

Subspace, basis, and dimension

- $\mathcal{U} \subset \mathbb{R}^m$ is a **subspace** of a vector space \mathbb{R}^m if \mathcal{U} is a vector space

$$u, v \in \mathcal{U} \implies \alpha u + \beta v \in \mathcal{U}, \quad \text{for all } \alpha, \beta \in \mathbb{R}$$

- The set $\{u^{(1)}, \dots, u^{(m)}\}$ is a **basis** of a vector space \mathcal{U} if

- $u^{(1)}, \dots, u^{(m)}$ span \mathcal{U} , *i.e.*,

$$\mathcal{U} = \text{span}(u^{(1)}, \dots, u^{(m)}) := \{ \alpha_1 u^{(1)} + \dots + \alpha_m u^{(m)} \mid \alpha_1, \dots, \alpha_m \in \mathbb{R} \}$$

- $\{u^{(1)}, \dots, u^{(m)}\}$ is an independent set of vectors.

- **$\dim(\mathcal{U})$** — number of basis vectors (doesn't depend on the basis)

Null space of a matrix (kernel)

- **kernel of A** — the set of vectors mapped to zero by $f(u) := Au$

$$\ker(A) := \{u \in \mathbb{R}^m \mid Au = 0\}$$

- $y = A(u + v)$, for all $v \in \ker(A)$

Interpretation: $\ker(A)$ is the uncertainty in finding u , given y .

Interpretation: $\ker(A)$ is the freedom in the u 's that achieve y .

- $\ker(A) = \{0\} \iff f(u) := Au$ is **one-to-one**
- $\ker(A) = \{0\} \iff A$ is full column rank

Range of a matrix (image)

- **image of A** — the set of all vectors obtainable by $f(u) := Au$

$$\text{image}(A) := \{ Au \mid u \in \mathbb{R}^m \}$$

- $\text{image}(A) = \text{span of the columns of } A$
- $\text{image}(A) = \text{set of vectors } y \text{ for which } Au = y \text{ has a solution}$
- $\text{image}(A) = \mathbb{R}^p \iff f(u) := Au \text{ is onto (image}(f) = \mathbb{R}^p)$
- $\text{image}(A) = \mathbb{R}^p \iff A \text{ is full row rank}$

Change of basis

- **standard basis vectors in \mathbb{R}^m** — the columns $e^{(1)}, \dots, e^{(m)}$ of I_m
- Elements of $u \in \mathbb{R}^m$ are coordinates of x w.r.t. standard basis.
- A new bases is given by the columns $v^{(1)}, \dots, v^{(m)}$ of $V \in \mathbb{R}^{m \times m}$.
- The coordinates of u in the new basis are $\tilde{u}_1, \dots, \tilde{u}_m$, such that

$$u = \tilde{u}_1 v^{(1)} + \dots + \tilde{u}_m v^{(m)} = V\tilde{u} \quad \implies \quad \tilde{u} = V^{-1}u$$

- V^{-1} transforms standard basis coordinates u into V -coordinates

Similarity transformation

- Consider linear operator $f : \mathbb{R}^m \rightarrow \mathbb{R}^m$, given by $f(u) = Au$, $A \in \mathbb{R}^{m \times m}$.
- Change standard basis to basis defined by columns of $V \in \mathbb{R}^{m \times m}$.
- The matrix representation of f changes to $V^{-1}AV$:

$$u = V\tilde{u}, \quad y = V\tilde{y} \quad \implies \quad \tilde{y} = (V^{-1}AV)\tilde{u}$$

- $A \mapsto V^{-1}AV$ — **similarity transformation of A**