Linear and Bilinear Algebra



DR Lama Tarsissi Sorbonne University of Abu Dhabi MATH222

Dr Lama Tarsissi

Linear and Bilinear Algebra I-SUAD

September 6, 2021 1 / 25



Course Leader

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Course follow up

1-Blackboard 2-lamatarsissi.com

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Quadratic forms



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September 6, 2021 4 / 25



Diagonalization of linear applications



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September 6, 2021 4 / 25

The algorithms that allow an effective calculation of the studied objects

- The algorithms that allow an effective calculation of the studied objects
- **2** The geometrical point of view which makes it possible to visualize them,

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- **3** The Algebra which gives an abstract representation simplifying the study.

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- **2** The geometrical point of view which makes it possible to visualize them,
- **3** The Algebra which gives an abstract representation simplifying the study.

EU learning objectives

Direct Sums, Characteristic Polynomials and Duality:

- Recall of direct sums, determinants....
- Dual spaces, Kernal and images of dual maps.....

Pre-Hilbert Real Vector Spaces

- Euclidean spaces
- Gram-Schmidt's algorithm
- Orthogonal projection and minimization problems

Midterm I

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Symmetric Bilinear Forms on Euclidean spaces

- Symmetric bilinear forms and quadratic forms.
- Orthogonality with respect to a quadratic form and signature.
- Sylvester's law of inertia and Gauss' algorithm.

Pre-Hilbert Complex Vector Spaces

- Hilbertian inner product
- Cauchy-Schwarz inequality.
- Hilbert norms

Midterm II

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Vectors

A vector u in the vector space \mathbb{R}^n is an ordered set of n real numbers: $u = (u_1, u_2, \ldots, u_n)$. The real number a_k is called the k^{th} component or coordinate of u.

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• Column vector:
$$u = \begin{pmatrix} a_1 \\ a_2 \\ \cdots \\ a_n \end{pmatrix}$$

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•
$$u + v = (u_1, u_2, \dots, u_n) + = (v_1, v_2, \dots, v_n) =$$

 $(u_1 + v_1, u_2 + v_2, \dots, u_n + v_n)$

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• for $k \in \mathbb{R}$ and $u = (u_1, u_2, \dots, u_n)$, the *scalar product* ku is given by:

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The Dot(inner) product between u and vis given by:

$$u.v = \sum_{k=1}^{n} u_k v_k$$

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• The norm(length) in \mathbb{R}^n of $u = (u_1, u_2, \dots, u_n)$ is given by:

$$||u|| = \sqrt{u.u} = \sqrt{u_1^2 + u_2^2 \dots u_n^2}$$



Let u = (3, -5, 2, 1) and v = (4, 1, -2, 5) be two real vectors in \mathbb{R}^4 . Compute: -u, u + v, u.v, ||v|| and -4v.

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Solution

$$-u = (-3, 5, -2, -1)$$

$$u + v = (7, -4, 0, 6)$$

$$u \cdot v = 3.4 + (-5).1 + 2.(-2) + 1.5 = 8$$

$$||v|| = \sqrt{16 + 1 + 4 + 25} = \sqrt{46}$$

$$-4v = (-16, -4, 8, -20)$$

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Matrix

An $m \times n$ matrix: the m rows are horizontal and the n columns are vertical. Each element of a matrix is often denoted by a variable with two subscripts. For example, a_{21} represents the element at the **second row** and **first column** of the matrix. $A = \{a_{i,j}\}_{i=1,...,m}$.



13 / 25

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Name	Size	Example
Row vector	$1 \times n$	$\begin{bmatrix} 3 & 7 & 2 \end{bmatrix}$
Column vector	$n \times 1$	$\begin{bmatrix} 4\\1\\8\end{bmatrix}$
Square matrix	n × n	$\begin{bmatrix} 9 & 13 & 5 \\ 1 & 11 & 7 \\ 2 & 6 & 3 \end{bmatrix}$

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Some properties on Matrices

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Name	Example with <i>n</i> = 3				
Diagonal matrix	$\begin{bmatrix} a_{11} \\ 0 \\ 0 \end{bmatrix}$	$0 \\ a_{22} \\ 0$	$\begin{bmatrix} 0\\0\\a_{33}\end{bmatrix}$		
Lower triangular matrix	$\begin{bmatrix}a_{11}\\a_{21}\\a_{31}\end{bmatrix}$	$0 \\ a_{22} \\ a_{32}$	$\begin{bmatrix} 0\\ 0\\ a_{33} \end{bmatrix}$		
Upper triangular matrix	$\begin{bmatrix} a_{11} \\ 0 \\ 0 \end{bmatrix}$	$a_{12} \\ a_{22} \\ 0$	$a_{13} \\ a_{23} \\ a_{33}$		

14 / 25

Some properties on Matrices

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- The identity matrix I_n of size n is the $n \times n$ matrix in which all the elements on the main diagonal are equal to 1 and all other elements are equal to 0.

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$$\mathbf{I}_{1} = [1], \ \mathbf{I}_{2} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \ \dots, \ \mathbf{I}_{n} = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix} \quad (\vdots)$$

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Addition

The sum A + B of two $m \times n$ matrices A and B is calculated entrywise:

 $(A+B)_{i,j} = A_{i,j} + B_{i,j}$, where $1 \le i \le m$ and $1 \le j \le n$.

Addition and Scalar multiplication

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$$\begin{bmatrix} 1 & 3 & 1 \\ 1 & 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 5 \\ 7 & 5 & 0 \end{bmatrix} = \begin{bmatrix} 1+0 & 3+0 & 1+5 \\ 1+7 & 0+5 & 0+0 \end{bmatrix} = \begin{bmatrix} 1 & 3 & 6 \\ 8 & 5 & 0 \end{bmatrix}$$

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Scalar multiplication

The product cA of a number c (also called a scalar) and a matrix A is computed by multiplying every entry of A by c:

$$(cA)_{i,j}=cA_{i,j}.$$

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Addition and Scalar multiplication

Addition

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, where $1 \le i \le m$ and $1 \le j \le n$.

Scalar multiplication

The product cA of a number c (also called a scalar) and a matrix A is computed by multiplying every entry of A by c:

$$(cA)_{i,j}=cA_{i,j}.$$

$$2 \cdot \begin{bmatrix} 1 & 8 & -3 \\ 4 & -2 & 5 \end{bmatrix} = \begin{bmatrix} 2 \cdot 1 & 2 \cdot 8 & 2 \cdot -3 \\ 2 \cdot 4 & 2 \cdot -2 & 2 \cdot 5 \end{bmatrix} = \begin{bmatrix} 2 & 16 & -6 \\ 8 & -4 & 10 \end{bmatrix}$$

Multiplication

Multiplication of two matrices is defined if and only if the **number of** columns of the left matrix is the same as the **number of rows** of the right matrix where $AB \neq BA$.

If A is an $m \times n$ matrix and B is an $n \times p$ matrix, then their matrix product AB is the $m \times p$ matrix whose entries are given by dot product of the corresponding row of A and the corresponding column of B as follows:

$$[AB]_{i,j} = a_{i,1}b_{1,j} + a_{i,2}b_{2,j} + \dots a_{i,n}b_{n,j} = \sum_{r=1}^n a_{i,r}b_{r,j}.$$

Multiplication

Multiplication of two matrices is defined if and only if the **number of** columns of the left matrix is the same as the number of rows of the right matrix where $AB \neq BA$.

If A is an $m \times n$ matrix and B is an $n \times p$ matrix, then their matrix product AB is the $m \times p$ matrix whose entries are given by dot product of the corresponding row of A and the corresponding column of B as follows:

$$[AB]_{i,j} = a_{i,1}b_{1,j} + a_{i,2}b_{2,j} + \dots + a_{i,n}b_{n,j} = \sum_{r=1}^{n} a_{i,r}b_{r,j}.$$



16 / 25

Transposition and submatrix

Transposition

The transpose of a $m \times n$ matrix A is the $n \times m$ matrix A^T (also denoted A^{tr} or t_A) formed by turning rows into columns and vice versa:

$$(A^T)_{i,j}=A_{j,i}.$$

Transposition and submatrix

Transposition

The transpose of a $m \times n$ matrix A is the $n \times m$ matrix A^T (also denoted A^{tr} or t_A) formed by turning rows into columns and vice versa:

$$(A^T)_{i,j}=A_{j,i}.$$

Submatrix

A submatrix of a matrix is obtained by deleting any collection of rows and/or columns

$$egin{bmatrix} 1 & 2 & 3 \ 0 & -6 & 7 \end{bmatrix}^{\mathrm{T}} = egin{bmatrix} 1 & 0 \ 2 & -6 \ 3 & 7 \end{bmatrix} \qquad \mathbf{A} = egin{bmatrix} 1 & 2 & 3 & 4 \ 5 & 6 & 7 & 8 \ 9 & 10 & 11 & 12 \end{bmatrix}
ightarrow egin{bmatrix} 1 & 3 & 4 \ 5 & 7 & 8 \ 9 & 10 & 11 & 12 \end{bmatrix}
ightarrow egin{bmatrix} 1 & 3 & 4 \ 5 & 7 & 8 \ 5 & 7 & 8 \ \end{bmatrix}.$$

- Let A, B, and C be three $m \times n$ matices and k a scalar in $\mathbb R$
 - (AB)C = A(BC)

$$2 A(B+C) = AB + AC$$

$$(B+C)A = BA + CA$$

4 $AB \neq BA$

$$\mathbf{5} \ \mathbf{k}(AB) = (\mathbf{k}A)B = A(\mathbf{k}B)$$

6
$$(A^T)^T = A$$

 $(AB)^T = B^T A^T$

- Associative law
- left distributive law
- right distributive law
- NOT Commutative

A D > <
 A P >

1 The set of all the square matrices of dimension *n* is denoted $M_n(\mathbb{R})$.

Image: Image:

Some generalities

- **1** The set of all the square matrices of dimension *n* is denoted $M_n(\mathbb{R})$.
- 2 For each matrix of dimension m × n we can associate a linear map defined from ℝⁿ into ℝ^m which relates the vector x = (x₁,...,x_n) to the vector y = (y₁,...,y_m) with the following formula:

$$y_i = \sum_{j=1}^n a_{i,j} x_j, \forall 1 \le i \le m.$$

A D b 4 A b 4

Some generalities

- **1** The set of all the square matrices of dimension *n* is denoted $M_n(\mathbb{R})$.
- **2** For each matrix of dimension $m \times n$ we can associate a linear map defined from \mathbb{R}^n into \mathbb{R}^m which relates the vector $x = (x_1, \ldots, x_n)$ to the vector $y = (y_1, \ldots, y_m)$ with the following formula:

$$y_i = \sum_{j=1}^n a_{i,j} x_j, \forall 1 \le i \le m.$$

3 We use the notation y = Ax, y and x are column vectors.

$$\begin{pmatrix} y_1 \\ \vdots \\ y_m \end{pmatrix} = \begin{pmatrix} a_{1,1} & \dots & a_{1,n} \\ \vdots & & \vdots \\ a_{m,1} & \dots & a_{m,n} \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$$

For each matrix $\{a_{i,j}\}$, it is associated a system of linear equations:

Image: A matrix

For each matrix $\{a_{i,j}\}$, it is associated a system of linear equations:

ſ	$a_{1,1}x_1$	+	 +	$a_{1,n}x_n$	=	y_1
ł	÷			÷		÷
l	$a_{m,1}x_1$	$^+$	 $^+$	$a_{m,n}x_n$	=	y_m

Image: A matrix

For each matrix $\{a_{i,j}\}$, it is associated a system of linear equations:

$$\begin{cases} a_{1,1}x_1 + \dots + a_{1,n}x_n &= y_1 \\ \vdots & \vdots & \vdots \\ a_{m,1}x_1 + \dots + a_{m,n}x_n &= y_m \end{cases}$$

This system of linear equations express the coordinates of the vector y in function of the one of x.

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- In Linear Algebra, we add and multiply matrices,
- In Geometry, we compose transformations,
- In Algoritmic, we manipulate system of equations.

21 / 25

The columns of A are "dependent" if one column is a **combination** of the other columns. Another way to describe dependence: Ax = 0 for some vector x (other than x = 0)

A D > <
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Another way to describe dependence: $A \boldsymbol{x} = \boldsymbol{0}$ for some vector \boldsymbol{x} (other than $\boldsymbol{x} = \boldsymbol{0})$

$$A_{1} = \begin{bmatrix} 1 & 2\\ 2 & 4\\ 1 & 2 \end{bmatrix} \text{ and } A_{2} = \begin{bmatrix} 1 & 4 & 0\\ 2 & 5 & 0\\ 3 & 6 & 0 \end{bmatrix} \text{ and } A_{3} = \begin{bmatrix} a & b & c\\ d & e & f \end{bmatrix} \text{ have dependent columns}$$

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Reasons : Column 2 of $A_{1} = 2$ (Column 1) A_{2} times $\boldsymbol{x} = \begin{bmatrix} 0\\ 0\\ 1 \end{bmatrix}$ gives $\begin{bmatrix} 0\\ 0\\ 0 \end{bmatrix}$

A3 has 3 columns in 2-dimensional space. Three vectors in a plane: Dependent !

22 / 25

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Another way to say it: Ax = 0 only when x = 0.

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$$A_{4} = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 9 \end{bmatrix} \text{ and } A_{5} = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \text{ and } A_{6} = I \text{ have independent columns}$$

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What about the rows of A1 to A6 ? A1, A2, A4 have dependent rows. Possibly also A3?

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$\mathsf{N}.\mathsf{B}$

For any square matrix: Columns are independent if and only if rows are independent.

Number of independent rows = Number of independent columns

23 / 25

Rank of a matrix

Definition

The Kernel of a matrix A of dimension $m \times n$ is composed of vectors $x \in \mathbb{R}^n$ such that Ax = 0.

$$ker(A) = \{x \in \mathbb{R}^n | Ax = 0\}.$$

Image: Image:

Rank of a matrix

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Definition

The image of A is composed of vectors in \mathbb{R}^m of the form Ax; $x \in \mathbb{R}^n$.

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rank(A) = dim (Im(A)).

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1 The image of a matrix is equal to the vector space generated by its columns.

Image: Image:

- The image of a matrix is equal to the vector space generated by its columns.
- **2** The rank is equal to the dimension of this space.

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- The image of a matrix is equal to the vector space generated by its columns.
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- **3** The kernel and the image of a matrix are vector spaces.

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- 2 The rank is equal to the dimension of this space.
- **3** The kernel and the image of a matrix are vector spaces.
- The row of a matrix is an integer which is zero if and only if all the coefficients of the matrix are zero.

Proposition (Rank formula)

Let A be a matrix of dimension $m \times n$,

$$rank(A) + dim(ker(A)) = n.$$

Matrix in an Echelon form

Definition

A matrix is called in a row echelon form if the number of consecutif zeros at the begining of each row increases strictly from a row to another, untill having nothing but zeros.

A D > <
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We call *pivot*(leading), the first non zero number in each row.
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$$\begin{pmatrix} 0 & \mathbf{3} \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} \mathbf{1} & 2 & 3 \\ 0 & \mathbf{1} & 5 \end{pmatrix}, \begin{pmatrix} \mathbf{2} & 3 \\ 0 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} \mathbf{1} & 2 & 0 \\ 0 & 0 & \mathbf{2} \\ 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} \mathbf{1} & 4 & 0 & 0 & 5 \\ 0 & 0 & \mathbf{1} & 1 & 4 \\ 0 & 0 & 0 & \mathbf{1} & 3 \end{pmatrix}.$$

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$$\begin{pmatrix} 0 & 3 \\ 0 & 1 \end{pmatrix}, \begin{pmatrix} \mathbf{1} & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}, \begin{pmatrix} 2 & 3 \\ 5 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} \mathbf{1} & 2 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & \mathbf{3} \end{pmatrix}, \begin{pmatrix} \mathbf{1} & 2 & 3 & 4 & 5 \\ 0 & 0 & 0 & 0 & 0 \\ \mathbf{1} & 0 & 0 & 0 & 0 \end{pmatrix}.$$

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The square echelon matrices are triangular: $a_{i,j} = 0$, if i > j.

Reduced Echelon form

Definition

An echelon matrix is in a reduced echelon form if:

- The pivots are all equal to 1
- In a column that contains a pivot, all the other elements are null but the pivot itself.

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$$\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 5 \\ 0 & 3 & 4 \end{pmatrix}, \begin{pmatrix} 1 & 1 & 5 \\ 0 & 1 & 4 \end{pmatrix}, \begin{pmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

Proposition

The rank of an echelon form matrix is equal to its number of pivots. It is also equal to the number of non-identically zero rows. The dimension of the kernel of a scaled matrix is equal to the number of columns that do not contain pivots.

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It is easy to solve a system of linear equations that is associated to reduced echelon form matrices.

Let A be a reduced echelon form matrix. We are looking to solve the system described earlier: Given the vector y, we are looking for all the x for which Ax = y.

The variables x_1, \ldots, x_n situated at the position of pivots are called *principal variables.*

• We introduce a parameter for each variable which is not principal.

• We express the principal variables in function of these parameters We get in this case a parametric equation for the set of solutions for the system. Let y_1, y_2 be two given real numbers, let us find the solutions $(x_1, x_2, x_3) \in \mathbb{R}^3$ for the following system:

$$\begin{cases} x_1 + & + & 3x_3 = y_1 \\ & x_2 + & x_3 = y_2 \end{cases}$$

associated to the reduce echelon matrix form: $\begin{pmatrix} 1 & 0 & 3 \\ 0 & 1 & 1 \end{pmatrix}$

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- The variables x₁, x₂ are principal variables, so we introduce the parameter λ and we set x₃ = λ.
- We express the principal variables x₁ and x₂ in function of λ, in order to get the parametric equation:

$$\begin{cases} x_1 = y_1 - 3x_3 = y_1 - 3\lambda \\ x_2 = y_2 - x_3 = y_2 - \lambda \\ x_3 = - - \lambda \end{cases} \Rightarrow \begin{cases} x_1 = y_1 - 3\lambda \\ x_2 = y_2 - \lambda \\ x_3 = - - \lambda \end{cases}$$

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} y_1 \\ y_2 \\ 0 \end{pmatrix} + \lambda \begin{pmatrix} -3 \\ -1 \\ 1 \end{pmatrix}.$$

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The vectorial notation will be:



• For all values of y_1 and y_2 , the system has an infinity of solutions.

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Conclusions

- For all values of y_1 and y_2 , the system has an infinity of solutions.
- The set of solutions is the straight line directed by the vector (-3, -1, 1) and passing by the fixed point of coordinates $(y_1, y_2, 0)$.

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Conclusions

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- The set of solutions is the straight line directed by the vector (-3, -1, 1) and passing by the fixed point of coordinates $(y_1, y_2, 0)$.
- We can get the kernel of A byletting $y_1 = y_2 = 0$:

$$ker(A) = \{\lambda(-3, -1, 1) | \lambda \in \mathbb{R}\} = vect(\begin{pmatrix} -3 \\ -1 \\ 1 \end{pmatrix})$$

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The dimension of the kernel is equal to 1, which is the number of columns in A without leadings; i.e the third one. The Gaussian elimination, also called Row elimination , is an algorithm for solving systems of linear equations. There are three types of row operations that are allowed:

- **I** Swapping two rows, interchange the i^{th} row and the j^{th} row: $R_i \longleftrightarrow R_j$
- **2** Multiply the *i*th row by a nonzero scalar $k: R_i \rightarrow kR_i, k \neq 0$
- **3** Replace the i^{th} row by k times the j^{th} row plus the i^{th} row: $R_i \rightarrow kR_j + R_i$.

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This algorihm allows us to get the associated matrix to the echelon form.

In order to get the reduced echelon form of the matrix, we need to continue the algorithm by applying the following steps:

- **1** Reduce the matrix to an echelon form; denote the leading nonzero entries $a_{1j_1}, a_{2j_2}, \ldots, a_{rj_r}$.
- 2 If $a_{rj_r} \neq 1$, mutiply the last nonzero row, R_r by $1/a_{rj_r}$; Then use $a_{rj_r} = 1$ as a pivot to obtain 0's above the pivot. Repeat the process with $R_{r-1}, R_{r-2}, \ldots, R_2$. Finally, if necessary, multiply R_1 by $1/a_{1j_1}$ to make $a_{1j_1} = 1$.

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The matrix now is in a reduced echelon form. Step 2 is sometimes called back-substitution.

Let
$$A = \begin{pmatrix} 1 & -1 & 2 \\ 2 & 2 & 8 \\ 3 & 3 & 12 \\ 1 & 2 & 5 \end{pmatrix}$$

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Image: A math a math

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 $\begin{pmatrix} 1 & -1 & 2 \\ 0 & 4 & 4 \\ 0 & 6 & 6 \\ 0 & 3 & 3 \end{pmatrix}$ $L_2 \leftarrow L_2 - 2L_1$
 $L_3 \leftarrow L_3 - 3L_1$
 $L_4 \leftarrow L_4 - L_1$

Image: A matrix

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Till here, we get the echelon form of A

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$$\begin{pmatrix} 1 & -1 & 2 \\ 0 & 4 & 4 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{array}{c} L_3 \leftarrow L_3 - \frac{3}{2}L_2 \\ L_4 \leftarrow L_4 - \frac{3}{4}L_2 \end{array}$$

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$$\begin{pmatrix} 1 & -1 & 2 \\ 0 & 4 & 4 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{array}{l} L_3 \leftarrow L_3 - \frac{3}{2}L_2 \\ L_4 \leftarrow L_4 - \frac{3}{4}L_2 \\ \begin{pmatrix} 1 & -1 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{array}{l} L_2 \leftarrow \frac{1}{4}L_2 \end{array}$$

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$$\begin{pmatrix} 1 & -1 & 2 \\ 0 & 4 & 4 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{array}{l} L_3 \leftarrow L_3 - \frac{3}{2}L_2 \\ L_4 \leftarrow L_4 - \frac{3}{4}L_2 \\ \begin{pmatrix} 1 & -1 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{array}{l} L_2 \leftarrow \frac{1}{4}L_2 \\ \begin{pmatrix} 1 & 0 & 3 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{array}{l} L_1 \leftarrow L_1 + L_2 \end{array}$$

Here, A is in a reduced echelon form.

Dr Lama Tarsissi

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This method is used to find the solution for a system of linear equations of the form AX = B.

This matrix is obtained by appending the columns of the two given matrices, A and B, usually for the purpose of performing the same elementary row operations on each of the given matrices.

Example

System of equations	Row operations	Augmented matrix
$2x+y-z=8\ -3x-y+2z=-11\ -2x+y+2z=-3$		$\left[\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$
$2x+y-z=8\ rac{1}{2}y+rac{1}{2}z=1\ 2y+z=5$	$egin{aligned} L_2+rac{3}{2}L_1 & ightarrow L_2\ L_3+L_1 & ightarrow L_3 \end{aligned}$	$\left[\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$
$2x+y-z=8\ rac{1}{2}y+rac{1}{2}z=1\ -z=1$	$L_3 + -4L_2 ightarrow L_3$	$\left[\begin{array}{ccc c} 2 & 1 & -1 & 8 \\ 0 & \frac{1}{2} & \frac{1}{2} & 1 \\ 0 & 0 & -1 & 1 \end{array}\right]$

The matrix is now in echelon form (also called triangular form)

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Example

$egin{array}{rcl} 2x+y&=7\ rac{1}{2}y&=rac{3}{2}\ -z=1 \end{array}$	$egin{aligned} L_2+rac{1}{2}L_3 & ightarrow L_2\ L_1-L_3 & ightarrow L_1 \end{aligned}$	$\left[\begin{array}{ccccc} 2 & 1 & 0 & 7 \\ 0 & \frac{1}{2} & 0 & \frac{3}{2} \\ 0 & 0 & -1 & 1 \end{array}\right]$
$egin{array}{rcl} 2x+y&=&7\ y&=&3\ z=-1 \end{array}$	$2L_2 ightarrow L_2 \ -L_3 ightarrow L_3$	$\left[\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$
$egin{array}{ccc} x&=&2\ y&=&3\ z=-1 \end{array}$	$egin{array}{lll} L_1-L_2 ightarrow L_1 \ rac{1}{2}L_1 ightarrow L_1 \end{array}$	$\left[\begin{array}{cccc} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & -1 \end{array} \right]$

We put a matrix in an echelon form for the following reasons:

- Calculate the *rank* of a matrix.
 - It is equal to the number of pivots in its echelon form.

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We put a matrix in an echelon form for the following reasons:

- Calculate the *rank* of a matrix.
 - It is equal to the number of pivots in its echelon form.
- Calculate the dim(ker(A)).
 - It is equal to the number of columns in its echelon form without pivots.

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- Calculate the dim(ker(A)).
 - It is equal to the number of columns in its echelon form without pivots.
- Calculate the ker of the matrix.
 - It is equal to the kernel of its echelon form.

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 - Take the columns of the associated matrix on the pivots position for the reduced form.

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- Determine if a family of vectors in \mathbb{R}^n is free.
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- Solve a system of linear equations with a second member
 - Put the system in a reduced echelon form.
Conlusion

We put a matrix in an echelon form for the following reasons:

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- Determine if a family of vectors in \mathbb{R}^n is free.
 - The rank of the family must be equal to the number of vectors.
- Solve a system of linear equations with a second member
 - Put the system in a reduced echelon form.
- Calculate the inverse of a square matrix.
 - It is equivalent to the resolution of the linear system