# Math 221: LINEAR ALGEBRA

Chapter 5. Vector Space  $\mathbb{R}^n$ §5-4. Rank of a Matrix

> Le Chen<sup>1</sup> Emory University, 2020 Fall

(last updated on 10/26/2020)



Creative Commons License

Slides are adapted from those by Karen Seyffarth from University of Calgary.

The Rank Theorem

Rank-Nullity Theorem

Full Rank Cases

### Definitions

Let A be an  $m \times n$  matrix.

The column space of A, denoted col(A) is the subspace of  $\mathbb{R}^m$  spanned by the columns of A.



#### Definitions

Let A be an  $m \times n$  matrix.

The column space of A, denoted col(A) is the subspace of  $\mathbb{R}^m$  spanned by the columns of A.

$$\begin{bmatrix} 1 & 8 & 13 & 12 \\ 14 & 11 & 2 & 7 \\ 4 & 5 & 16 & 9 \\ 15 & 10 & 3 & 6 \end{bmatrix}$$

▶ The row space of A, denoted row(A) is the subspace of  $\mathbb{R}^n$  spanned by the rows of A (or the columns of  $A^T$ ).

1	8	13	12
14	11	2	7
4	5	16	9
(15	10	3	6

We saw earlier that col(A) = im(A)

We saw earlier that col(A) = im(A).

# Remark (Notation)

Let A and B be  $m \times n$  matrices. We write  $A \to B$  if B can be obtained from A by a sequence of elementary row (column) operations. Note that  $A \to B$  if and only if  $B \to A$ .

Let A and B be  $m \times n$  matrices.

- 1. If  $A \to B$  by elementary row operations, then row(A) = row(B).
- 2. If  $A \to B$  by elementary column operations, then col(A) = col(B).

Let A and B be  $m \times n$  matrices.

- 1. If  $A \to B$  by elementary row operations, then row(A) = row(B).
- 2. If  $A \to B$  by elementary column operations, then col(A) = col(B).

## Proof.

It suffices to prove only part one, and only for a single row operation. (Why?)

Let A and B be  $m \times n$  matrices.

- 1. If  $A \to B$  by elementary row operations, then row(A) = row(B).
- 2. If  $A \to B$  by elementary column operations, then col(A) = col(B).

## Proof.

It suffices to prove only part one, and only for a single row operation. (Why?)

Thus let  $\vec{r}_1, \vec{r}_2, \dots, \vec{r}_m$  denote the rows of A.

Let A and B be  $m \times n$  matrices.

- 1. If  $A \to B$  by elementary row operations, then row(A) = row(B).
- 2. If  $A \to B$  by elementary column operations, then col(A) = col(B).

### Proof.

It suffices to prove only part one, and only for a single row operation. (Why?)

Thus let  $\vec{r}_1, \vec{r}_2, \dots, \vec{r}_m$  denote the rows of A.

▶ If B is obtained from A by interchanging two rows of A, then A and B have exactly the same rows, so row(B) = row(A).

▶ Suppose  $p \neq 0$ , and suppose that for some j,  $1 \leq j \leq m$ , B is obtained from A by multiplying row j by p. Then

$$row(B) = span\{\vec{r}_1, \ldots, p\vec{r}_j, \ldots, \vec{r}_m\}.$$

Since

$$\{\vec{r}_1,\ldots,p\vec{r}_j,\ldots,\vec{r}_m\}\subseteq row(A),$$

it follows that  $row(B) \subseteq row(A)$ .

▶ Suppose  $p \neq 0$ , and suppose that for some j,  $1 \leq j \leq m$ , B is obtained from A by multiplying row j by p. Then

$$row(B) = span\{\vec{r}_1, \ldots, p\vec{r}_j, \ldots, \vec{r}_m\}.$$

Since

$$\{\vec{r}_1,\ldots,p\vec{r}_j,\ldots,\vec{r}_m\}\subseteq row(A),$$

it follows that  $row(B) \subseteq row(A)$ . Conversely, since

$$\{\vec{r}_1,\ldots,\vec{r}_m\}\subseteq row(B),$$

it follows that  $row(A) \subseteq row(B)$ . Therefore, row(B) = row(A).

▶ Suppose  $p \neq 0$ , and suppose that for some i and j,  $1 \leq i, j \leq m$ , B is obtained from A by adding p time row j to row i. Without loss of generality, we may assume i < j.

▶ Suppose  $p \neq 0$ , and suppose that for some i and j,  $1 \leq i, j \leq m$ , B is obtained from A by adding p time row j to row i. Without loss of generality, we may assume i < j. Then

$$\operatorname{row}(B) = \operatorname{span}\{\vec{r}_1, \dots, \vec{r}_{i-1}, \vec{r}_i + p\vec{r}_j, \dots, \vec{r}_j, \dots, \vec{r}_m\}.$$

Since

$$\{\vec{r}_1,\ldots,\vec{r}_{i-1},\vec{r}_i+p\vec{r}_j,\ldots,\vec{r}_m\}\subseteq row(A),$$

it follows that  $row(B) \subseteq row(A)$ .

▶ Suppose  $p \neq 0$ , and suppose that for some i and j,  $1 \leq i, j \leq m$ , B is obtained from A by adding p time row j to row i. Without loss of generality, we may assume i < j. Then

$$row(B) = span\{\vec{r}_1, \ldots, \vec{r}_{i-1}, \vec{r}_i + p\vec{r}_j, \ldots, \vec{r}_j, \ldots, \vec{r}_m\}.$$

Since

$$\{\vec{r}_1,\ldots,\vec{r}_{i-1},\vec{r}_i+p\vec{r}_j,\ldots,\vec{r}_m\}\subseteq row(A),$$

it follows that  $row(B) \subseteq row(A)$ . Conversely, since

$$\{\vec{r}_1,\ldots,\vec{r}_m\}\subseteq row(B),$$

it follows that  $row(A) \subseteq row(B)$ . Therefore, row(B) = row(A).

# Corollary

Let A be an  $m \times n$  matrix, U an invertible  $m \times m$  matrix, and V an invertible  $n \times n$  matrix. Then row(UA) = row(A) and col(AV) = col(A),

# Corollary

Let A be an  $m \times n$  matrix, U an invertible  $m \times m$  matrix, and V an invertible  $n \times n$  matrix. Then row(UA) = row(A) and col(AV) = col(A),

### Proof.

Since U is invertible, U is a product of elementary matrices, implying that  $A \to UA$  by a sequence of elementary row operations. By Lemma 2, row(UA) = row(A).

Now consider AV:  $col(AV) = row((AV)^T) = row(V^TA^T)$  and  $V^T$  is invertible (a matrix is invertible if and only if its transpose is invertible). It follows from the first part of this Corollary that

$$row(V^T A^T) = row(A^T).$$

But  $row(A^T) = col(A)$ , and therefore col(AV) = col(A).

If R is a row-echelon matrix then

- 1. the nonzero rows of R are a basis of row(R);
- 2. the columns of R containing the leading ones are a basis of col(R).

### Example

Let

$$\mathbf{R} = \left[ \begin{array}{cccccc} 1 & 2 & 2 & -2 & 0 & 0 \\ 0 & 1 & 3 & 1 & -1 & 2 \\ 0 & 0 & 0 & 1 & -2 & 5 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right].$$

 Since the nonzero rows of R are linearly independent, they form a basis of row(R).

### Example

Let

$$R = \begin{bmatrix} 1 & 2 & 2 & -2 & 0 & 0 \\ 0 & 1 & 3 & 1 & -1 & 2 \\ 0 & 0 & 0 & 1 & -2 & 5 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

- Since the nonzero rows of R are linearly independent, they form a basis of row(R).

#### Example

Let

$$R = \begin{bmatrix} 1 & 2 & 2 & -2 & 0 & 0 \\ 0 & 1 & 3 & 1 & -1 & 2 \\ 0 & 0 & 0 & 1 & -2 & 5 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

- Since the nonzero rows of R are linearly independent, they form a basis of row(R).
- 2. Let  $B = \{\vec{e}_1, \vec{e}_2, \vec{e}_3, \vec{e}_4\} \subseteq \mathbb{R}^5$ . Then B is linearly independent and spans  $\operatorname{col}(R)$ , and thus is a basis of  $\operatorname{col}(R)$ . This tells us that  $\operatorname{dim}(\operatorname{col}(R)) = 4$ . Now let X denote the set of columns of R that  $\operatorname{contain}$  the leading ones. Then X is a linearly independent subset of  $\operatorname{col}(R)$  with  $4 = \operatorname{dim}(\operatorname{col}(R))$  vectors. It follows that X spans  $\operatorname{col}(R)$ , and therefore is a basis of  $\operatorname{col}(R)$ .

$$\mbox{Find a basis of $U=$span} \left\{ \left[ \begin{array}{c} 1\\ -1\\ 0\\ 3 \end{array} \right], \left[ \begin{array}{c} 2\\ 1\\ 5\\ 1 \end{array} \right], \left[ \begin{array}{c} 4\\ -1\\ 5\\ 7 \end{array} \right] \right\} \mbox{ and find $\dim(U)$.}$$

Find a basis of 
$$U = \operatorname{span} \left\{ \begin{bmatrix} 1\\-1\\0\\3 \end{bmatrix}, \begin{bmatrix} 2\\1\\5\\1 \end{bmatrix}, \begin{bmatrix} 4\\-1\\5\\7 \end{bmatrix} \right\}$$
 and find dim(U).

#### Solution

Let A the the  $3 \times 4$  matrix whose rows are the three columns listed. Then U = row(A), so it suffices to find a basis of row(A).

$$\mathbf{A} = \left[ \begin{array}{cccc} 1 & -1 & 0 & 3 \\ 2 & 1 & 5 & 1 \\ 4 & -1 & 5 & 7 \end{array} \right].$$

Find R, a row-echelon form of A. Then the nonzero rows of R are a basis of row(R). Since row(A) = row(R), the nonzero rows of R are a basis of row(A).

# Solution (continued)

$$\begin{bmatrix} 1 & -1 & 0 & 3 \\ 2 & 1 & 5 & 1 \\ 4 & -1 & 5 & 7 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & 0 & 3 \\ 0 & 1 & 5/3 & -5/3 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

Therefore, B = 
$$\left\{ \begin{array}{c|c} 1 \\ -1 \\ 0 \\ 3 \end{array}, \begin{array}{c|c} 0 \\ 3 \\ 5 \\ -5 \end{array} \right\}$$
 is a basis of U and dim(U) = 2.

## Solution (continued)

$$\left[\begin{array}{cccc} 1 & -1 & 0 & 3 \\ 2 & 1 & 5 & 1 \\ 4 & -1 & 5 & 7 \end{array}\right] \rightarrow \left[\begin{array}{cccc} 1 & -1 & 0 & 3 \\ 0 & 1 & 5/3 & -5/3 \\ 0 & 0 & 0 & 0 \end{array}\right].$$

Therefore, 
$$B = \left\{ \begin{bmatrix} 1 \\ -1 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 3 \\ 5 \\ 5 \end{bmatrix} \right\}$$
 is a basis of U and dim(U) = 2.

## Solution (Another solution – usually more work.)

Take a linear combination of the three given vectors and set it equal to  $\vec{0}_4$ . If the vectors are independent, then they form a basis of U. Otherwise, delete vectors to cut the given set of vectors down to a basis.



# The Rank Theorem

$$\dim(\text{row}(A)) = \dim(\text{col}(A)) = \text{rank}\ (A)$$

#### Remark

Recall that rank (A) is defined to be the nonzero rows in the row echelon form of A. From what we just learned, the rank of A can be equivalently defined as rank  $(A) = \dim(\text{row}(A))$ .

#### Remark

Recall that rank (A) is defined to be the nonzero rows in the row echelon form of A. From what we just learned, the rank of A can be equivalently defined as rank  $(A) = \dim(\text{row}(A))$ .

# Theorem (Rank Theorem)

Let 
$$A = \begin{bmatrix} \vec{A_1} & \vec{A_2} & \cdots & \vec{A_n} \end{bmatrix}$$
 be an  $m \times n$  matrix with columns  $\{\vec{A_1}, \vec{A_2}, \dots, \vec{A_n}\}$ , and suppose that rank  $(A) = r$ . Then

$$\dim(\text{row}(A)) = \dim(\text{col}(A)) = r.$$

Furthermore, if R is a row-echelon form of A then

- 1. the r nonzero rows of R are a basis of row(A);
- 2. if  $S = {\vec{A}_{j_1}, \vec{A}_{j_2}, \dots, \vec{A}_{j_r}}$  are the r columns of A corresponding to the columns of R containing leading ones, then S is basis of col(A).

For the following matrix A, find rank (A) and bases for row(A) and col(A).

$$\mathbf{A} = \begin{bmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{bmatrix}.$$

For the following matrix A, find rank (A) and bases for row(A) and col(A).

$$\mathbf{A} = \begin{bmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{bmatrix}.$$

## Solution

$$\begin{bmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & 3 & 4 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

For the following matrix A, find rank (A) and bases for row(A) and col(A).

$$\mathbf{A} = \begin{bmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{bmatrix}.$$

#### Solution

$$\begin{bmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & 3 & 4 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

ightharpoonup rank (A) = 2.

For the following matrix A, find rank (A) and bases for row(A) and col(A).

$$A = \begin{bmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{bmatrix}.$$

#### Solution

$$\begin{bmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & 3 & 4 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

- ightharpoonup rank (A) = 2.
- $\blacktriangleright \{ \begin{bmatrix} 1 & -2 & 3 & 4 \end{bmatrix}, \begin{bmatrix} 0 & -1 & -1 & 2 \end{bmatrix} \} \text{ is a basis of row}(A).$

For the following matrix A, find rank (A) and bases for row(A) and col(A).

$$A = \left[ \begin{array}{rrrr} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{array} \right].$$

#### Solution

$$\begin{bmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & 3 & 4 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

- ightharpoonup rank (A) = 2.
- $\blacktriangleright \ \{ \left[ \begin{array}{cccc} 1 & -2 & 3 & 4 \end{array} \right], \left[ \begin{array}{cccc} 0 & -1 & -1 & 2 \end{array} \right] \} \text{ is a basis of } \overline{\operatorname{row}}(A).$

$$\blacktriangleright \left\{ \begin{bmatrix} 2\\2\\4\\0 \end{bmatrix}, \begin{bmatrix} -4\\-1\\-5\\1 \end{bmatrix} \right\} \text{ is a basis of col(A)}.$$

Problem (revisited)

Find a basis of  $U = \text{span} \left\{ \begin{bmatrix} 1\\-1\\0\\3 \end{bmatrix}, \begin{bmatrix} 2\\1\\5\\1 \end{bmatrix}, \begin{bmatrix} 4\\-1\\5\\7 \end{bmatrix} \right\}$  and find dim(U).

Problem (revisited)

Find a basis of 
$$U = \operatorname{span} \left\{ \begin{bmatrix} 1\\-1\\0\\3 \end{bmatrix}, \begin{bmatrix} 2\\1\\5\\1 \end{bmatrix}, \begin{bmatrix} 4\\-1\\5\\7 \end{bmatrix} \right\}$$
 and find dim(U).

## Solution

Let A denote the matrix whose columns are the three vectors listed, and let R denote a row-echelon form of A. Then

$$\mathbf{A} = \begin{bmatrix} 1 & 2 & 4 \\ -1 & 1 & -1 \\ 0 & 5 & 5 \\ 3 & 1 & 7 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 4 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \mathbf{R}$$

By the Rank Theorem, 
$$\left\{ \begin{bmatrix} 1\\-1\\0\\3 \end{bmatrix}, \begin{bmatrix} 2\\1\\5\\1 \end{bmatrix} \right\}$$
 is a basis of  $U = col(A)$ , so

 $\dim(\mathbf{U}) = 2.$ 

Compare this to the basis found earlier.

### Corollary

- 1. For any matrix A, rank  $(A) = \text{rank } (A^T)$ .
- 2. For any  $m \times n$  matrix A, rank  $(A) \leq m$  and rank  $(A) \leq n$ .
- 3. Let A be an  $m \times n$  matrix. If U and V are invertible matrices (of sizes  $m \times m$  and  $n \times n$ , respectively), then

rank(A) = rank(UA) = rank(AV).

Let A be an  $m \times n$  matrix, U a  $p \times m$  matrix, and V an  $n \times q$  matrix.

- 1.  $col(AV) \subseteq col(A)$  with equality if  $VV' = I_n$  for some V'.
- 2.  $row(UA) \subseteq row(A)$  with equality if  $U'U = I_m$  for some U'.

Let A be an  $m \times n$  matrix, U a  $p \times m$  matrix, and V an  $n \times q$  matrix.

- 1.  $col(AV) \subseteq col(A)$  with equality if  $VV' = I_n$  for some V'.
- 2.  $row(UA) \subseteq row(A)$  with equality if  $U'U = I_m$  for some U'.

## Proof.

(1) Write  $V = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \cdots & \vec{v}_q \end{bmatrix}$ , where  $\vec{v}_j$  denotes column j of V,  $1 \leq j \leq q$ . Then  $AV = \begin{bmatrix} A\vec{v}_1 & A\vec{v}_2 & \cdots & A\vec{v}_q \end{bmatrix}$ , where  $A\vec{v}_j$  is column j of AV. By the definition of matrix-vector multiplication,  $A\vec{v}_j$  is a linear combination of the columns of A, and thus  $A\vec{v}_j \in col(A)$  for each j. Since  $A\vec{v}_1, A\vec{v}_2, \ldots, A\vec{v}_q \in col(A)$ ,

$$span\{A\vec{v}_1,A\vec{v}_2,\ldots,A\vec{v}_q\}\subseteq col(A),$$

i.e.,  $col(AV) \subseteq col(A)$ .

Let A be an  $m \times n$  matrix, U a  $p \times m$  matrix, and V an  $n \times q$  matrix.

- 1.  $col(AV) \subseteq col(A)$  with equality if  $VV' = I_n$  for some V'.
- 2.  $row(UA) \subseteq row(A)$  with equality if  $U'U = I_m$  for some U'.

## Proof.

(1) Write  $V = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \cdots & \vec{v}_q \end{bmatrix}$ , where  $\vec{v}_j$  denotes column j of V,  $1 \leq j \leq q$ . Then  $AV = \begin{bmatrix} A\vec{v}_1 & A\vec{v}_2 & \cdots & A\vec{v}_q \end{bmatrix}$ , where  $A\vec{v}_j$  is column j of AV. By the definition of matrix-vector multiplication,  $A\vec{v}_j$  is a linear combination of the columns of A, and thus  $A\vec{v}_j \in col(A)$  for each j. Since  $A\vec{v}_1, A\vec{v}_2, \ldots, A\vec{v}_q \in col(A)$ ,

$$\mathrm{span}\{A\vec{v}_1,A\vec{v}_2,\ldots,A\vec{v}_q\}\subseteq\mathrm{col}(A),$$

i.e.,  $\operatorname{col}(AV)\subseteq\operatorname{col}(A).$  If for some V' we have  $VV'=I_n,$  then

$$col(A) = col(AVV') \subseteq col(AV) \subseteq col(A).$$

Let A be an  $m \times n$  matrix, U a  $p \times m$  matrix, and V an  $n \times q$  matrix.

- 1.  $col(AV) \subseteq col(A)$  with equality if  $VV' = I_n$  for some V'.
- 2.  $row(UA) \subseteq row(A)$  with equality if  $U'U = I_m$  for some U'.

### Proof.

(1) Write  $V = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \cdots & \vec{v}_q \end{bmatrix}$ , where  $\vec{v}_j$  denotes column j of V,  $1 \leq j \leq q$ . Then  $AV = \begin{bmatrix} A\vec{v}_1 & A\vec{v}_2 & \cdots & A\vec{v}_q \end{bmatrix}$ , where  $A\vec{v}_j$  is column j of AV. By the definition of matrix-vector multiplication,  $A\vec{v}_j$  is a linear combination of the columns of A, and thus  $A\vec{v}_j \in \text{col}(A)$  for each j. Since  $A\vec{v}_1, A\vec{v}_2, \ldots, A\vec{v}_q \in \text{col}(A)$ ,

$$\operatorname{span}\{A\vec{v}_1,A\vec{v}_2,\ldots,A\vec{v}_q\}\subseteq\operatorname{col}(A),$$

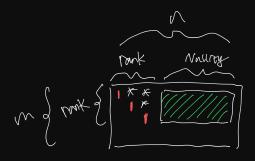
i.e.,  $\operatorname{col}(AV)\subseteq\operatorname{col}(A).$  If for some V' we have  $VV'=I_n,$  then

$$col(A) = col(AVV') \subseteq col(AV) \subseteq col(A).$$

(2) This can be proved by part (1) and the fact that  $row(A) = col(A^T)$ .



# Rank-Nullity Theorem



## Theorem (Rank-Nullity Theorem)

Let A denote an  $m \times n$  matrix of rank r. Then

1. The n-r basic solutions to the system  $A\vec{x}=\vec{0}_m$  provided by the Gaussian algorithm are a basis of null(A), so

$$\dim(\mathrm{null}(A)) = n - r.$$

 The rank theorem provides a basis of im(A) = col(A), and dim(im(A)) = r.

## Theorem (Rank-Nullity Theorem)

Let A denote an  $m \times n$  matrix of rank r. Then

1. The n-r basic solutions to the system  $A\vec{x} = \vec{0}_m$  provided by the Gaussian algorithm are a basis of null(A), so

$$\dim(\text{null}(A)) = n - r.$$

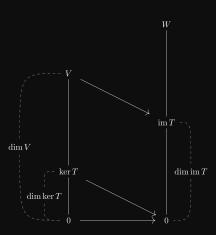
 The rank theorem provides a basis of im(A) = col(A), and dim(im(A)) = r.

## Remark (Common notation)

The nullspace A is also called kernel space of A, written as ker(A), i.e., ker(A) = null(A). Usually, the **nullity** of A is defined to be

$$Nullity(A) = dim(null(A)) = dim(ker(A))$$

Let  $T: V \mapsto W$  be the linear map from space V to W. Suppose  $V = \mathbb{R}^n$  and  $W = \mathbb{R}^m$  and let A be the induced matrix.



## Proof. (Outline)

- ▶ We have already seen that null(A) is spanned by any set of basic solutions to  $A\vec{x} = \vec{0}_m$ , so it is enough to prove that dim(null(A)) = n r, which will implies that the set of basic solutions is independent, hence this set forms a basis.
- ▶ Suppose  $\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_k\}$  is a basis of null(A)
- $\blacktriangleright \text{ Extend } \{\vec{x}_1,\vec{x}_2,\ldots,\vec{x}_k\} \text{ to a basis } \{\vec{x}_1,\vec{x}_2,\ldots,\vec{x}_k,\ldots\vec{x}_n\} \text{ of } \mathbb{R}^n.$
- $\blacktriangleright$  Consider the set  $\{A\vec{x}_1,A\vec{x}_2,\ldots,A\vec{x}_k,\ldots A\vec{x}_n\}\subseteq \mathbb{R}^m$
- ▶ Then  $A\vec{x}_j = \vec{0}_m$  for  $1 \le j \le k$  since  $\vec{x}_1, \dots, \vec{x}_k \in null(A)$ .
- ▶ To complete the proof, show  $S = \{A\vec{x}_{k+1}, \dots A\vec{x}_n\}$  is a basis of im(A), by showing that (exercise!)
  - (1) S is independent
  - (2) S spans im(A)
- ► Since im(A) = col(A), dim(im(A)) = r, implying n k = r. Hence k = n r.

For the following matrix A, find bases for null(A) and im(A), and find their dimensions.

$$\mathbf{A} = \begin{bmatrix} 2 & -4 & 6 & 8 \\ 2 & -1 & 3 & 2 \\ 4 & -5 & 9 & 10 \\ 0 & -1 & 1 & 2 \end{bmatrix}.$$

### Solution

Find the basic solutions to  $A\vec{x} = \vec{0}_4$ .

Hence,

$$ec{ extbf{x}} = \left ( egin{array}{c} - ext{s} \ ext{s} \ ext{t} \end{array} 
ight ) \quad ext{s, t} \in \mathbb{R}$$

#### Solution

Find the basic solutions to  $A\vec{x} = \vec{0}_4$ .

Hence,

$$ec{\mathrm{x}} = \left[ egin{array}{c} -\mathrm{s} \ \mathrm{s} + 2\mathrm{t} \ \mathrm{s} \ \mathrm{t} \end{array} 
ight] \quad \mathrm{s, t} \in \mathbb{R}.$$

Therefore,

$$\left\{ \begin{bmatrix} -1\\1\\1\\0 \end{bmatrix}, \begin{bmatrix} 0\\2\\0\\1 \end{bmatrix} \right\} \quad \text{and} \quad \left\{ \begin{bmatrix} 2\\2\\4\\0 \end{bmatrix}, \begin{bmatrix} -4\\-1\\-5\\-1 \end{bmatrix} \right\}$$

are bases of null(A) and im(A), respectively, so

$$\dim(\text{null}(A)) = 2$$
 and  $\dim(\text{im}(A)) = 2$ .

Can a  $5\times 6$  matrix have independent columns? Independent rows? Justify your answer.

Can a  $5 \times 6$  matrix have independent columns? Independent rows? Justify your answer.

#### Solution

The rank of the matrix is at most five; since there are six columns, the columns can not be independent. However, the rows could be independent:

Can a  $5 \times 6$  matrix have independent columns? Independent rows? Justify your answer.

#### Solution

The rank of the matrix is at most five; since there are six columns, the columns can not be independent. However, the rows could be independent: take a  $5 \times 6$  matrix whose first five columns are the columns of the  $5 \times 5$  identity matrix.

Let A be an  $m \times n$  matrix with rank (A) = m. Prove that  $m \le n$ .

Let A be an  $m \times n$  matrix with rank (A) = m. Prove that  $m \le n$ .

## Proof.

As a consequence of the Rank Theorem, we have

$$rank~(A) \leq m ~~and ~~rank~(A) \leq n.$$

Since rank (A) = m, it follows that  $m \le n$ .

Let A be an  $5 \times 9$  matrix. Is it possible that  $\dim(\text{null}(A)) = 3$ ? Justify your answer.

Let A be an  $5 \times 9$  matrix. Is it possible that  $\dim(\text{null}(A)) = 3$ ? Justify your answer.

#### Solution

As a consequence of the Rank Theorem, we have rank  $(A) \le 5$ , so  $\dim(\operatorname{im}(A)) \le 5$ . Since  $\dim(\operatorname{null}(A)) = 9 - \dim(\operatorname{im}(A))$ , it follows that

$$\dim(\text{null}(A)) \ge 9 - 5 = 4.$$

Therefore, it is not possible that  $\dim(\text{null}(A)) = 3$ .



Theorem

### Theorem

Let A be an  $m \times n$  matrix. The following are equivalent.

1. rank(A) = n.

#### Theorem

- 1. rank (A) = n.
- 2.  $row(A) = \mathbb{R}^n$ , i.e., the rows of A span  $\mathbb{R}^n$ .

### Theorem

- 1. rank (A) = n.
- 2.  $row(A) = \mathbb{R}^n$ , i.e., the rows of A span  $\mathbb{R}^n$ .
- 3. The columns of A are independent in  $\mathbb{R}^{m}$ .

## Theorem

- 1. rank (A) = n.
- 2.  $row(A) = \mathbb{R}^n$ , i.e., the rows of A span  $\mathbb{R}^n$ .
- 3. The columns of A are independent in  $\mathbb{R}^{m}$ .
- 4. The  $n \times n$  matrix  $A^T A$  is invertible.

### Theorem

- 1. rank (A) = n.
- 2.  $row(A) = \mathbb{R}^n$ , i.e., the rows of A span  $\mathbb{R}^n$ .
- 3. The columns of A are independent in  $\mathbb{R}^{m}$ .
- 4. The  $n \times n$  matrix  $A^T A$  is invertible.
- 5. There exists and  $n \times m$  matrix C so that  $CA = I_n$ .

### Theorem

- 1. rank (A) = n.
- 2.  $row(A) = \mathbb{R}^n$ , i.e., the rows of A span  $\mathbb{R}^n$ .
- 3. The columns of A are independent in  $\mathbb{R}^{m}$ .
- 4. The  $n \times n$  matrix  $A^T A$  is invertible.
- 5. There exists and  $n \times m$  matrix C so that  $CA = I_n$ .
- 6. If  $A\vec{x} = \vec{0}_m$  for some  $\vec{x} \in \mathbb{R}^n$ , then  $\vec{x} = \vec{0}_n$ .

#### Theoren

Let A be an m  $\times$  n matrix. The following are equivalent.

1.  $\operatorname{rank}(A) = \operatorname{n}$ 

- 1. rank (A) = m.
- 2.  $col(A) = \mathbb{R}^m$ , i.e., the columns of A span  $\mathbb{R}^m$ .

- 1. rank (A) = m.
- 2.  $col(A) = \mathbb{R}^m$ , i.e., the columns of A span  $\mathbb{R}^m$ .
- 3. The rows of A are independent in  $\mathbb{R}^n$ .

- 1. rank (A) = m.
- 2.  $col(A) = \mathbb{R}^{m}$ , i.e., the columns of A span  $\mathbb{R}^{m}$ .
- 3. The rows of A are independent in  $\mathbb{R}^n$ .
- 4. The  $m \times m$  matrix  $AA^T$  is invertible.

- 1. rank (A) = m.
- 2.  $col(A) = \mathbb{R}^{m}$ , i.e., the columns of A span  $\mathbb{R}^{m}$ .
- 3. The rows of A are independent in  $\mathbb{R}^n$ .
- 4. The m  $\times$  m matrix  $AA^T$  is invertible.
- 5. There exists and  $n \times m$  matrix C so that  $AC = I_m$ .

- 1. rank (A) = m.
- col(A) = R<sup>m</sup>, i.e., the columns of A span R<sup>m</sup>.
   The rows of A are independent in R<sup>n</sup>.
- The rows of A are independent in ℝ.
   The m × m matrix AA<sup>T</sup> is invertible.
- 5. There exists and  $n \times m$  matrix C so that  $AC = I_m$ .
- 6. The system  $A\vec{x} = \vec{b}$  is consistent for every  $\vec{b} \in \mathbb{R}^{m}$ .

Let  $\vec{x} = (x_1, \cdots, x_k)^T \in \mathbb{R}^k$ . Show that the following matrix is invertible if and only if  $\{x_i, i=1, \cdots, k\}$  are not all equal:

$$\begin{pmatrix} k & x_1 + \dots + x_k \\ x_1 + \dots + x_k & ||x||^2 \end{pmatrix}$$

Let  $\vec{x} = (x_1, \cdots, x_k)^T \in \mathbb{R}^k$ . Show that the following matrix is invertible if and only if  $\{x_i, i=1, \cdots, k\}$  are not all equal:

$$\begin{pmatrix} k & x_1 + \dots + x_k \\ x_1 + \dots + x_k & ||x||^2 \end{pmatrix}$$

#### Solution

Notice that

$$\begin{pmatrix} \mathbf{k} & \mathbf{x}_1 + \dots + \mathbf{x}_k \\ \mathbf{x}_1 + \dots + \mathbf{x}_k & ||\mathbf{x}||^2 \end{pmatrix} = \mathbf{A}^{\mathrm{T}} \mathbf{A}$$

with

$$\mathbf{A} = egin{bmatrix} 1 & \mathbf{x}_1 \ 1 & \mathbf{x}_2 \ \vdots & \vdots \ 1 & \mathbf{x}_k \end{bmatrix}.$$

Now  $A^TA$  is invertible iff the two columns of A are independent iff  $\{x_i, i=1,\cdots,k\}$  are not all equal.