

Summary of big theorem

As I've mentioned in class, the big theorem only applies when $m = n$. But regardless of what m and n are, there are still a lot of equivalences that are important to know. Please also keep in mind that equivalent here means that the statements are all true or all false - it doesn't mean they mean the same thing. It is important that you know what all of the parts mean.

Theorem 1. Suppose $T : \mathbb{R}^m \rightarrow \mathbb{R}^n$ a linear transformation and A is an $n \times m$ matrix with $T(\mathbf{x}) = A\mathbf{x}$, and $A = [\mathbf{a}_1 \dots \mathbf{a}_m]$. If $m > n$, none of the following hold. If $m \leq n$, the following are equivalent. (i.e. they are all true or all false.)

1. The columns of A are linearly independent (i.e. $\{\mathbf{a}_1, \dots, \mathbf{a}_m\}$ is a linearly independent set.)
2. T is one-to-one.
3. $A\mathbf{x} = \mathbf{b}$ has at most one solution for all $\mathbf{b} \in \mathbb{R}^n$.
4. $\ker(T) = \{\mathbf{0}\}$.
5. $\text{rank}(A) = m$.

Theorem 2. Suppose $T : \mathbb{R}^m \rightarrow \mathbb{R}^n$ a linear transformation and A is an $n \times m$ matrix with $T(\mathbf{x}) = A\mathbf{x}$, and $A = [\mathbf{a}_1 \dots \mathbf{a}_m]$. If $m < n$, none of the following hold. If $m \geq n$, the following are equivalent. (i.e. they are all true or all false.)

1. $\{\mathbf{a}_1, \dots, \mathbf{a}_m\}$ spans \mathbb{R}^n (i.e. $\text{span}\{\mathbf{a}_1, \dots, \mathbf{a}_m\} = \mathbb{R}^n$.)
2. T is onto.
3. $A\mathbf{x} = \mathbf{b}$ has at least one solution for all $\mathbf{b} \in \mathbb{R}^n$.
4. $\text{col}(A) = \mathbb{R}^n$.
5. $\text{rank}(A) = n$.

Theorem 3 ("Big Theorem"). Now suppose we are in the situation of theorems 1 and 2, with $m = n$. Then all of the conditions of theorems 1 and 2, and all of the following, are equivalent. (either all 15 statements are true or all are false)

1. A is an invertible matrix.
2. $\{\mathbf{a}_1, \dots, \mathbf{a}_m\}$ is a basis for \mathbb{R}^n .
3. $A\mathbf{x} = \mathbf{b}$ has exactly one solution for all $\mathbf{b} \in \mathbb{R}^n$.
4. $\det(A) \neq 0$. (won't cover until chapter 5)
5. $\lambda = 0$ is not an eigenvalue of A . (won't cover until chapter 6)