

The Long Theorems Linear algebra II (Math 129B)

In this course and in 129A, we have encountered the following TFAE theorems about matrices and linear functions. Let A be an $n \times k$ matrix, and let $T : \mathbb{R}^k \rightarrow \mathbb{R}^n$ be the linear function defined by $T(\mathbf{x}) = A\mathbf{x}$ for $\mathbf{x} \in \mathbb{R}^k$, i.e., let $T = \mu_A$.

When A is “fat” (i.e., $k \geq n$), we have seen (both in this course and in 129A) that:

Theorem (The Fat Matrix Theorem). *Let A be an $n \times k$ matrix, and let $T : \mathbb{R}^k \rightarrow \mathbb{R}^n$ be the linear function defined by $T(\mathbf{x}) = A\mathbf{x}$ for $\mathbf{x} \in \mathbb{R}^k$. Then the following are equivalent:*

1. *The columns of A span \mathbb{R}^n .*
2. *For every $\mathbf{b} \in \mathbb{R}^n$, $A\mathbf{x} = \mathbf{b}$ has at least one solution $\mathbf{x} \in \mathbb{R}^k$. (I.e., the equation $A\mathbf{x} = \mathbf{b}$ is consistent for every $\mathbf{b} \in \mathbb{R}^n$.)*
3. *$\text{rank } A$ is equal to the height of the matrix A .*
4. *$\text{rref } A$ has no zero rows.*
5. *T is onto.*
6. *$\text{im } T = \mathbb{R}^n$.*
7. *$\text{rank } T = n$.*

The Fat Matrix Theorem also holds for “tall” matrices ($n > k$), but in that case, all of the conditions are always false.

Similarly, when A is tall ($n \geq k$), we have seen that:

Theorem (The Tall Matrix Theorem). *Let A be an $n \times k$ matrix, and let $T : \mathbb{R}^k \rightarrow \mathbb{R}^n$ be the linear transformation defined by $T(\mathbf{x}) = A\mathbf{x}$ for $\mathbf{x} \in \mathbb{R}^k$. Then the following are equivalent:*

1. *The columns of A are linearly independent.*
2. *The only solution to $A\mathbf{x} = \mathbf{0}$ is $\mathbf{x} = \mathbf{0}$.*
3. *For every $\mathbf{b} \in \mathbb{R}^n$, $A\mathbf{x} = \mathbf{b}$ has at most one solution $\mathbf{x} \in \mathbb{R}^k$.*
4. *The columns of $\text{rref } A$ are $\mathbf{e}_1, \dots, \mathbf{e}_k$.*
5. *Every column of A is a pivot column.*
6. *Every column of $\text{rref } A$ is a pivot column.*
7. *$\text{rank } A = k$ (the width of the matrix A).*
8. *$\text{nullity } A = 0$.*
9. *$\text{Null } A$ is the zero subspace of \mathbb{R}^k .*
10. *T is one-to-one.*
11. *$\text{rank } T = k$.*
12. *$\text{nullity } T = 0$.*
13. *$\ker T$ is the zero subspace of \mathbb{R}^k .*

Again, the Tall Matrix Theorem also holds for fat matrices ($n < k$), but in that case, all of the conditions are always false.

(cont.)

When A is square ($n = k$), or equivalently, when the domain and range of T have the same finite dimension, we combine the above two theorems and a few other things we have seen to get the following theorem. Note that *this only works when A is square*.

Theorem (The Long Theorem). *Let A be an $n \times n$ matrix, and let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be the linear transformation defined by $T(\mathbf{x}) = A\mathbf{x}$ for $\mathbf{x} \in \mathbb{R}^n$. Then the following are equivalent:*

1. A is invertible.
2. There exists an $n \times n$ matrix B such that $BA = I_n$.
3. There exists an $n \times n$ matrix C such that $AC = I_n$.
4. Every column of A is a pivot column.
5. Every column of $\text{rref } A$ is a pivot column.
6. $\text{rref } A$ has no zero rows.
7. $\text{rref } A = I_n$.
8. The only solution to $A\mathbf{x} = \mathbf{0}$ is $\mathbf{x} = \mathbf{0}$.
9. For every $\mathbf{b} \in \mathbb{R}^n$, $A\mathbf{x} = \mathbf{b}$ has at least one solution $\mathbf{x} \in \mathbb{R}^n$. (I.e., the equation $A\mathbf{x} = \mathbf{b}$ is consistent for every $\mathbf{b} \in \mathbb{R}^n$.)
10. For every $\mathbf{b} \in \mathbb{R}^n$, $A\mathbf{x} = \mathbf{b}$ has at most one solution $\mathbf{x} \in \mathbb{R}^n$.
11. $\text{rank } A = n$.
12. $\text{nullity } A = 0$.
13. $\text{Null } A$ is the zero subspace of \mathbb{R}^n .
14. The columns of A span \mathbb{R}^n .
15. The columns of A are linearly independent.
16. The columns of A are a basis for \mathbb{R}^n .
17. T is onto.
18. T is one-to-one.
19. T is invertible.
20. $\text{im } T = \mathbb{R}^n$.
21. $\text{rank } T = n$.
22. $\text{nullity } T = 0$.
23. $\text{ker } T$ is the zero subspace of \mathbb{R}^n .
24. A is a product of elementary matrices.
25. $\det A \neq 0$.
26. 0 is not an eigenvalue of A .
27. 0 is not an eigenvalue of T .

Exercise: Try to prove the Long Theorem. More tractably, take any two parts of the Long Theorem and try to prove that one implies the other.