L14Subspaces

October 24, 2015

1 Subspaces

So far have been working with vector spaces like $\mathbb{R}^2, \mathbb{R}^3$.

But there are more vector spaces. . .

Today we'll define a **subspace** and show how the concept helps us understand the nature of matrices and their linear transformations.

Definition. A *subspace* is any set H in $\mathbb{R}^n$ that has three properties:

1. The zero vector is in H.
2. For each $\mathbf{u}$ and $\mathbf{v}$ in H, the sum $\mathbf{u} + \mathbf{v}$ is in H.
3. For each $\mathbf{u}$ in H and each scalar c, the vector $c\mathbf{u}$ is in H.

Another way of stating properties 2 and 3 is that H is *closed* under addition and scalar multiplication.

Examples. Many of the vector sets we've discussed so far are subspaces.

For example, if $\mathbf{v}_1$ and $\mathbf{v}_2$ are are in $\mathbb{R}^n$ and $H = \text{Span}\{\mathbf{v}_1, \mathbf{v}_2\}$, then H is a subspace of $\mathbb{R}^n$.

Let's check this:

1) The zero vector is in H

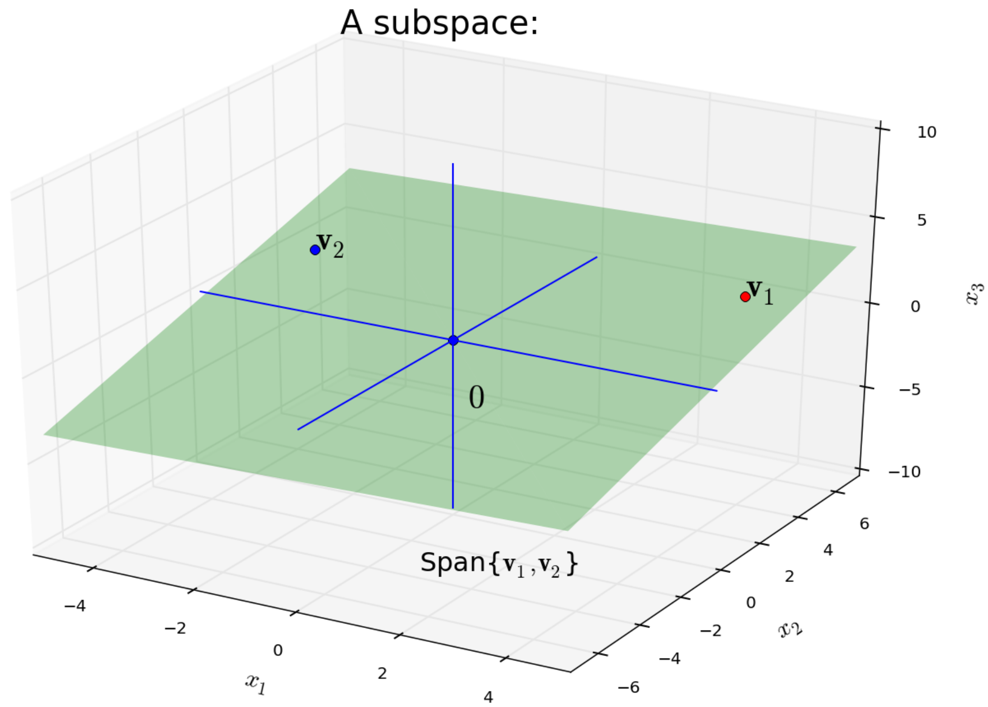
because $\mathbf{0} = 0\mathbf{v}_1 + 0\mathbf{v}_2$ is in $\text{Span}\{\mathbf{v}_1, \mathbf{v}_2\}$.

2) The sum of any two vectors in H is in H

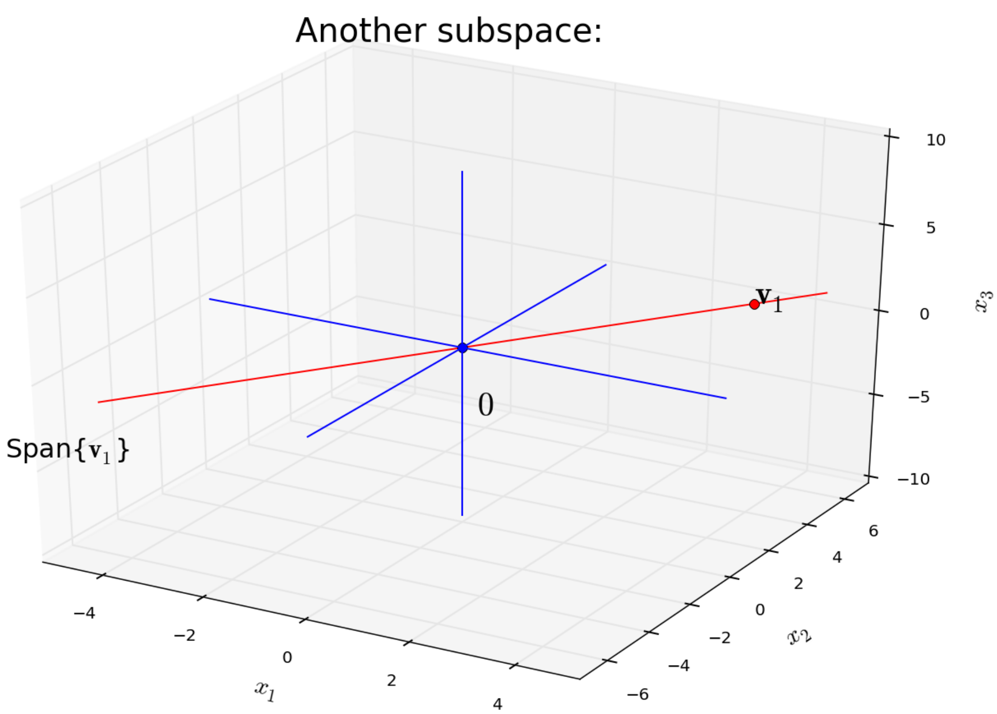
In other words, if $\mathbf{u} = s_1\mathbf{v}_1 + s_2\mathbf{v}_2$, and $\mathbf{v} = t_1\mathbf{v}_1 + t_2\mathbf{v}_2$,
. . . their sum $\mathbf{u} + \mathbf{v}$ is $(s_1 + t_1)\mathbf{v}_1 + (s_2 + t_2)\mathbf{v}_2$,
. . . which is in H.

3) For any scalar c, $c\mathbf{u}$ is in H

because $c\mathbf{u} = c(s_1\mathbf{v}_1 + s_2\mathbf{v}_2) = (cs_1\mathbf{v}_1 + cs_2\mathbf{v}_2)$.



Indeed, by similar arguments, *any* span of a vector set is a subspace. For example, Span$\{\mathbf{v}_1\}$, which is a line through the origin, is a subspace.



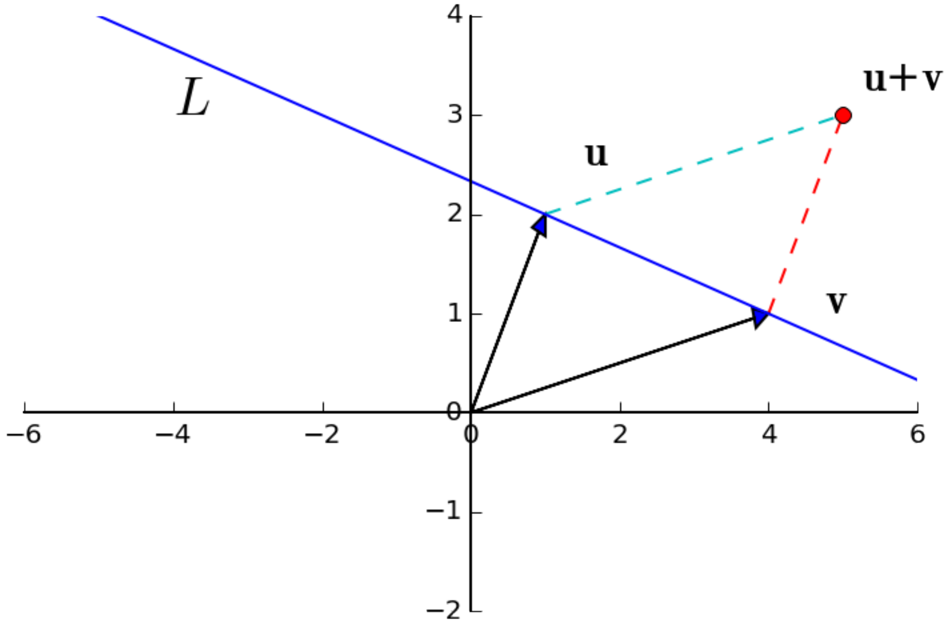
Because of this, we refer to Span$\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ as **the subspace spanned by** $\mathbf{v}_1, \dots, \mathbf{v}_p$.
Is **any** line a subspace? What about a line that is not through the origin?
In fact, a line L not through the origin **fails all three** requirements for a subspace:

1) L does not contain the zero vector.

2) L is not closed under addition.

3) L is not closed under scalar multiplication.

Let's just look at 2):



1.1 Question Time! Q14.1

1.2 Column Space and Null Space of a Matrix

An important way to think about a matrix is in terms of two subspaces: **column space** and **null space.**

Definition. The **column space** of a matrix A is the set Col A of all linear combinations of the columns of A.

If $A = [\mathbf{a}_1 \; \cdots \; \mathbf{a}_n]$, with columns in $\mathbb{R}^m$, then Col A is the same as Span$\{\mathbf{a}_1, \dots, \mathbf{a}_n\}$.

The column space of an $m \times n$ matrix is a subspace of $\mathbb{R}^m$.

In particular, note that Col A equals $\mathbb{R}^m$ only when the columns of A span $\mathbb{R}^m$. Otherwise, Col A is only part of $\mathbb{R}^m$.

When a system of linear equations is written in the form $A\mathbf{x} = \mathbf{b}$, the column space of A is the set of all $\mathbf{b}$ for which the system has a solution.

Equivalently, when we consider the linear operator $T : \mathbb{R}^n \to \mathbb{R}^m$ that is implemented by the matrix A, the column space of A is the **range** of T.

1.3 Question Time! Q14.2

Definition. The **null space** of a matrix A is the set Nul A of all solutions of the homogeneous equation $A\mathbf{x} = 0$.

When A has n columns, a solution of $A\mathbf{x} = \mathbf{0}$ is a vector in $\mathbb{R}^n$. So the null space of A is a subset of $\mathbb{R}^n$.

In fact, Nul A is a **subspace** of $\mathbb{R}^n$.

Theorem. The null space of an $m \times n$ matrix A is a subspace of $\mathbb{R}^n$.

Equivalently, the set of all solutions of a system $A\mathbf{x} = \mathbf{0}$ of m homogeneous linear equations in n unknowns is a subspace of $\mathbb{R}^n$.

Proof.

1) The zero vector is in Nul A because $A\mathbf{0} = \mathbf{0}$.

2) The sum of two vectors in Nul A is in Nul A.

Take two vectors $\mathbf{u}$ and $\mathbf{v}$ that are in Nul A. By definition $A\mathbf{u} = \mathbf{0}$ and $A\mathbf{v} = \mathbf{0}$.

Then $\mathbf{u} + \mathbf{v}$ is in Nul A because $A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v} = \mathbf{0} + \mathbf{0} = \mathbf{0}$.

3) Any scalar multiple of a vector in Nul A is in Nul A.

Take a vector $\mathbf{v}$ that is in Nul A. Then $A(c\mathbf{v}) = cA\mathbf{v} = c\mathbf{0} = \mathbf{0}$.

Testing whether a vector $\mathbf{v}$ is in Nul A is easy: simply compute $A\mathbf{v}$ and see if the result is zero.

Comparing Col A **and** Nul A**.**

What is the relationship between these two subspaces that are defined using A?

Actually, there is no particular connection (at this point in the course).

The important thing to note at present is that these two subspaces live in different "universes". For an $m \times n$ matrix, the column space is a subset of $\mathbb{R}^m$ (all its vectors have m components), while the null space is a subset of $\mathbb{R}^n$ (all its vectors have n components).

(However: next lecture we will make a connection!)

1.4 Basis for a Subspace

A subspace usually contains an infinite number of vectors.

Often it is convenient to work with a small set of vectors that span the subspace. The smaller the set, the better.

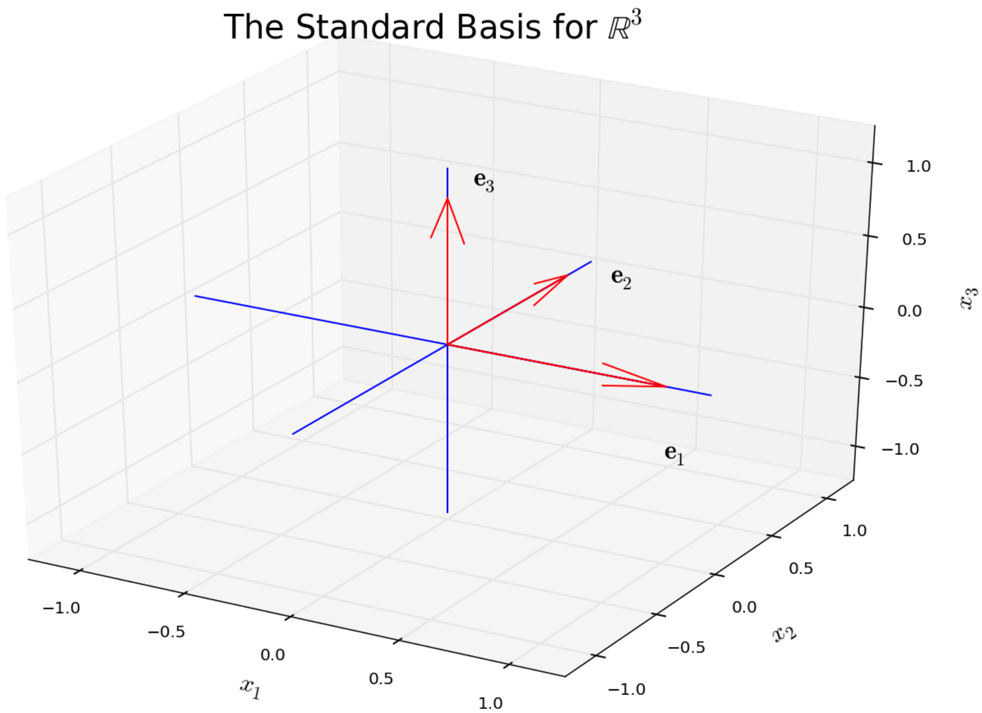
It can be shown that the smallest possible spanning set must be linearly independent.

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

Example. The columns of **any** invertible $n \times n$ matrix form a basis for $\mathbb{R}^n$. This is because, by the Invertible Matrix Theorem, they are linearly independent, and they span $\mathbb{R}^n$.

So, for example, we could use the identity matrix, I. It columns are $\mathbf{e}_1, \ldots, \mathbf{e}_n$.

The set $\{\mathbf{e}_1, \ldots, \mathbf{e}_n\}$ is called the **standard basis** for $\mathbb{R}^n$.



1.5 Question Time! Q14.3

1.5.1 Finding a basis for the nullspace.

We will often want to find a basis for Col A or for Nul A.

We'll start with finding a basis for the null space of a matrix.

Example. Find a basis for the null space of the matrix

$$A = \begin{bmatrix} -3 & 6 & -1 & 1 & -7 \\ 1 & -2 & 2 & 3 & -1 \\ 2 & -4 & 5 & 8 & -4 \end{bmatrix}.$$

Solution. We would like to describe the set of all solutions of $A\mathbf{x} = \mathbf{0}$.

We start by writing the solution of $A\mathbf{x} = \mathbf{0}$ in parametric form:

$$[A\ \mathbf{0}] \sim \begin{bmatrix} 1 & -2 & 0 & -1 & 3 & 0 \\ 0 & 0 & 1 & 2 & -2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}, \qquad \begin{array}{cccccc} x_1 & -2x_2 & & -x_4 & +3x_5 & = & 0 \\ & & x_3 & +2x_4 & -2x_5 & = & 0 \\ & & & & 0 & = & 0 \end{array}$$

So x_1 and x_3 are basic, and x_2, x_4, and x_5 are free.

So the general solution is:

$$\begin{aligned} x_1 &= 2x_2 + x_4 - 3x_5, \\ x_3 &= -2x_4 + 2x_5. \end{aligned}$$

Now, what we want to do is write the solution set as a weighted combination of vectors. The free variables will become the weights.

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 2x_2 + x_4 - 3x_5 \\ x_2 \\ -2x_4 + 2x_5 \\ x_4 \\ x_5 \end{bmatrix}$$

$$= x_2 \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} 1 \\ 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} -3 \\ 0 \\ 2 \\ 0 \\ 1 \end{bmatrix}$$

$$= x_2\mathbf{u} + x_4\mathbf{v} + x_5\mathbf{w}.$$

Now what we have is an expression that describes the entire solution set of $A\mathbf{x} = \mathbf{0}$.

So Nul A is the set of all linear combinations of $\mathbf{u}, \mathbf{v}$, and $\mathbf{w}$. That is, Nul A is the subspace spanned by $\{\mathbf{u}, \mathbf{v}, \mathbf{w}\}$.

Furthermore, this construction automatically makes $\mathbf{u}, \mathbf{v}$, and $\mathbf{w}$ linearly independent.

Since each weight appears by itself in one position, the only way for the whole weighted sum to be zero is if every weight is zero – which is the definition of linear independence.

So $\{\mathbf{u}, \mathbf{v}, \mathbf{w}\}$ is a **basis** for Nul A.

Conclusion: by finding a parametric description of the solution of the equation $A\mathbf{x} = \mathbf{0}$, we can construct a basis for the nullspace of A.

1.5.2 Finding a basis for the column space.

Warmup. We start with a warmup example. Suppose we have a matrix B that happens to be in reduced echelon form:

$$B = \begin{bmatrix} 1 & 0 & -3 & 5 & 0 \\ 0 & 1 & 2 & -1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

Denote the columns of B by $\mathbf{b}_1, \dots, \mathbf{b}_5$ and note that $\mathbf{b}_3 = -3\mathbf{b}_1 + 2\mathbf{b}_2$ and $\mathbf{b}_4 = 5\mathbf{b}_1 - \mathbf{b}_2$.

So any combination of $\mathbf{b}_1, \dots, \mathbf{b}_5$ is actually just a combination of $\mathbf{b}_1, \mathbf{b}_2$, and $\mathbf{b}_5$.

So $\{\mathbf{b}_1, \mathbf{b}_2, \mathbf{b}_5\}$ spans Col B.

Also, $\mathbf{b}_1, \mathbf{b}_2$, and $\mathbf{b}_5$ are linearly independent, because they are columns from an identity matrix.

So: the pivot columns of B form a basis for Col B.

Note that this means: **there is no combination of columns 1, 2, and 5 that yields the zero vector.** (Other than the trivial combination of course.)

The general case. Now I'll show that the pivot columns of A form a basis for Col A **for any** A.

Consider the case where $A\mathbf{x} = \mathbf{0}$ for some nonzero $\mathbf{x}$.

This says that there is a linear dependence relation between some of the columns of A.

If any of the entries in $\mathbf{x}$ are zero, then those columns do not participate in the linear dependence relation.

When we row-reduce A to its reduced echelon form B, the columns are changed, but the equations $A\mathbf{x} = \mathbf{0}$ and $B\mathbf{x} = \mathbf{0}$ have the same solution set.

So this means that the columns of A and the columns of B *have exactly the same dependence relationships* as the columns of B.

This means that any vector equation that is true for the columns of A is true for the columns of B.

In other words:

1) If some column of B can be written as a combination of other columns of B, then the same is true of the corresponding columns of A.

2) If no combination of certain columns of B yields the zero vector, then no combination of correspnding columns of A yields the zero vector.

So, if some columns of B are a basis for Col B, then the corresponding columns of A are a basis for Col A.

Example. Consider the matrix A:

$$A = \begin{bmatrix} 1 & 3 & 3 & 2 & -9 \\ -2 & -2 & 2 & -8 & 2 \\ 2 & 3 & 0 & 7 & 1 \\ 3 & 4 & -1 & 11 & -8 \end{bmatrix}$$

It is row equivalent to the matrix B that we considered above. So to find its basis, we simply need to look at the basis for its reduced row echelon form. We already computed that a basis for Col B was columns 1, 2, and 5.

Therefore we can immediately conclude that a basis for Col A is A's columns 1, 2, and 5.

So a basis for Col A is:

$$\left\{ \begin{bmatrix} 1 \\ -2 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 3 \\ -2 \\ 3 \\ 4 \end{bmatrix}, \begin{bmatrix} -9 \\ 2 \\ 1 \\ -8 \end{bmatrix} \right\}$$

Theorem. The pivot columns of a matrix A form a basis for the column space of A.

Be careful here – note that you compute the reduced row echelon form of A to find which columns are pivot columns, but you used the columns of A itself as the basis for Col A!