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What is on today

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1 Rank

Lay-Lay-McDonald §4.6 pp. 235 – 237

If A is an $m \times n$ matrix, each row of A has n entries and so can be identified with a vector in \mathbb{R}^n . The set of all linear combinations of the row vectors is called the row space of A and is denoted $\text{Row } A$. Each row has n entries, so $\text{Row } A$ is a subspace of \mathbb{R}^n . Since the rows of A are identified with the columns of A^T , we could equivalently write $\text{Col } A^T$ in place of $\text{Row } A$.

Theorem 1. *If two matrices A and B are row equivalent, then their row spaces are the same. If B is in echelon form, the nonzero rows of B form a basis for the row space of A as well as for that of B .*

Now recall this example from the last class:

Example 2. *Find the dimensions of the null space and the column space of*

$$A = \begin{bmatrix} -3 & 6 & -1 & 1 & -7 \\ 1 & -2 & 2 & 3 & -1 \\ 2 & -4 & 5 & 8 & -4 \end{bmatrix} \left. \vphantom{\begin{bmatrix} -3 & 6 & -1 & 1 & -7 \\ 1 & -2 & 2 & 3 & -1 \\ 2 & -4 & 5 & 8 & -4 \end{bmatrix}} \right\} \text{row space spanned by}$$

To compute dim of null space, column space, compute echelon form:

column space spanned by these

null space \leadsto look at solutions to $AX=0$

$$\begin{pmatrix} -3 & 6 & -1 & 1 & -7 & 0 \\ 1 & -2 & 2 & 3 & -1 & 0 \\ 2 & -4 & 5 & 8 & -4 & 0 \end{pmatrix} \sim \begin{pmatrix} 1 & -2 & 2 & 3 & -1 & 0 \\ 2 & -4 & 5 & 8 & -4 & 0 \\ 3 & 6 & -1 & 1 & -7 & 0 \end{pmatrix} \xrightarrow{\substack{2 \cdot 1 + \#2 \\ 3 \cdot 1 + \#3}} \begin{pmatrix} 1 & -2 & 2 & 3 & -1 & 0 \\ 0 & 0 & 1 & 2 & -2 & 0 \\ 0 & 0 & -5 & 10 & -10 & 0 \end{pmatrix} \sim \begin{pmatrix} 1 & -2 & 2 & 3 & -1 & 0 \\ 0 & 0 & 1 & 2 & -2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

$\uparrow \uparrow \uparrow \uparrow \uparrow$
 pivot pivot free

Have 2 pivot columns $\leadsto \dim \text{Col } A = 2$
 Have 3 free variables $\leadsto \dim \text{Nul } A = 3$
 $2 + 3 = 5$
 A is 3×5 matrix

We define the **rank** of a matrix A to be the dimension of the column space of A . The following is a nice result about how the rank and the dimension of the null space are related:

Theorem 3. Let A be an $m \times n$ matrix. We have

$$\text{rank } A + \dim \text{Nul } A = n.$$

To summarize, here is a collection of things we've learned over the last few classes and how they relate to invertibility of a matrix:

Theorem 4 (Invertible Matrix Theorem (continued)). Let A be an $n \times n$ matrix. Then the following statements are each equivalent to the statement that A is an invertible matrix:

1. The columns of A form a basis of \mathbb{R}^n .
2. $\text{Col } A = \mathbb{R}^n$.
3. $\dim \text{Col } A = n$.
4. $\text{rank } A = n$.
5. $\text{Nul } A = \{\mathbf{0}\}$.
6. $\dim \text{Nul } A = 0$.

2 Change of basis

Lay-Lay-McDonald §4.7 pp. 241 – 244

In some applications, a problem is described initially using a basis \mathcal{B} , but the problem is easier to solve by changing \mathcal{B} to a new basis \mathcal{C} . Each vector is assigned a new \mathcal{C} -coordinate vector. In this section, we study how $[\mathbf{x}]_{\mathcal{C}}$ and $[\mathbf{x}]_{\mathcal{B}}$ are related for each $\mathbf{x} \in V$.

Example 5. Consider two bases $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2\}$ and $\mathcal{C} = \{\mathbf{c}_1, \mathbf{c}_2\}$ for a vector space V , such that $\mathbf{b}_1 = 4\mathbf{c}_1 + \mathbf{c}_2$ and $\mathbf{b}_2 = -6\mathbf{c}_1 + \mathbf{c}_2$. Suppose $\mathbf{x} = 3\mathbf{b}_1 + \mathbf{b}_2$. That is, suppose $[\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$.

Find $[\mathbf{x}]_{\mathcal{C}}$.

$$\begin{aligned}
 [\mathbf{x}]_{\mathcal{B}} &= \begin{bmatrix} 3 \\ 1 \end{bmatrix} = 3\mathbf{b}_1 + \mathbf{b}_2; \quad \begin{aligned} \mathbf{b}_1 &= 4\mathbf{c}_1 + \mathbf{c}_2 \\ \mathbf{b}_2 &= -6\mathbf{c}_1 + \mathbf{c}_2 \end{aligned} \\
 &= 3(4\mathbf{c}_1 + \mathbf{c}_2) + (-6\mathbf{c}_1 + \mathbf{c}_2) \\
 &= 12\mathbf{c}_1 + 3\mathbf{c}_2 - 6\mathbf{c}_1 + \mathbf{c}_2 = 6\mathbf{c}_1 + 4\mathbf{c}_2 \rightsquigarrow [\mathbf{x}]_{\mathcal{C}} = \begin{bmatrix} 6 \\ 4 \end{bmatrix}.
 \end{aligned}$$

$$\begin{aligned}
 [\mathbf{x}]_{\mathcal{C}} &= P_{\mathcal{C} \leftarrow \mathcal{B}} \cdot [\mathbf{x}]_{\mathcal{B}} \\
 \begin{bmatrix} 6 \\ 4 \end{bmatrix} &= \begin{bmatrix} 4 & 1 \\ -6 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ 1 \end{bmatrix} \\
 \begin{bmatrix} 6 \\ 4 \end{bmatrix} &= \begin{bmatrix} 12 & 3 \\ -6 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ 1 \end{bmatrix} \checkmark
 \end{aligned}$$

We can generalize the argument in the example above to produce the following theorem:

Theorem 6. Let $\mathcal{B} = \{\mathbf{b}_1, \dots, \mathbf{b}_n\}$ and $\mathcal{C} = \{\mathbf{c}_1, \dots, \mathbf{c}_n\}$ be bases of a vector space V . Then there is a unique $n \times n$ matrix $P_{\mathcal{C} \leftarrow \mathcal{B}}$ such that

$$[\mathbf{x}]_{\mathcal{C}} = P_{\mathcal{C} \leftarrow \mathcal{B}} [\mathbf{x}]_{\mathcal{B}}.$$

The columns of $P_{\mathcal{C} \leftarrow \mathcal{B}}$ are the \mathcal{C} -coordinate vectors of the vectors in the basis \mathcal{B} . That is,

$$P_{\mathcal{C} \leftarrow \mathcal{B}} = [[\mathbf{b}_1]_{\mathcal{C}} \quad [\mathbf{b}_2]_{\mathcal{C}} \quad \cdots \quad [\mathbf{b}_n]_{\mathcal{C}}].$$

The matrix $P_{\mathcal{C} \leftarrow \mathcal{B}}$ is called the *change-of-coordinates matrix from \mathcal{B} to \mathcal{C}* . Multiplication by $P_{\mathcal{C} \leftarrow \mathcal{B}}$ converts \mathcal{B} -coordinates into \mathcal{C} -coordinates. The columns of $P_{\mathcal{C} \leftarrow \mathcal{B}}$ are linearly independent because they are the coordinate vectors of the linearly independent set \mathcal{B} , and since $P_{\mathcal{C} \leftarrow \mathcal{B}}$ is square, it is invertible by the Invertible Matrix Theorem. Indeed, we have

$$\left(P_{\mathcal{C} \leftarrow \mathcal{B}} \right)^{-1} [\mathbf{x}]_{\mathcal{C}} = [\mathbf{x}]_{\mathcal{B}}.$$

Thus $\left(P_{\mathcal{C} \leftarrow \mathcal{B}} \right)^{-1}$ is the matrix that converts \mathcal{C} -coordinates to \mathcal{B} -coordinates. That is,

$$\left(P_{\mathcal{C} \leftarrow \mathcal{B}} \right)^{-1} = P_{\mathcal{B} \leftarrow \mathcal{C}}.$$

Now if $\mathcal{B} = \{\mathbf{b}_1, \dots, \mathbf{b}_n\}$ and \mathcal{E} is the *standard basis* $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ in \mathbb{R}^n , then $[\mathbf{b}_1]_{\mathcal{E}} = \mathbf{b}_1$ and likewise for the other vectors in the basis. In this case, $P_{\mathcal{E} \leftarrow \mathcal{B}}$ is the same as the change-of-coordinates matrix $P_{\mathcal{B}}$ introduced previously, namely,

$$P_{\mathcal{B}} = [\mathbf{b}_1 \quad \mathbf{b}_2 \quad \cdots \quad \mathbf{b}_n].$$

Example 7. Let $\mathbf{b}_1 = \begin{bmatrix} -9 \\ 1 \end{bmatrix}$, $\mathbf{b}_2 = \begin{bmatrix} -5 \\ -1 \end{bmatrix}$, $\mathbf{c}_1 = \begin{bmatrix} 1 \\ -4 \end{bmatrix}$, $\mathbf{c}_2 = \begin{bmatrix} 3 \\ -5 \end{bmatrix}$, and consider the bases for \mathbb{R}^2 given by $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2\}$ and $\mathcal{C} = \{\mathbf{c}_1, \mathbf{c}_2\}$. Find the change-of-coordinates matrix from \mathcal{B} to \mathcal{C} .

want: $P_{\mathcal{C} \leftarrow \mathcal{B}} = [[\mathbf{b}_1]_{\mathcal{C}} \quad [\mathbf{b}_2]_{\mathcal{C}}]$

need to compute

* $P_{\mathcal{C} \leftarrow \mathcal{E}}^{-1} = \begin{pmatrix} 1 & 3 \\ -4 & -5 \end{pmatrix}^{-1} = \frac{1}{7} \begin{pmatrix} -5 & -3 \\ 4 & 1 \end{pmatrix}$

$$\mathbf{b}_1 = \begin{bmatrix} -9 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ -4 & -5 \end{bmatrix} \begin{bmatrix} [\mathbf{b}_1]_{\mathcal{C}} \\ [\mathbf{b}_1]_{\mathcal{C}} \end{bmatrix}$$

$$\mathbf{b}_2 = \begin{bmatrix} -5 \\ -1 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ -4 & -5 \end{bmatrix} \begin{bmatrix} [\mathbf{b}_2]_{\mathcal{C}} \\ [\mathbf{b}_2]_{\mathcal{C}} \end{bmatrix}$$

$\begin{matrix} \mathbf{c}_1 & \mathbf{c}_2 \\ \parallel & \parallel \\ \mathbf{P} & \mathbf{P} \\ \mathcal{E} \leftarrow \mathcal{C} & \mathcal{E} \leftarrow \mathcal{C} \end{matrix}$

want this.

want this too.

Then take $P_{\mathcal{C} \leftarrow \mathcal{E}}^{-1} \cdot \mathbf{b}_1 = \frac{1}{7} \begin{pmatrix} -5 & -3 \\ 4 & 1 \end{pmatrix} \begin{pmatrix} -9 \\ 1 \end{pmatrix} = \begin{pmatrix} 6 \\ -5 \end{pmatrix} = [\mathbf{b}_1]_{\mathcal{C}}$

$P_{\mathcal{C} \leftarrow \mathcal{E}}^{-1} \cdot \mathbf{b}_2 = \frac{1}{7} \begin{pmatrix} -5 & -3 \\ 4 & 1 \end{pmatrix} \begin{pmatrix} -5 \\ -1 \end{pmatrix} = \begin{pmatrix} 4 \\ -3 \end{pmatrix} = [\mathbf{b}_2]_{\mathcal{C}}$

Finally,

$$P_{\mathcal{C} \leftarrow \mathcal{B}} = \begin{bmatrix} 6 & 4 \\ -5 & -3 \end{bmatrix}$$

Example 8. Let $\mathbf{b}_1 = \begin{bmatrix} 1 \\ -3 \end{bmatrix}$, $\mathbf{b}_2 = \begin{bmatrix} -2 \\ 4 \end{bmatrix}$, $\mathbf{c}_1 = \begin{bmatrix} -7 \\ 9 \end{bmatrix}$, $\mathbf{c}_2 = \begin{bmatrix} -5 \\ 7 \end{bmatrix}$, and consider the bases for \mathbb{R}^2 given by $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2\}$ and $\mathcal{C} = \{\mathbf{c}_1, \mathbf{c}_2\}$.

1. Find the change-of-coordinates matrix from \mathcal{C} to \mathcal{B} .

$$P_{\mathcal{B} \leftarrow \mathcal{C}} = \left[[\mathbf{c}_1]_{\mathcal{B}} \quad [\mathbf{c}_2]_{\mathcal{B}} \right]$$

can get this from: $[\mathbf{b}_1 \ \mathbf{b}_2 \mid \mathbf{c}_1 \ \mathbf{c}_2] \sim [\mathbf{I} \mid P_{\mathcal{B} \leftarrow \mathcal{C}}]$ compute echelon form

$$\begin{bmatrix} 1 & -2 & -7 & -5 \\ -3 & 4 & 9 & 7 \end{bmatrix} \xrightarrow{3 \cdot \#1 + \#2} \begin{bmatrix} 1 & -2 & -7 & -5 \\ 0 & -2 & -12 & -8 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & -7 & -5 \\ 0 & 1 & 6 & 4 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 5 & 3 \\ 0 & 1 & 6 & 4 \end{bmatrix}$$

$$\text{get } P_{\mathcal{B} \leftarrow \mathcal{C}} = \begin{pmatrix} 5 & 3 \\ 6 & 4 \end{pmatrix}.$$

2. Find the change-of-coordinates matrix from \mathcal{B} to \mathcal{C} .

$$P_{\mathcal{C} \leftarrow \mathcal{B}} = \left[[\mathbf{b}_1]_{\mathcal{C}} \quad [\mathbf{b}_2]_{\mathcal{C}} \right]$$

can get this from: $[\mathbf{c}_1 \ \mathbf{c}_2 \mid \mathbf{b}_1 \ \mathbf{b}_2] \sim [\mathbf{I} \mid P_{\mathcal{C} \leftarrow \mathcal{B}}]$ compute echelon form.

$$\text{also: } P_{\mathcal{C} \leftarrow \mathcal{B}} = \left(P_{\mathcal{B} \leftarrow \mathcal{C}} \right)^{-1}$$

$$\begin{aligned} P_{\mathcal{C} \leftarrow \mathcal{B}} &= \begin{pmatrix} 5 & 3 \\ 6 & 4 \end{pmatrix}^{-1} = \frac{1}{2} \begin{pmatrix} 4 & -3 \\ -6 & 5 \end{pmatrix} \\ &= \begin{pmatrix} 2 & -3/2 \\ -3 & 5/2 \end{pmatrix} \end{aligned}$$