Math 416 - Abstract Linear Algebra Fall 2011, section E1 Some properties of matrices

Let A be an $m \times n$ matrix. We discuss two interesting properties that A can have, which will be stated in several equivalent ways.

Property 1

Proposition: The following are equivalent.

- 1. The columns of A are linearly independent.
- 2. The system Ax = 0 has the unique solution x = 0.
- 3. The null space of A is trivial: Null $A = \{0\} \subset \mathbb{R}^n$.
- 4. The system Ax = b has at most one solution for any $b \in \mathbb{R}^m$.
- 5. The echelon form of A has a pivot in every **column**.
- 6. A has full column rank, i.e. dim $\operatorname{Col} A = n$.
- 7. $A: \mathbb{R}^n \to \mathbb{R}^m$ is injective¹.
- 8. A is left invertible.

Property 2

Proposition: The following are equivalent.

- 1. The columns of A span \mathbb{R}^m .
- 2. The system Ax = b has a solution for any $b \in \mathbb{R}^m$.
- 3. $\operatorname{Col} A = \mathbb{R}^m$.
- 4. The echelon form of A has a pivot in every **row**.
- 5. A has full row rank, i.e. dim Row A = m.
- 6. $A: \mathbb{R}^n \to \mathbb{R}^m$ is surjective².
- 7. A is right invertible.

¹A function $f: X \to Y$ is **injective** if it satisfies $x_1 \neq x_2 \Rightarrow f(x_1) \neq f(x_2)$; equivalently, $f(x_1) = f(x_2) \Rightarrow x_1 = x_2$. In other words, f doesn't collapse points together, f is an "inclusion" of a small set X into a big set Y, f doesn't lose information.

²A function $f: X \to Y$ is **surjective** if for every $y \in Y$, there is an $x \in X$ satisfying f(x) = y. In other words, f "hits everything", f sends a big set X onto a small set Y, the image of f is the whole target Y.

Property 1 Property 2

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \qquad \text{Yes} \qquad \text{Yes}$$
$$A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} \qquad \text{Yes} \qquad \text{No}$$
$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \qquad \text{No} \qquad \text{Yes}$$
$$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \qquad \text{No} \qquad \text{No}$$

- When m < n (more columns than rows), property 1 cannot hold.
- When m = n (square matrix), property 1 is equivalent to property 2.
- When m > n (more rows than columns), property 2 cannot hold.
- That is all we can say in general.

Remark: Only left invertibility and right invertibility require a bit of work to show (and are arguably less important). Feel free to ignore them. The other equivalences in the propositions are straightforward and important to understand. It is a good exercise to work them out.

We can also combine properties 1 and 2. As noted above, this can only happen for square matrices (m = n).

Proposition: The following are equivalent.

- 1. The columns of A form a basis of \mathbb{R}^m .
- 2. The system Ax = b has a unique solution for any $b \in \mathbb{R}^m$.
- 3. Null $A = \{0\}$ and $\operatorname{Col} A = \mathbb{R}^m$.
- 4. The echelon form of A has a pivot in every row and every column.
- 5. The reduced echelon form of A is the identity matrix I.
- 6. A is a product of elementary matrices.
- 7. $A : \mathbb{R}^n \to \mathbb{R}^m$ is bijective³.
- 8. A is invertible.
- 9. A is square and satisfies property 1.
- 10. A is square and satisfies property 2.
- 11. det $A \neq 0$.

³A function $f: X \to Y$ is **bijective** if it is both injective and surjective. In other words, for every $y \in Y$, there is a unique $x \in X$ satisfying f(x) = y.