix}$

are a_1, a_2, a_3 linearly dep??

$$C_1 a_1 + C_2 a_2 + C_3 a_3 = 0$$

$$C_1 [3 \ 0 \ 2 \ 2] + C_2 [-6 \ 42 \ 24 \ 54] + C_3 [21 \ -21 \ 0 \ -15] = 0$$

$$3C_1 - 6C_2 + 21C_3 = 0$$

$$0C_1 + 42C_2 - 21C_3 = 0$$

$$2C_1 + 24C_2 + 0C_3 = 0$$

$$2C_1 + 54C_2 - 15C_3 = 0$$

Using G-E $C_1 = 6 \quad C_2 = -1/2 \quad C_3 = -1$

a_1, a_2, a_3 are linearly dep

Rank A :

is the Maximum number of linearly Indep Row v2 col of A .

Ex: let $A = \begin{bmatrix} 3 & 0 & 2 & 2 \\ -6 & 42 & 24 & 54 \\ 21 & -21 & 0 & -15 \end{bmatrix}$ Find Rank A ?

Using G-E:

$$\begin{bmatrix} 3 & 0 & 2 & 2 \\ 0 & 42 & 28 & 58 \\ 0 & -21 & -14 & -24 \end{bmatrix} \begin{array}{l} \rightarrow \text{Pivot} \\ \rightarrow R_2 + 2R_1 \\ \rightarrow R_3 - 7R_1 \end{array}$$

$$\begin{bmatrix} 3 & 0 & 2 & 2 \\ 0 & 42 & 28 & 58 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow R_3 + 1/2 R_2$$

Rank of $A = 2$

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad \text{Rank} = 1$$

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 4 & 5 \\ 0 & 0 & 6 \end{bmatrix} \quad \text{Rank} = 3$$

Row-equivalent Matrix:-

- 1) Matrix A_1 is Row equivalent to Matrix A_2 if A_1 can be obtained from A_2 by elementary Row operation
- 2) Row-equivalent Matrix have same Rank.

3)

Theremo:-

Consider P -vectors that each have n -component then these vectors are linearly Indep.

if matrix formed with these vectors as Row vector has Rank = P , however these vector are linearly dep if Matrix has Rank less than P .

~~Theorem~~: Rank in terms of column vector
 The Rank of matrix A equals the
 Maximum number of linearly indep
 column vector of A .

Theorem:- linearly dep of vectors consider
 P -vectors each have n -component i.e.
 $n < P$ then these vectors are linearly

EX: let $P_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ $P_2 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$ $P_3 = \begin{bmatrix} 5 \\ 6 \end{bmatrix}$ $P_4 = \begin{bmatrix} 7 \\ 8 \end{bmatrix}$ $P_5 = \begin{bmatrix} 9 \\ 10 \end{bmatrix}$
 are P_5 linearly dep?
 $P = 5$ $n = 2$ $n < P$
 $2 < 5$
 $P_5 \Rightarrow$ linearly dep

(*) $\text{Rank}(A) = \text{Rank}(A^T)$

(*) Theorem: solution of linear system $AX=b$ is unique.

let $AX=b$ has m -equation
 n -unknowns

~~let~~ $\vec{A} = [A \mid b]$

1) Existence: linear system has solution
 then it is consistent i.e. A
 $\text{Rank } A = \text{Rank } \vec{A}$

2) Uniqueness: linear system has one-solution
iff $\text{Rank}(A) = \text{Rank}(\tilde{A}) = n$

3) Infinitely many solution iff

$$\text{Rank}(A) < n$$

$$\text{Rank}(\tilde{A}) < n$$

4) no-solution:

linear system is inconsistent

$$\text{iff } \text{Rank}(A) \neq \text{Rank}(\tilde{A})$$