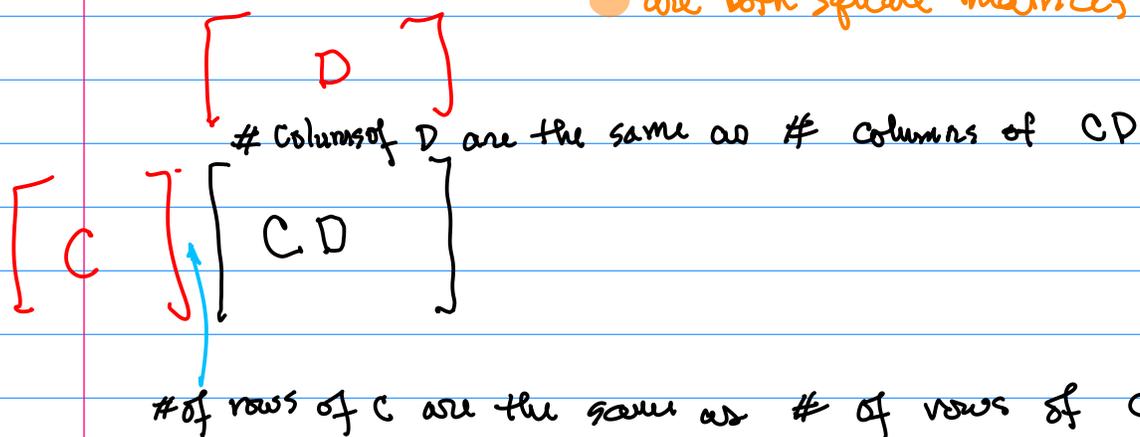


Let  $C \in \mathbb{R}^{q \times p}$        $D \in \mathbb{R}^{p \times q}$

$CD \in \mathbb{R}^{q \times q}$        $DC \in \mathbb{R}^{p \times p}$

$q \times p$     $p \times q$        $p \times q$     $q \times p$

are both square matrices.



Theorem

Suppose  $C \in \mathbb{R}^{q \times p}$ ,  $D \in \mathbb{R}^{p \times q}$  and  $CD = I$  and  $DC = I$ .

Then  $p = q$ , that is, the original matrices must have been square.

Suppose  $q < p$ . Then  $C$  has fewer rows than columns, i.e. the corresponding linear system has more variables than equations. Thus  $C$  has free variables. So there is a non-zero vector  $x$  such that  $Cx = 0$ . That is  $\text{Nul } C$  has lots of non-zero vectors in it.

Consequently

$$x = Ix = (DC)x = D(Cx) = D0 = 0$$

but  $x$  was taken to be non-zero. Something is wrong. Therefore (not  $q < p$ ) or in other words  $q \geq p$ . Since also  $CD = I$  by symmetry we conclude  $q = p$ .

A **basis** for a subspace  $H$  of  $\mathbb{R}^n$  is a linearly independent set in  $H$  that spans  $H$ .

If  $B = \{u_1, u_2, \dots, u_p\}$  is a basis then

$x \in H$  implies there are  $c_i \in \mathbb{R}$  such that

$$x = c_1 u_1 + c_2 u_2 + \dots + c_p u_p$$

or

$$x = \begin{bmatrix} u_1 & u_2 & \dots & u_p \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_p \end{bmatrix}$$

spans  $H$

$A \in \mathbb{R}^{n \times p}$        $c \in \mathbb{R}^p$

$$H = \text{Col } A = \{Ac : c \in \mathbb{R}^p\}$$

Linearly independent means

$$0 = c_1 u_1 + c_2 u_2 + \dots + c_p u_p$$

only if  $c_i = 0$

for all  $i = 1, \dots, p$

or  $Ac = 0$  only when  $c = 0$

or  $\text{Nul } A = \{x : Ax = 0\} = \{0\}$ .

In summary  $B = \{u_1, u_2, \dots, u_p\}$  is a basis of  $H$  if

$$H = \text{Col } A \text{ and } \text{Nul } A = \{0\} \text{ where } A = \begin{bmatrix} u_1 & u_2 & \dots & u_p \end{bmatrix}.$$

Theorem

If  $B = \{u_1, u_2, \dots, u_p\}$  is a basis for  $H \subseteq \mathbb{R}^n$  and

$C = \{v_1, v_2, \dots, v_q\}$  is another basis for  $H$ .

Then  $p = q$  and  $\dim H = p$  the common value of the number of vectors in any basis for  $H$ .

$$A = \begin{bmatrix} | & | & & | \\ u_1 & u_2 & \dots & u_p \\ | & | & & | \end{bmatrix} \in \mathbb{R}^{n \times p} \quad B = \begin{bmatrix} | & | & & | \\ v_1 & v_2 & \dots & v_q \\ | & | & & | \end{bmatrix} \in \mathbb{R}^{n \times q}$$

Since  $u_i \in H$  and the  $v_j$ 's are a basis of  $H$  they span it and so there is a vector  $c \in \mathbb{R}^q$  such that  $u_i = Bc$

$$u_i = c_{1,i} v_1 + c_{2,i} v_2 + \dots + c_{q,i} v_q$$

$\leftarrow$  first  $c$  vector  
 $\leftarrow$  different  $c$  for each  $i$

$$\begin{bmatrix} | & | & & | \\ u_1 & u_2 & \dots & u_p \\ | & | & & | \end{bmatrix} = \begin{bmatrix} | & | & & | \\ v_1 & v_2 & \dots & v_q \\ | & | & & | \end{bmatrix} \begin{bmatrix} c_{11} & c_{12} & \dots & c_{1p} \\ c_{21} & c_{22} & \dots & c_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ c_{q1} & c_{q2} & \dots & c_{qp} \end{bmatrix}$$

$A$                        $B$                        $C \in \mathbb{R}^{q \times p}$

Since  $v_j \in H$  and the  $u_i$ 's are a basis of  $H$  they span it and so there is a vector  $d \in \mathbb{R}^p$  such that  $v_j = Bd$

$$v_j = d_{1,j} u_1 + d_{2,j} u_2 + \dots + d_{p,j} u_p$$

$\leftarrow$  first  $d$  vector  
 $\leftarrow$  different  $d$  for each  $j$

$$\begin{bmatrix} | & | & & | \\ v_1 & v_2 & \dots & v_q \\ | & | & & | \end{bmatrix} = \begin{bmatrix} | & | & & | \\ u_1 & u_2 & \dots & u_p \\ | & | & & | \end{bmatrix} \begin{bmatrix} d_{11} & d_{12} & \dots & d_{1q} \\ d_{21} & d_{22} & \dots & d_{2q} \\ \vdots & \vdots & \ddots & \vdots \\ d_{p1} & d_{p2} & \dots & d_{pq} \end{bmatrix}$$

$B$                        $A$                        $D \in \mathbb{R}^{p \times q}$

Thus

$$A = BC \quad \text{and} \quad B = AD$$

substitute

$$A = (AD)C = A(DC) \quad \text{also} \quad B = (BC)D = B(CD)$$

Claim that  $DC = I$  and also  $CD = I$ .

$$A = A(DC)$$

$$A - A(DC) = 0$$

$$AI - A(DC) = 0$$

$$A(I - DC) = 0$$

Suppose  $DCx \neq x$  for some  $x$   
then  $(I - DC)x \neq 0$   
since  $\text{Nul } A = \{0\}$   
then  $A(I - DC)x \neq 0$ .

means that  $A(I - DC)x = 0$  for every  $x$   
something is wrong?

Thus  $DCx = x$  for every  $x$  which  
means  $DC = I$ .

By symmetry also  $CD = I$  and so  $C$  and  $D$  are square.  
Thus  $p = q$ .