

Example 9: Let \mathbf{x} in \mathbb{R}^n . Show that $\mathbf{x}^T \mathbf{x} = 0$ if and only if $\mathbf{x} = \mathbf{0}$.

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad \vec{x}^T \vec{x} = [x_1, x_2, \dots, x_n] \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \underbrace{x_1^2 + x_2^2 + \dots + x_n^2}_{\substack{\text{only way to make } = 0 \\ \text{is if } \vec{x} = \vec{0}}} \geq 0$$

Example 10: Let A be a $m \times n$ matrix. Complete the steps to show that $\text{rank}(A) = \text{rank}(A^T A)$.

This example proves theorem 3.28 (part a) in the Poole textbook.

1. Suppose \mathbf{x} is in $\text{null}(A)$. Show that \mathbf{x} is in $\text{null}(A^T A)$.

$A^T A$ is a $n \times n$ matrix.

\vec{x} in $\text{null}(A)$, $A\vec{x} = \vec{0}$

$A^T A \vec{x} = A^T \vec{0} = \vec{0}$, \vec{x} in $\text{null}(A^T A)$

$$A: \begin{matrix} m \\ \left[\begin{matrix} n \end{matrix} \right] \end{matrix} \quad A^T: \begin{matrix} n \\ \left[\begin{matrix} m \end{matrix} \right] \end{matrix}$$

$$A^T A: \begin{matrix} n \\ \left[\begin{matrix} m \end{matrix} \right] \end{matrix} \quad m \left[\begin{matrix} n \end{matrix} \right]$$

2. Suppose \mathbf{x} is in $\text{null}(A^T A)$. Show that \mathbf{x} is in $\text{null}(A)$.

\vec{x} in $\text{null}(A^T A)$, $A^T A \vec{x} = \vec{0}$ ← $(AB)^T = B^T A^T$

Trick] calculate $(A\vec{x})^T A\vec{x} = \vec{x}^T (A^T A \vec{x})$
 $= \vec{x}^T \vec{0} = 0$

Thus $A\vec{x} = \vec{0}$ by example 9, and \vec{x} in $\text{null}(A)$

3. Use $\text{null}(A) = \text{null}(A^T A)$ and the rank-nullity theorem to show $\text{rank}(A) = \text{rank}(A^T A)$.

$$\begin{aligned} \text{rank}(A) &= n - \text{nullity}(A) \\ &= n - \text{nullity}(A^T A) \\ &= \text{rank}(A^T A) \end{aligned}$$