The Long Theorems Linear algebra (Math 129A)

In this course, we have encountered the following TFAE theorems about matrices and their column spaces. Let A be an $n \times k$ matrix.

When A is "fat" (i.e., $k \ge n$), we have seen that:

Theorem (The Fat Matrix Theorem). Let A be an $n \times k$ matrix, and let $T : \mathbb{R}^k \to \mathbb{R}^n$ 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 span \mathbb{R}^n .
- 2. For every $\mathbf{b} \in \mathcal{R}^n$, $A\mathbf{x} = \mathbf{b}$ has at least one solution $\mathbf{x} \in \mathcal{R}^k$. (I.e., the equation $A\mathbf{x} = \mathbf{b}$ is consistent for every $\mathbf{b} \in \mathcal{R}^n$.)
- 3. rank A is equal to the height of the matrix A.
- 4. rref A has no zero rows.
- 5. T is onto.

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

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

Theorem (The Tall Matrix Theorem). Let A be an $n \times k$ matrix, and let $T : \mathbb{R}^k \to \mathbb{R}^n$ 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 rref A are $\mathbf{e}_1, \ldots, \mathbf{e}_k$.
- 5. Every column of A is a pivot column.
- 6. Every column of rref A is a pivot column.
- 7. rank A = k (the width of the matrix A).
- 8. nullity A=0.
- 9. Null A is the zero subspace.
- 10. T is one-to-one.
- 11. Null T is the zero subspace.

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

When A is square (n = k), we combine the above two theorems and a few other things we have seen to get:

Theorem (The Long Theorem). Let A be an $n \times n$ matrix, and let $T : \mathbb{R}^n \to \mathbb{R}^n$ 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 rref A is a pivot column.
- 6. rref A has no zero rows.
- 7. rref $A = I_n$.
- 8. The only solution to $A\mathbf{x} = \mathbf{0}$ is $\mathbf{x} = \mathbf{0}$.
- 9. For every $\mathbf{b} \in \mathcal{R}^n$, $A\mathbf{x} = \mathbf{b}$ has at least one solution $\mathbf{x} \in \mathcal{R}^n$. (I.e., the equation $A\mathbf{x} = \mathbf{b}$ is consistent for every $\mathbf{b} \in \mathcal{R}^m$.)
- 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. rank A = n.
- 12. nullity A = 0.
- 13. Null A is the zero subspace.
- 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. Null T is the zero subspace.
- 21. A is a product of elementary matrices.
- 22. det $A \neq 0$.

Exercise: Explain why the conditions of the Long Theorem are true if and only if 0 is not an eigenvalue of A. (You can think of this as being yet another equivalent condition in the Long Theorem.)