Rank and Change of Basis

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Let A be an $n \times m$ matrix.

The row rank of A is the dimension of the space spanned by the rows of A.

The column rank of A is the dimension of the space spanned by the columns of A.

The nullity of A is the dimension of the null space of A.

Perhaps surprisingly, the row and column ranks are the same.

To see this, put A into row reduced echelon form. The dimension of the column space is the number of linearly independent columns, which is the number of columns containing a pivot.

The rows of ${\cal A}$ containing a pivot form a basis for the row space of ${\cal A}.$

Since the number of pivots is the same whether you look at rows or columns, the ranks are the same.

The Rank Theorem

Let A be an $n\times m$ matrix. Then:

 $\operatorname{rank}(A) + \operatorname{nullity}(A) = \operatorname{number} \operatorname{of} \operatorname{columns}(A) = m$

This is because:

the rank of A is the number of pivot columns
the dimension of the null space is the dimension of the solution space to Ax = 0 which is the number of free variables in the row reduced form of A.

These two numbers (pivots plus free variables) add up to the total number of columns.

If A is square of size $n \times n$, then:

- A is invertible if and only if rank(A) = n.
- A is invertible if and only if $\operatorname{nullity}(A) = 0$.

These are restatements of earlier conditions; the first says that the columns of A are linearly independent, the second says that there are no free variables in the rref for A.

A few things to think about

- ► If V has dimension n, and H is a subspace of V of dimension n, then H = V.
- Suppose that A is a 4 × 7 matrix. Then the rank of A is at most 4 and the nullity of A is at least 3.
- Suppose that A is a 7 × 4 matrix. Then the rank of A is at most 4. The nullity is between 0 and 4.

A choice of a basis for a vector space gives a set of coordinates for that vector space.

If we have *two* bases, then we have two sets of coordinates. How are they related?

Suppose x_1, \ldots, x_n and y_1, \ldots, y_n are both bases of V.

We can write each x_i in terms of the y_i to get a matrix.

Change of basis

$$\begin{array}{rcl} x_1 &=& a_{11}y_1 + a_{21}y_2 + \dots + a_{n1}y_n \\ &\vdots \\ x_n &=& a_{1n}y_1 + a_{2n}y_2 + \dots + a_{nn}y_n \end{array}$$

If a vector $v=c_1x_1+\dots+c_nx_n$ then, written in terms of the y_i we have

$$\begin{aligned} v &= (c_1 a_{11} + c_2 a_{12} + \dots + c_n a_{1n}) x_1 + \dots \\ &+ (c_1 a_{n1} + \dots + c_n a_{nn}) x_n \end{aligned}$$

Change of basis continued

The coordinates $[v]_x$ of v in the x basis are computed from the coordinates $[v]_y$ in the y-basis as:

$$[v]_x = A[v]_y$$

where

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}$$

NOTE: The columns of A are the coordinates $[x_i]_y$ of the x-basis elements in terms of the y-basis.

Example

If e_1,e_2 are the standard basis for ${\bf R}^2$ and y_1,y_2 are the vectors (1,1) and (-1,1) then to convert from the y_1,y_2 basis to the standard basis we should make the matrix A whose columns are the y_1,y_2 in terms of the standard basis.

$$A = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$$

So if $v = ay_1 + by_2$ then

$$A\begin{bmatrix}a\\b\end{bmatrix} = \begin{bmatrix}a-b\\a+b\end{bmatrix}$$

and so $v = (a-b)e_1 + (a+b)e_2$.

Example continued

To go backwards, suppose we have $v=ae_1+be_2. \label{eq:constraint}$ The inverse of A is

$$A^{-1} = \begin{bmatrix} 1/2 & 1/2 \\ -1/2 & 1/2 \end{bmatrix}$$

Then

$$\begin{bmatrix} 1/2 & 1/2 \\ -1/2 & 1/2 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} (a+b)/2 \\ (b-a)/2 \end{bmatrix}$$

To check:

$$(a+b)/2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + (b-a)/2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} a \\ b \end{bmatrix}$$

Notice also that the columns of A^{-1} are the standard basis written in the y_1,y_2 coordinates.