What can we find from RREF? Hung-yi Lee

Outline

- RREF v.s. Linear Combination
- RREF v.s. Independent
- RREF v.s. Rank
- RREF v.s. Span

What can we find from RREF? RREF v.s. Linear Combination

Column Correspondence Theorem

$$RREF$$

$$A = \begin{bmatrix} a_1 & \cdots & a_n \end{bmatrix} \longrightarrow R = \begin{bmatrix} r_1 & \cdots & r_n \end{bmatrix}$$

If a_j is a linear combination of other columns of A

$$a_5 = -a_1 + a_4$$

r_j is a linear combination of the
corresponding columns of R with
the same coefficients

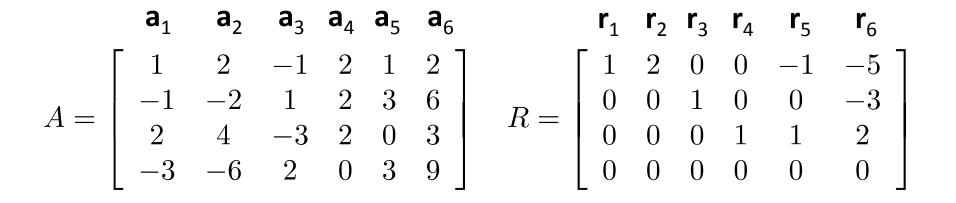
$$r_5 = -r_1 + r_4$$

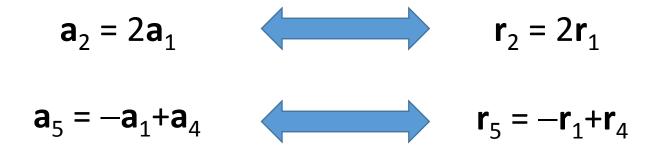
 a_j is a linear combination of the corresponding columns of A with the same coefficients

$$a_3 = 3a_1 - 2a_2$$

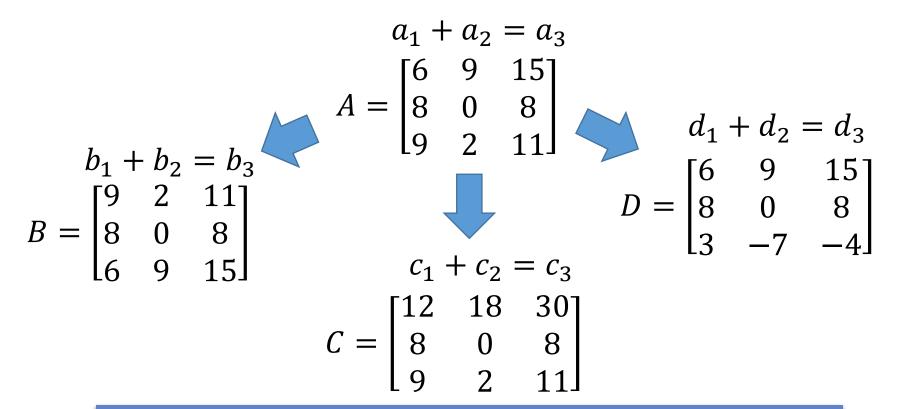
$$r_3 = 3r_1 - 2r_2$$

Column Correspondence Theorem - Example





Column Correspondence Theorem – Intuitive Reason



Column Correspondence Theorem (Column 間的愛): 就算 row elementary operation 讓 column 變的不同, 他們之間的關係永遠不變。

Column Correspondence Theorem – More Formal Reason

• Before we start:

Augmented Matrix: $\begin{bmatrix} A & b \end{bmatrix}$

Coefficient Matrix:

 $\begin{array}{c} \mathsf{RREF} \\ A \end{array} \xrightarrow{} R \end{array}$

b'

|R|

RREF

$$\begin{bmatrix} 1 & 2 & -1 & 2 & 1 & 2 \\ -1 & -2 & 1 & 2 & 3 & 6 \\ 2 & 4 & -3 & 2 & 0 & 3 \\ -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} \longrightarrow \begin{bmatrix} 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$
$$\begin{bmatrix} A & b \end{bmatrix} \qquad \begin{bmatrix} A & b \end{bmatrix}$$

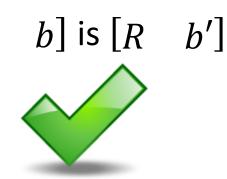
Column Correspondence Theorem – More Formal Reason

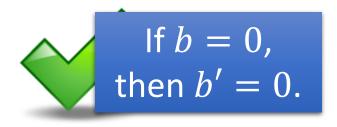
• The RREF of matrix A is R Ax = b and Rx = b have the same solution set?



- The RREF of augmented matrix [A
 Ax = b and Rx = b' have
 the same solution set
- The RREF of matrix A is R

Ax = 0 and Rx = 0 have the same solution set

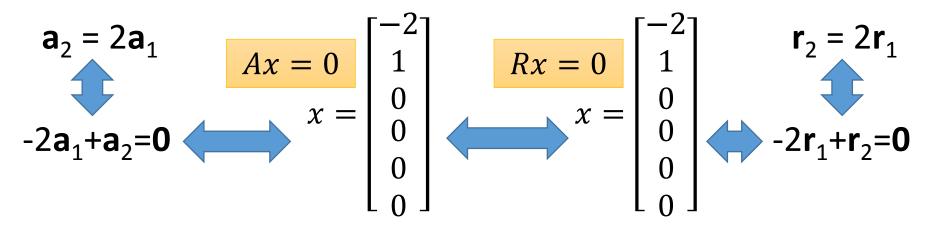




Column Correspondence Theorem

• The RREF of matrix A is R, Ax = 0 and Rx = 0 have the same solution set

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



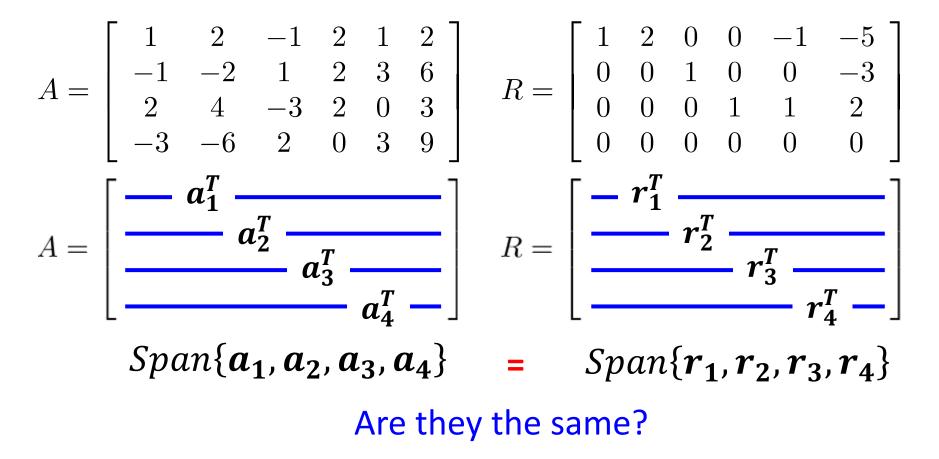
Column Correspondence Theorem

• The RREF of matrix A is R, Ax = 0 and Rx = 0 have the same solution set

$$A = \begin{bmatrix} 1 & 2 & -1 & 2 & 1 & 2 \\ -1 & -2 & 1 & 2 & 3 & 6 \\ 2 & 4 & -3 & 2 & 0 & 3 \\ -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} R = \begin{bmatrix} r_1 & r_2 & r_3 & r_4 & r_5 & r_6 \\ 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$
$$\mathbf{a}_5 = -\mathbf{a}_1 + \mathbf{a}_4 \qquad \mathbf{a}_7 = \mathbf{0} \begin{bmatrix} 1 \\ 0 \end{bmatrix} \qquad \mathbf{a}_7 = \mathbf{a}_1 + \mathbf{a}_4$$

How about Rows?

Are there row correspondence theorem? NO



Span of Columns

$$A = \begin{bmatrix} 1 & 2 & -1 & 2 & 1 & 2 \\ -1 & -2 & 1 & 2 & 3 & 6 \\ 2 & 4 & -3 & 2 & 0 & 3 \\ -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} \quad R = \begin{bmatrix} 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$
$$A = \begin{bmatrix} a_1 & \cdots & a_6 \end{bmatrix} \qquad R = \begin{bmatrix} r_1 & \cdots & r_6 \end{bmatrix}$$
$$R = \begin{bmatrix} r_1 & \cdots & r_6 \end{bmatrix}$$
$$Span \{a_1, \ \cdots, a_6\} \qquad Span \{r_1, \ \cdots, r_6\}$$
$$Are they the same?$$

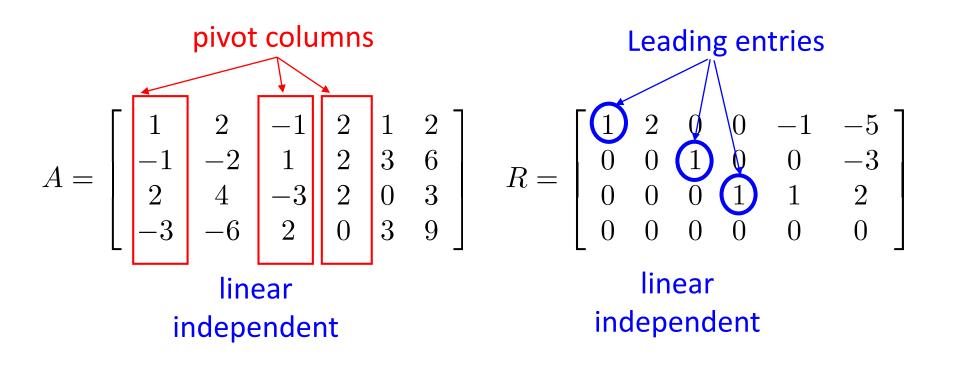
The elementary row operations change the span of columns.

NOTE

- Original Matrix v.s. RREF
 - Columns:
 - The relations between the columns are the same.
 - The span of the columns are different.
 - Rows:
 - The relations between the rows are changed.
 - The span of the rows are the same.

What can we find from RREF? RREF v.s. Independent

Column Correspondence Theorem



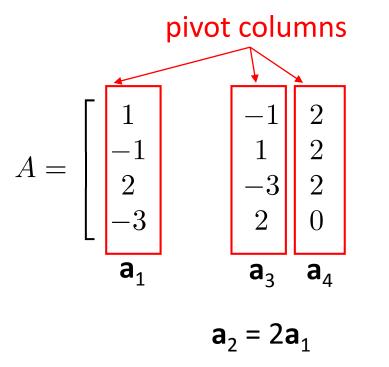
The pivot columns are linear independent.

Column Correspondence Theorem You can prove unique RREF by these properties

pivot columns Leading entries $A = \begin{bmatrix} 1 & 2 & -1 & 2 & 1 & 2 \\ -1 & -2 & 1 & 2 & 3 & 6 \\ 2 & 4 & -3 & 2 & 0 & 3 \\ -3 & -6 & 2 & 0 & 3 & 9 \end{bmatrix} \quad R = \begin{bmatrix} 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$ $a_2 = 2a_1$ $r_2 = 2r_1$ $a_{5} = -a_{1} + a_{4}$ $r_5 = -r_1 + r_4$ $a_6 = -5a_1 - 3a_3 + 2a_4$ $r_6 = -5r_1 - 3r_3 + 2r_4$

The non-pivot columns are the linear combination of the previous pivot columns.

Column Correspondence Theorem



Given the pivot columns of a matrix and its RREF, we can reconstruct the whole matrix.

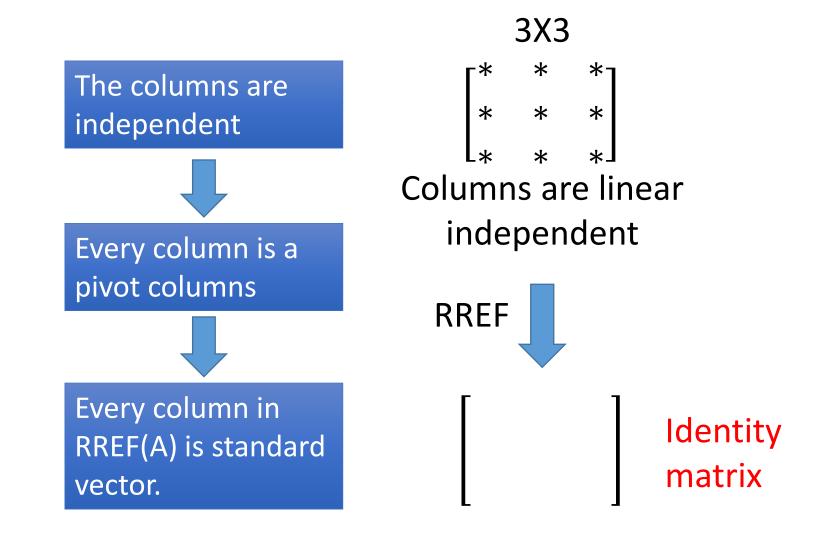
$$R = \begin{bmatrix} 1 & 2 & 0 & 0 & -1 & -5 \\ 0 & 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

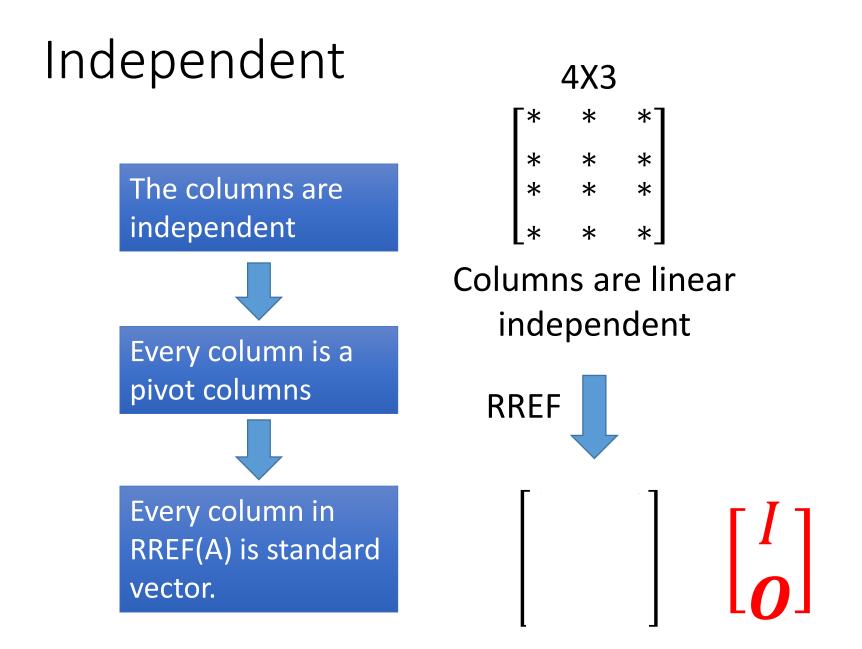
 $a_5 = -a_1 + a_4$ $a_6 = -5a_1 - 3a_3 + 2a_4$

$$\mathbf{r}_{2} = 2\mathbf{r}_{1}$$

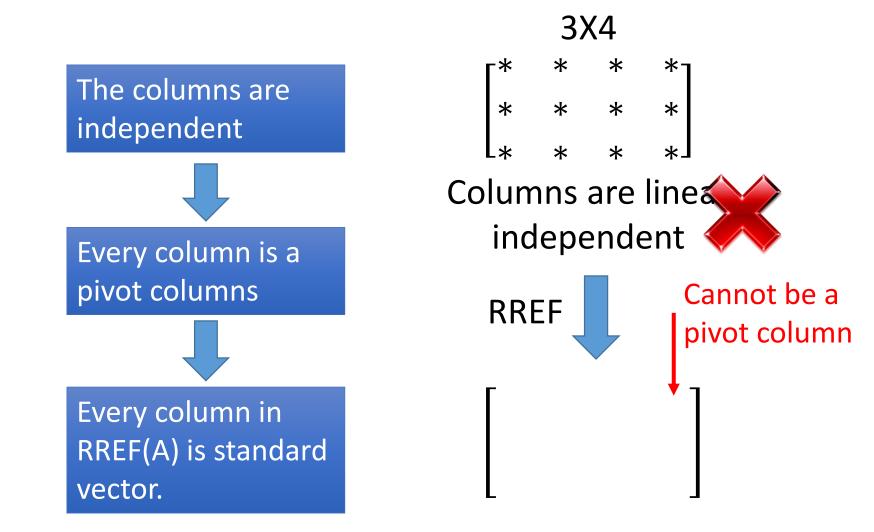
 $\mathbf{r}_{5} = -\mathbf{r}_{1} + \mathbf{r}_{4}$
 $\mathbf{r}_{6} = -5\mathbf{r}_{1} - 3\mathbf{r}_{3} + 2\mathbf{r}_{4}$

Independent

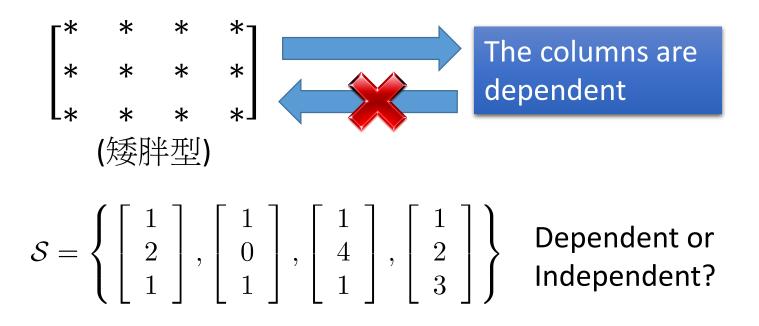




Independent



Independent



More than 3 vectors in R³ must be dependent.

More than m vectors in R^m must be dependent.

What can we find from RREF? RREF v.s. Rank



Maximum number of Independent Columns

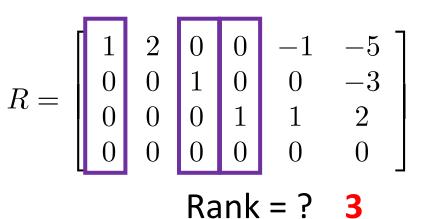
Number of Pivot Column

Number of Non-zero rows

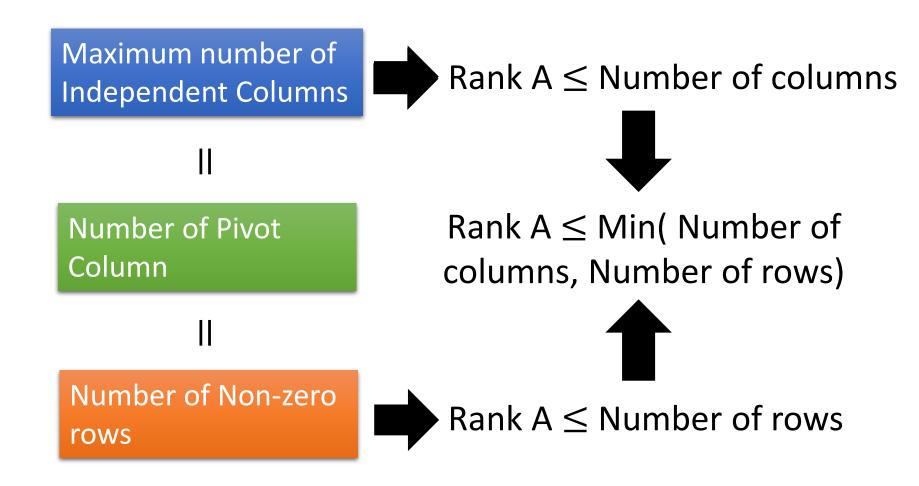
П

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

Rank = ? 3



Properties of Rank from RREF

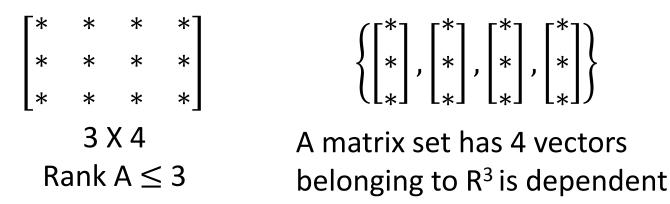


Properties of Rank from RREF

- Given a mxn matrix A:
 - Rank $A \le \min(m, n)$

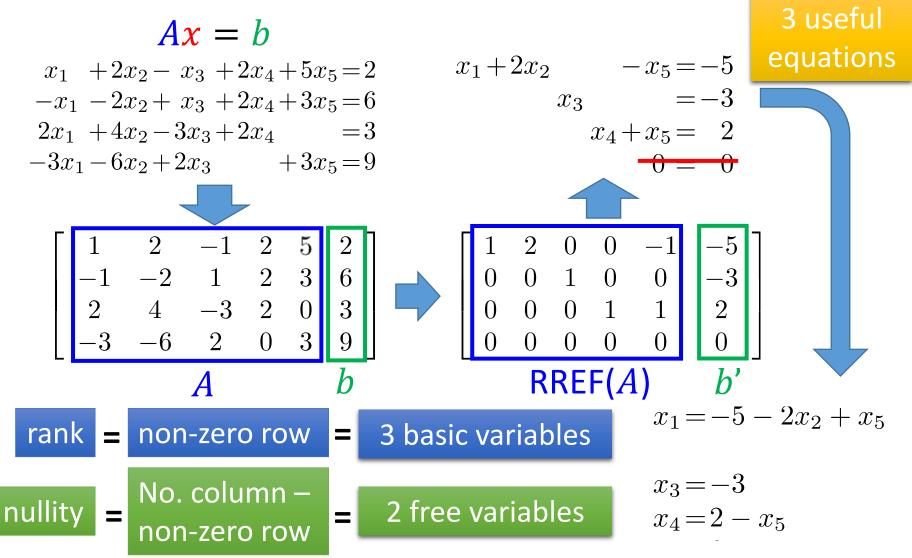
Matrix A is *full rank* if Rank A = min(m,n)

- Because "the columns of A are independent" is equivalent to "rank A = n"
 - If m < n, the columns of A is dependent.



 In R^m, you cannot find more than m vectors that are independent.

Basic, Free Variables v.s. Rank





Rank

hkMaximum number of
Independent ColumnsNumber of Pivot
ColumnNumber of Non-zero
rowsNumber of Basic
Variables

Nullity = no. column - rank

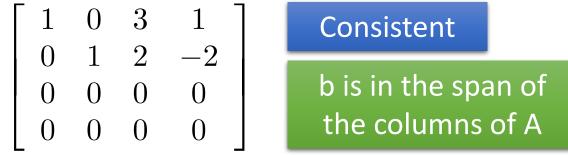
 Number
 Free

 Number
 Free

 Equations

What can we find from RREF? RREF v.s. Span

Given Ax=b, if the reduced row echelon form of [A b] is



Given Ax=b, if the reduced row echelon form of [A b] is

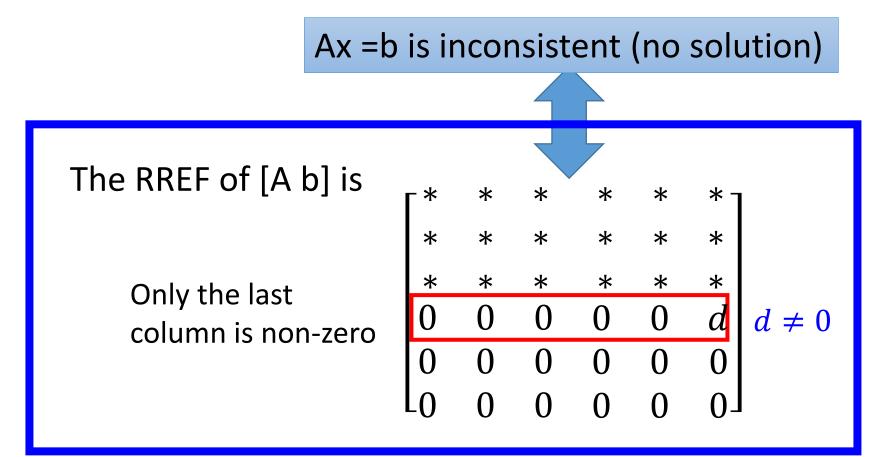
1

$$\begin{bmatrix} 1 & 0 & 3 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$0 \cdot x_1 + 0 \cdot x_2 + 0 \cdot x_3 = 0$$

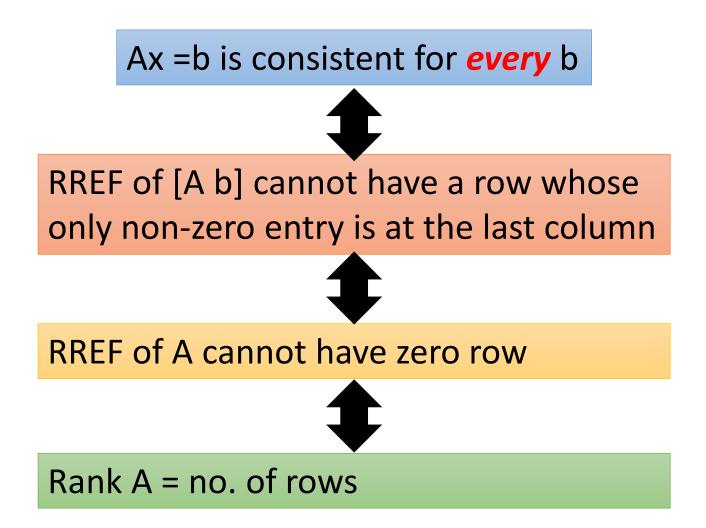
inconsistent

b is NOT in the span of the columns of A



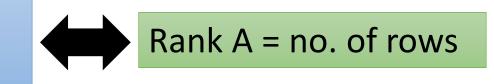
Rank A \neq rank [A b]

Need to know b



3 independent columns

Ax =b is consistent for *every* b



e.g.

Every b is in the span of the columns of $A = \begin{bmatrix} a_1 & \cdots & a_n \end{bmatrix}$ Every b belongs to $Span\{a_1, \cdots, a_n\}$ $Span\{a_1, \cdots, a_n\} = R^m$

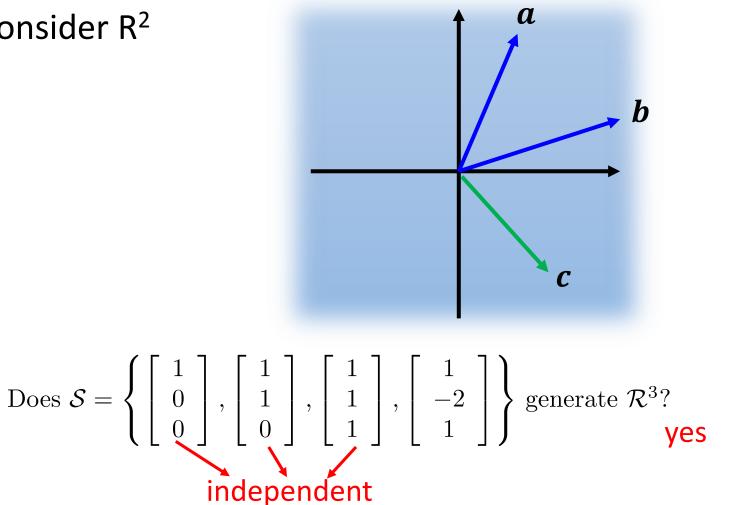
m independent vectors can span R^m

More than m vectors in R^m must be dependent.



▲ More than m vectors in R^m must be dependent.

Consider R²

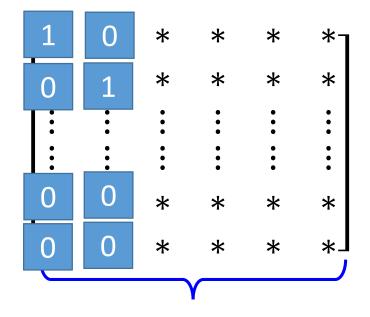


Full Rank: Rank = n & Rank = m

• The size of A is mxn

Rank A = n

A is square or 高瘦



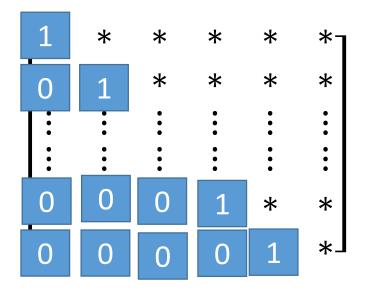
 $A\mathbf{x} = \mathbf{b}$ has at most
one solutionThe columns of A are
linearly independent. $RREF of A: \begin{bmatrix} I \\ O \end{bmatrix}$ All columns are pivot
columns.

Full Rank: Rank = n & Rank = m

• The size of A is mxn

Rank A = m

A is square or 矮胖



Every row of R contains a pivot position (leading entry).

 $A\mathbf{x} = \mathbf{b}$ always have solution (at least one solution) for every \mathbf{b} in \mathcal{R}^m .

The columns of A generate \mathscr{R}^m .

Acknowledgement

- 感謝 同學發現投影片上的錯誤 (RREF)
- 感謝 劉俊廷 同學發現投影片上的錯誤