Lecture 6 Vector space, subspace, Basis, Dimension, Row Space, Column Space

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Intended Learning Outcomes

At the end of this lecture, student will be able to:

- Illustrate the principles of vector spaces
- Illustrate the concept of subspaces
- Write the vectors in linear combination form
- Find the span of the vector space
- Distinguish linearly independent and linearly dependent
- Define and illustrate basis and dimension of a vector space
- Illustrate row space, column space and null space

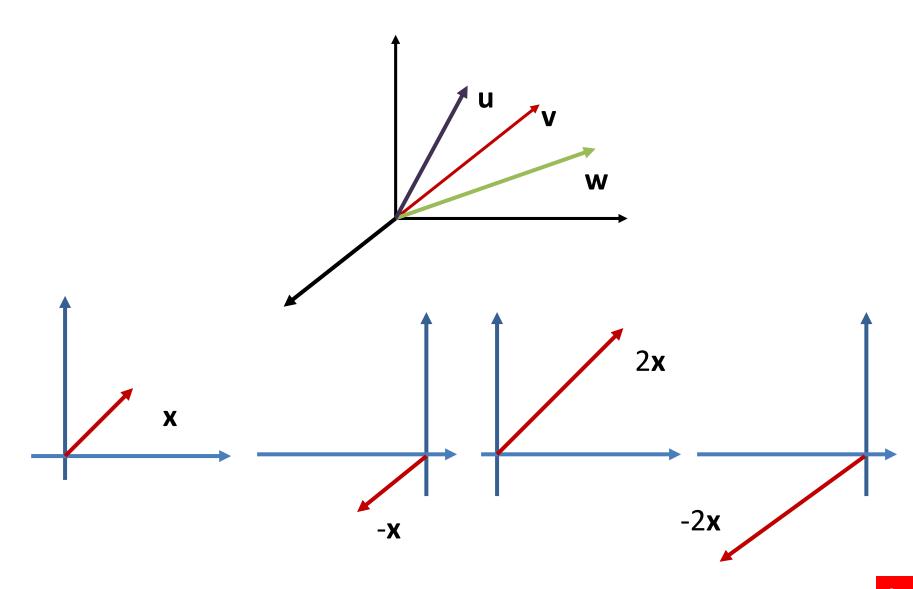


Topics

- Vectors in \mathbb{R}^n
- Vector operations
- Vector space
- Subspace
- Linear dependence and independence
- Basis and Dimension
- Null space, row space, column space
- MATLAB Code

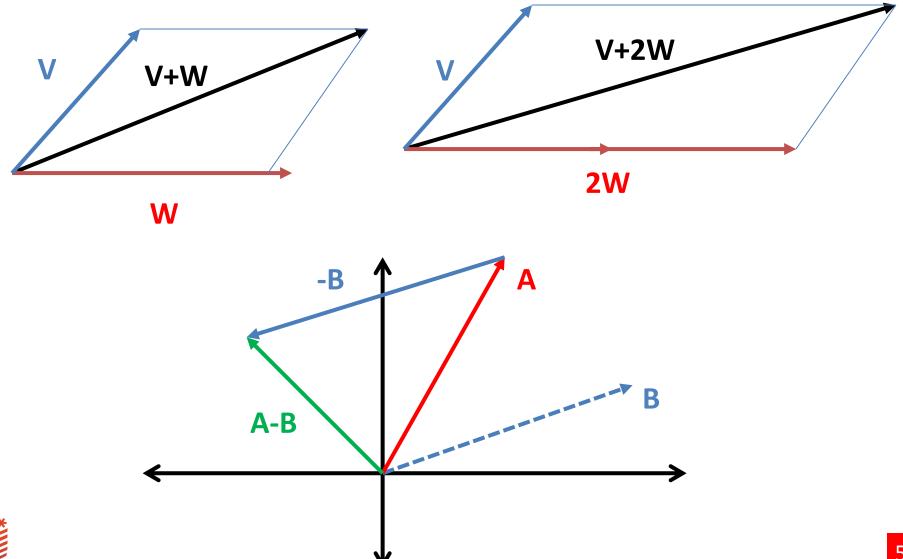


Motivation



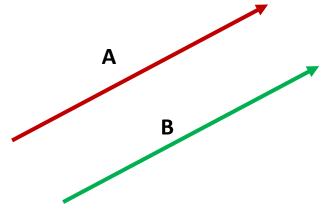


Motivation...



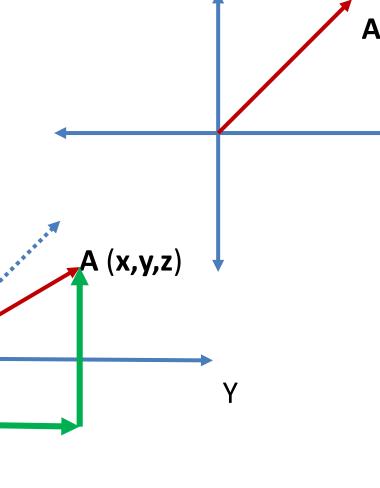
Vector

One dimensional vector (R)



Three dimensional vector (R³)

Two dimensional vector (R²)



Vectors in R^n

■ An ordered *n*-tuple:

a sequence of *n* real number (x_1, x_2, \dots, x_n)

■ *n*-space: *R*ⁿ

the set of all ordered n-tuple

$$n = 1$$
 $R^1 = 1$ -space = set of all real number

$$n = 2$$
 $R^2 = 2$ -space
= set of all ordered pair of real numbers (x_1, x_2)

$$n = 3$$
 $R^3 = 3$ -space
= set of all ordered triple of real numbers (x_1, x_2, x_3)

Vector Operation

$$\mathbf{u} = (u_1, u_2, \dots, u_n), \ \mathbf{v} = (v_1, v_2, \dots, v_n)$$
 (two vectors in \mathbb{R}^n)

Equal:

$$\mathbf{u} = \mathbf{v}$$
 if and only if $u_1 = v_1, \ u_2 = v_2, \dots, u_n = v_n$

Vector addition (the sum of u and v):

$$\mathbf{u} + \mathbf{v} = (u_1 + v_1, u_2 + v_2, \dots, u_n + v_n)$$

Scalar multiplication (the scalar multiple of u by c):

$$c\mathbf{u} = (cu_1, cu_2, \cdots, cu_n)$$

Negative:

$$-\mathbf{u} = (-u_1, -u_2, -u_3, \dots, -u_n)$$

Difference:

$$\mathbf{u} - \mathbf{v} = (u_1 - v_1, u_2 - v_2, u_3 - v_3, \dots, u_n - v_n)$$

Zero vector:

$$\mathbf{0} = (0, 0, ..., 0)$$



Vector Space

Let V be a non empty set on which two operations (vector addition and scalar multiplication) are defined. If the following axioms are satisfied for every \mathbf{u} , \mathbf{v} , and \mathbf{w} in V and every scalar (real number) c and d, then (V, +, .) is called a **vector space**.

For the vector addition + :

```
\forall v, w, u \in V
1. v + w \in V (Closure)
2. v + w = w + v (Commutativity)
3. (v + w) + u = v + (w + u) (Associativity)
4. \exists 0 \in V s.t. v + 0 = v (Additive identity)
5. \exists -v \in V s.t. v - v = 0 (Additive Inverse)
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Vector Space...

For the scalar multiplication :

```
\forall \mathbf{v}, \mathbf{w} \in V \text{ and } a, b \in \mathbb{R},
6. a\mathbf{v} \in V (Closure)
7. (a+b)\mathbf{v} = a\mathbf{v} + b\mathbf{v} (Distributivity)
8. a(\mathbf{v} + \mathbf{w}) = a\mathbf{v} + a\mathbf{w}
9. (a \times b)\mathbf{v} = a(b\mathbf{v}) = ab\mathbf{v} (Associativity)
10. 1\mathbf{v} = \mathbf{v}
```

 $(V, +, \bullet)$ is called a vector space

Let *K* be an arbitrary field. The set of all *n*-tuples of elements of *K* with vector addition and scalar multiplication defined by

$$(u_1, u_2, \dots, u_n) + (v_1, v_2, \dots, v_n) = (u_1 + v_1, u_2 + v_2, \dots, u_n + v_n)$$

$$k(u_1, u_2, \dots, u_n) = (ku_1, ku_2, \dots, ku_n)$$

Where $u, v, k \in K$. Then V is a vector space over K.

Subspace

Definition: Let *V* is a vector space over a field *F* and a *W* is a nonempty subset of *V*. Then, *W* is said to be subspace of vector space *V* if:

- $u, v \in W \text{ then } u + v \in W$
- $u \in W$ and $k \in F$ then $k u \in W$

Then W is said to be subspace of V

Trivial subspace

Every vector space V has at least two subspaces.

- (1) Zero vector space $\{0\}$ is a subspace of V.
- (2) V is a subspace of V.

Let $S = \{A \in \mathbb{R}^{2 \times 2} \mid a_{12} = -a_{21}\}$. Show that S is subspace.

- i. If $A \in S$, then A must be of the form $A = \begin{bmatrix} a & b \\ -b & c \end{bmatrix}$ and hence $\alpha A = \begin{bmatrix} \alpha a & \alpha b \\ -\alpha b & \alpha c \end{bmatrix} \Rightarrow \alpha A \in S$
- ii. If $A, B \in S$, then they must be of the form

$$A = \begin{bmatrix} a & b \\ -b & c \end{bmatrix}, B = \begin{bmatrix} d & e \\ -e & f \end{bmatrix}$$

$$A + B = \begin{bmatrix} a + d & b + e \\ -(b + e) & c + f \end{bmatrix} \Rightarrow A + B \in S$$

Hence, S is subspace of vector space V

Linear combination

A vector \mathbf{v} in a vector space V is called a linear combination of the vectors $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n$ in V if \mathbf{v} can be written in the form

$$\mathbf{v} = \alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 + \dots + \alpha_n \mathbf{u}_n$$

Where $\alpha_1, \alpha_2, \alpha_3, \dots, \alpha_n$ are scalars

Example 12 Show that w=(1,1,1) is a linear combination of $u_1=((1,2,3), u_2=(0,1,2) \ and \ u_3=(-1,0,1)$

Sol. Let
$$\mathbf{W} = \alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3$$

$$(1,1,1) = \alpha_1 (1,2,3) + \alpha_2 (0,1,2) + \alpha_3 (-1,0,1)$$

$$(1,1,1) = (\alpha_1 - \alpha_3, 2\alpha_1 + \alpha_2, 3\alpha_1 + 2\alpha_2 + \alpha_3)$$



Linear combination....

$$\alpha_1 - \alpha_3 = 1$$

$$2\alpha_1 + \alpha_2 = 1$$

$$3\alpha_1 + 2\alpha_2 + \alpha_3 = 1$$

We write in matrix form,

$$\boldsymbol{A} = \begin{bmatrix} 1 & -1 & 0 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{bmatrix}, \ \boldsymbol{\alpha} = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \end{bmatrix} \boldsymbol{B} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$[A:B] = \begin{bmatrix} 1 & -1 & 0 & 1 \\ 2 & 1 & 0 & 1 \\ 3 & 2 & 1 & 1 \end{bmatrix}$$
 Solving by Gauss-
$$[A:B] \sim \begin{bmatrix} 1 & 0 & -1 & 1 \\ 0 & 1 & 2 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$[A:B] \sim \begin{bmatrix} 1 & 0 & -1 & 1 \\ 0 & 1 & 2 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\alpha_1 = 1 + t, \alpha_2 = -1 - 2t, \alpha_3 = t$$

$$\boldsymbol{W} = 2\boldsymbol{u}_1 - 3\boldsymbol{u}_2 + \boldsymbol{u}_3$$



Span of a set: span (S)

If $S = \{v_1, v_2, ..., v_k\}$ is a set of vectors in a vector space V, then **the** span of S is the set of all linear combinations of the vectors in S,

span
$$(S) = \{\alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 \dots + \alpha_n \mathbf{v}_n\}$$

a spanning set of a vector space:

If every vector in a given vector space can be written as a linear combination of vectors in a given set *S*, then *S* is called **a spanning set** of the vector space

Show that the set $S = \{(1,1,1)^T, (1,1,0)^T, (1,0,0)^T\}$ spans R^3

Sol. We must determine whether a vector $\mathbf{u} = (u_1, u_2, u_3)^T$ can be written in the linear combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$

$$\boldsymbol{u} = \alpha_1 \boldsymbol{v}_1 + \alpha_2 \boldsymbol{v}_2 + \alpha_3 \boldsymbol{v}_3$$

$$\begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = \alpha_1 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + \alpha_2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + \alpha_3 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

This leads to system of equation

$$\alpha_1 + \alpha_2 + \alpha_3 = u_1$$

$$\alpha_1 + \alpha_2 = u_2$$

$$\alpha_1 = u_3$$

Solving by Gauss elimination method

Example 3...

$$\begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \end{bmatrix} = \begin{bmatrix} u_3 \\ u_2 - u_3 \\ u_1 - u_2 \end{bmatrix}$$

Thus,

$$\begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = u_3 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + (u_2 - u_3) \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + (u_1 - u_2) \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

So the three vectors span R^3

Show that the set $S = \{(1,2,4)^T, (2,1,3)^T, (4,-1,1)^T\}$ spans \mathbb{R}^3

Sol. We must determine whether a vector $\mathbf{u}=(u_1,u_2,u_3)$ can be written in the linear combination of $\mathbf{v}_1,\mathbf{v}_2,\mathbf{v}_3$

$$u \in R^3 \Rightarrow u = \alpha_1 v_1 + \alpha_2 v_2 + \alpha_3 v_3 \tag{1}$$

$$\begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = \alpha_1 \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix} + \alpha_2 \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} + \alpha_3 \begin{bmatrix} 4 \\ -1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = \begin{bmatrix} \alpha_1 + 2\alpha_2 + 4\alpha_3 \\ 2\alpha_1 + \alpha_2 - \alpha_3 \\ 4\alpha_1 + 3\alpha_2 + \alpha_3 \end{bmatrix}$$

$$\alpha_1 + 2\alpha_2 + 4\alpha_3 = u_1$$

$$2\alpha_1 + \alpha_2 - \alpha_3 = u_2 \tag{3}$$

$$4\alpha_1 + 3\alpha_2 + \alpha_3 = u_2 \tag{4}$$



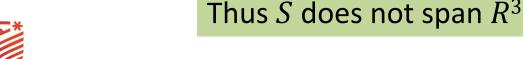
Example 4...

Solving equation (2),(3) and (4) by Gauss elimination method Augmented matrix

$$\begin{bmatrix} 1 & 2 & 4 : u_1 \\ 2 & 1 - 1 : u_2 \\ 4 & 3 & 1 : u_3 \end{bmatrix} \xrightarrow{\text{GE}} \begin{bmatrix} 1 & 2 & 4 : u_1 \\ 0 & 1 & 3 : \frac{2u_1 - u_2}{3} \\ 0 & 0 & 0 : 2u_1 + 5u_2 - 3u_3 \end{bmatrix}$$

$$2u_1 + 5u_2 - 3u_3 \neq 0$$

then the system is inconsistent. Hence, for most choices of u_1 , u_2 and u_3 , it is impossible to express $(u_1, u_2, u_3)^T$ as a linear combination of $(1, 2, 4)^T$, $(2, 1, 3)^T$, and $(4, -1, 1)^T$.



Linearly dependence

Definition: The set of vectors $\{v_1, v_2, v_3, ..., v_n\}$ is said to be **linearly dependent** if

- All the vectors are of the same order
- There exists n scalars $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_n$ (not all zero), such that

$$\lambda_1 v_1 + \lambda_2 v_2 + \lambda_3 v_3 + \dots \lambda_n v_n = 0$$
 ----(1)

Where **0** denotes the *n*-vector whose components are zero

Equation (1) is called a **linear dependence relation** among v_1, \dots, v_n when the weights $(\lambda_1, \dots, \lambda_n)$ are not all zero.



Show that the vectors $X_1 = (1,2,4)$, $X_2 = (3,6,12)$ are linearly dependent.

Sol. Let λ_1, λ_2 are scalars, then

$$\lambda_1 X_1 + \lambda_2 X_2 = 0$$

 $\lambda_1 (1,2,4) + \lambda_2 (3,6,12) = 0$

$$(\lambda_1 + 3\lambda_2, 2\lambda_1 + 6\lambda_2, 4\lambda_1 + 12\lambda) = 0$$

$$\lambda_1 + 3\lambda_2 = 0$$

$$2\lambda_1 + 6\lambda_2 = 0$$

$$4\lambda_1 + 12\lambda = 0$$

The coefficient matrix of the linear equations

$$\mathbf{A} = \begin{bmatrix} 1 & 3 \\ 2 & 6 \\ 4 & 12 \end{bmatrix}$$

Example 5...

$$(R_1 \to R_2 - 2R_1), (R_3 \to R_3 - 4R_1)$$

$$A = \begin{bmatrix} 1 & 3 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$$

Using Back substitution

$$\lambda_1 + 3\lambda_2 = 0$$
$$\lambda_1 = -3\lambda_2$$

Put
$$\lambda_2 = 1$$
 then $\lambda_1 = -3$
 $\lambda_1 \neq 0$ and $\lambda_2 \neq 0$

Hence X_1 and X_2 are linearly dependent vectors

Linearly independence

Definition: The set of vectors $\{v_1, v_2, v_3, ..., v_n\}$ is said to be **linearly independent** if the vector equation

$$\lambda_1 v_1 + \lambda_2 v_2 + \lambda_3 v_3 + \dots \lambda_n v_n = 0$$

Has only trivial solution $\lambda_1 = \lambda_2 = \lambda_3 = \dots \lambda_n = 0$

Where 0 denotes the n-vector whose components are zero

Equation is called a **linear independence relation** among v_1, \dots, v_n when the all weights are zero.

Show that the three vectors $\mathbf{u}=(1,0,0)$, $\mathbf{v}=(0,1,0)$ and $\mathbf{w}=(0,0,1)$ are linearly independent

Sol. Let k_1 , k_2 , k_3 are three numbers such that

$$k_1 u + k_2 v + k_3 w = 0$$

$$k_1(1,0,0) + k_2(0,1,0) + k_3(0,0,1) = 0$$

$$(k_1, k_2, k_3) = (0,0,0)$$

$$\Rightarrow k_1 = k_2 = k_3 = 0$$

Thus u, v, w are linearly independent

Show that the row vectors of the matrix

$$\begin{bmatrix} 1 & 2 & -2 \\ -1 & 3 & 0 \\ 0 & -2 & 1 \end{bmatrix}$$
 are linearly independent

Sol. Let k_1 , k_2 , k_3 are three numbers and

$$X_1 = (1,2,-2)^{'}, X_2 = (-1,3,0)^{'}, X_3 = (0,-2,1)$$

$$X_1 = \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix}, X_2 = \begin{bmatrix} -1 \\ 3 \\ 0 \end{bmatrix}, X_3 = \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix}$$

$$k_1 X_1 + k_2 X_2 + k_3 X_3 = 0 (1)$$

$$k_1 \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix} + k_2 \begin{bmatrix} -1 \\ 3 \\ 0 \end{bmatrix} + k_3 \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Example 7...

$$\begin{array}{l} k_1 - k_2 & = 0 \\ 2k_1 + 3k_2 - 2k_3 = 0 \\ -2k_1 & + k_3 = 0 \end{array}$$

This is system of homogeneous linear equations, then coefficient matrix of the linear system is

natrix of the linear system is
$$A = \begin{bmatrix} 1 & -1 & 0 \\ 2 & 3 & -2 \\ -2 & 0 & 1 \end{bmatrix}$$
Gauss elimination
$$\begin{bmatrix} 1 & -1 & 0 \\ 0 & 5 & -2 \\ 0 & 0 & \frac{1}{5} \end{bmatrix}$$

$$k_{1} - k_{2} = 0$$

$$5k_{2} - 2k_{3} = 0$$

$$\frac{1}{5}k_{3} = 0$$

$$\Rightarrow k_{3} = 0, then k_{1} = k_{2} = 0$$

$$\Rightarrow k_{1} = k_{2} = k_{3} = 0$$

Hence the given row vector of the matrix are linearly independent

Linearly dependence and independence of vectors by rank method

- If the rank of matrix of the given vectors is equal to number of vectors, then the vectors are linearly independent
- If the rank of matrix of the given vectors is less than the number of vectors, then the vectors are linearly dependent



Show that the set of vectors X=[1, 2, -3, 4], Y=[3,-1,2,1] and Z=[1,-5,8,-7] are linearly dependent

Sol. Let us form a matrix of given vectors

$$\begin{bmatrix} 1 & 2 & -3 & 4 \\ 3 & -1 & 2 & 1 \\ 1 & -5 & 8 & -7 \end{bmatrix}$$
 Using Gauss elimination method

$$\begin{bmatrix} 1 & 2 & -3 & 4 \\ 3 & -1 & 2 & 1 \\ 1 & -5 & 8 & -7 \end{bmatrix} \xrightarrow{\text{Gauss elimination}} \begin{bmatrix} 1 & 2 & -3 & 4 \\ 0 & -7 & 11 & -11 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Here the rank of matrix=2 < number of vectors. Hence, vectors are linearly dependent

Show using the matrix that the vectors: [2, 5, 2, -3], [3, 6, 5, 2], [4, 5, 14, 14], [5, 10, 8, 4] are linearly independent

Sol. Here the given vectors are [2, 5, 2, -3], [3, 6, 5, 2], [4, 5, 14, 14], [5, 10, 8, 4]. Let us form a matrix of given vectors

$$A = \begin{bmatrix} 2 & 5 & 2 & -3 \\ 3 & 6 & 5 & 2 \\ 4 & 5 & 14 & 14 \\ 5 & 10 & 8 & 4 \end{bmatrix}$$

$$A = \begin{bmatrix} 2 & 5 & 2 & -3 \\ 3 & 6 & 5 & 2 \\ 4 & 5 & 14 & 14 \\ 5 & 10 & 8 & 4 \end{bmatrix}$$
Gauss elimination
$$A = \begin{bmatrix} 0 & 3 & -4 & -13 \\ 0 & 3 & -4 & -13 \\ 0 & 0 & \frac{10}{3} & -\frac{5}{3} \\ 0 & 0 & 0 & \frac{1}{2} \end{bmatrix}$$

The rank of matrix A=4=number of vectors Hence, the vectors are linearly independent

Basis

Definition: Let V be a vector space. The vectors $v_1, v_2, v_3, \dots, v_n$ form basis for a vector space V if and only if

- 1. $v_1, v_2, v_3, \dots, v_n$ are linearly independent
- 2. $v_1, v_2, v_3, \dots, v_n$ span V

$$\mathbf{v} = \alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + \alpha_3 \mathbf{v}_3 \dots \alpha_n \mathbf{v}_n$$

 $(\alpha_1, \alpha_2, \alpha_3, \ldots, \alpha_n)$ is called coordinates of the basis V.

Dimension of Basis

Definition: The number of vectors presents in a basis of a vector space V is called the dimension of V. It is denoted as dim(V)

Example (1): Dimension of the vector space V_4 (R) is 4, since four vectors (1,0,0,0),(0,1,0,0), (0,0,1,0) and (0,0,0,1) form a basis of V_4

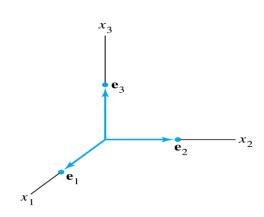
Example (2): Dimension of the vector space V_n (R) is n, since there are n number of vectors in a basis of V_n

Standard Basis

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

Where

$$e_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, e_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, e_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \dots e_n = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}$$



The standard basis for \mathbb{R}^3 .

As particular case, the standard basis of V (F) is $\{(1,0),(0,1)\}$ and that of V (F) is $\{(1,0,0),(0,1,0),(0,0,1)\}$

Find the coordinate vector of W= $\{-12,20\}$ relative to the basis $V_1 = \{(-1,2)\}$ and $V_2 = \{(4,-6)\}$

Solution. We have to find out α_1 and α_2 so that

$$W = \alpha_1 V_1 + \alpha_2 V_2$$

$$(-12,20) = \alpha_1 (-1,2) + \alpha_2 (4,-6)$$

$$(-12,20) = (-\alpha_1 + 4\alpha_2, 2\alpha_1 - 6\alpha_2)$$

$$-\alpha_1 + 4\alpha_2 = -12$$

$$2\alpha_1 - 6\alpha_2 = 20$$

Solving these equations, we get α_1 =4 and α_1 =-2. Therefore W is the linear combination of V_1 and V_2 and we can write

$$W = 4V_1 - 2V_2$$

Hence the coordinate vector of (-12,20) is (4,-2)



Find the coordinate vector of w relative to the basis

$$S = \{(1,1,1), (1,1,0), (1,0,0)\}$$
 of V (R) when W=(4,-3,2)

Sol. Now let
$$W = \alpha_1 V_1 + \alpha_2 V_2 + \alpha_3 V_3$$

$$(4,-3,2) = \alpha_1 (1,1,1) + \alpha_2 (1,1,0) + \alpha_3 (1,0,0)$$

$$(4,-3,2) = (\alpha_1 + \alpha_2 + \alpha_3, \alpha_1 + \alpha_2, \alpha_1)$$

$$\alpha_1 + \alpha_2 + \alpha_3 = 4$$

$$\alpha_1 + \alpha_2 = -3$$

$$\alpha_1 = 2$$

Solving these equations, we get α_1 =2 and α_2 =-5 and α_3 = 7. Therefore W is the linear combination of $V_{1,}$ V_2 and V_3 and we can write

$$W = 2V_1 - 5V_2 + 7V_3$$

Hence the coordinate vector of (4,-3,2) is (2,-5,7)



Show that the vectors (1,0,0), (1,1,0) and (1,1,1) form a basis for \mathbb{R}^3

Sol. Let
$$u_1$$
 = (1,0,0), u_2 = (1,1,0), u_3 = (1,1,1). Let $u_1, u_2, u_3 \in \mathbf{R}^3$ and $\alpha_1, \alpha_2, \alpha_3 \in \mathbf{R}$ Such that

$$\alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 = 0$$

$$\alpha_1 (1,0,0) + \alpha_2 (1,1,0) + \alpha_3 (1,1,1) = 0$$
(1)

$$(\alpha_1 + \alpha_2 + \alpha_3, \alpha_2 + \alpha_3, \alpha_3) = (0,0,0)$$

$$\alpha_1 + \alpha_2 + \alpha_3 = 0 \tag{2}$$

$$\alpha_2 + \alpha_3 = 0 \tag{3}$$

$$\alpha_3 = 0 \tag{4}$$



Example 3...

Solving these equations, $\alpha_1=\alpha_2=\alpha_3=0$ the non-zero values of $\alpha_1,\alpha_2,\alpha_3$ do not exist which can satisfy

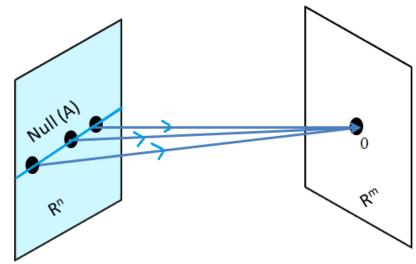
Thus $\mathbf{u}_1 = (1,0,0)$, $\mathbf{u}_2 = (1,1,0)$, $\mathbf{u}_3 = (1,1,1)$ are linearly independent.

Also the dimension of vector space is R^3 . Hence any set of three linearly independent vectors is form a basis for R^3

Null Space and Nullity of a Matrix

Definition: The null space of an $m \times n$ matrix A, written as Nul (A), is the set of all solutions of the homogeneous equation Ax = 0 In set notation,

$$Nul(A) = \{x : x \in \mathbb{R}^n \ and \ Ax = 0\}$$



Nullity: The dimension of the null space of the matrix A is called the nullity of A and is denoted as nullity (A) or the number of free variables in the solution Ax=0

Consider the following system of homogeneous equations

$$\begin{aligned}
 x_1 - 3x_2 - 2x_3 &= 0 \\
 -5x_1 + 9x_2 + x_3 &= 0
 \end{aligned}
 \tag{1}$$

In the matrix form, the system is written as Ax=0

$$A = \begin{bmatrix} 1 & -3 & -2 \\ -5 & 9 & 1 \end{bmatrix}$$

The set of all x that satisfy equation(1) is called the solution set of the system (1). We call this set of x that satisfy Ax=0 is the null space of the matrix A.

Let

$$u = \begin{bmatrix} 5 \\ 3 \\ -2 \end{bmatrix}$$

Then

$$\mathbf{A}\mathbf{u} = \begin{bmatrix} 1 & -3 & -2 \\ -5 & 9 & 1 \end{bmatrix} \begin{bmatrix} 5 \\ 3 \\ -2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Thus u is in Nul (A)

Find a spanning set for null space of the matrix

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

Step I find the general solution of Ax=0 by reducing A into reduced row echelon form

$$\begin{bmatrix} -3 & 6 & -1 & 1 & -7 \\ 1 & -2 & 2 & 3 & -1 \\ 2 & -4 & 5 & 8 & -4 \end{bmatrix} = \begin{bmatrix} 1 & -2 & 0 & -1 & 3 & 0 \\ 0 & 0 & 1 & 2 & -2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

By back substitution $x_1 - 2x_2 - x_4 + 3x_5 = 0$ $x_3 + 2x_4 - 2x_5 = 0$

$$x_1 = 2x_2 + x_4 - 3x_5$$

$$x_3 = -2x_4 + 2x_5$$

Example 5...

The free variables are x_2 , x_4 , x_5 ,

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

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = x_2 \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} 1 \\ 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} -3 \\ 0 \\ 2 \\ 0 \\ 1 \end{bmatrix}$$

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

Every linear combination of u,v and w is an element of Nul (A). The dimension of null space of the matrix A is 3. Thus the nullity of the matrix A = 3

Row space

Definition: if $r_1, r_2, r_3, \dots, r_n$ are the rows of the matrix A then subspace of R^n that is spanned by the row vectors of A is called row space. It is denoted as row(A)

Row space of
$$A = \{r_1, r_2, r_3, \dots, r_n\}$$

THEOREM: if two matrices are row equivalent, then their row space are the same. If B is in echelon form, the non-zero rows of B form a basis for the row space of A as well as for that of B.

Let

$$A = \begin{bmatrix} -2 & -5 & 8 & 0 & -17 \\ 1 & 3 & -5 & 1 & 5 \\ 3 & 11 & -19 & 7 & 1 \\ 1 & 7 & -13 & 5 & -3 \end{bmatrix}$$

$$r_{1} = (-2, -5, 8, 0, -17)$$

$$r_{2} = (1, 3, -5, 1, 5)$$

$$r_{3} = (3, 11, -19, 7, 1)$$

$$r_{4} = (1, 7, -13, 5, -3)$$

The row space of A is the subspace of R spanned by $\{r_1, r_2, r_3, r_4\}$. That is

$$Row(A) = span\{r_1, r_2, r_3, r_4\}.$$

Column space

Definition: if $c_1, c_2, c_3, \ldots, c_m$ are the columns of the matrix A, then subspace of R^n that is spanned by the column vectors of A is called Column space . It is denoted as col(A)

Column space of
$$A = \{c_1, c_2, c_3, \dots, c_m\}$$

Find the bases for the row space, the column space and the null space

of the matrix

$$A = \begin{vmatrix} -2 & -5 & 8 & 0 & -17 \\ 1 & 3 & -5 & 1 & 5 \\ 3 & 11 & -19 & 7 & 1 \\ 1 & 7 & -13 & 5 & -3 \end{vmatrix}$$

Matrix A reduce to row echelon form

$$A \sim B = \begin{bmatrix} 1 & 3 & -5 & 1 & 5 \\ 0 & 1 & -2 & 2 & -7 \\ 0 & 0 & 0 & -4 & 20 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

The first three rows of *B* form a basis for the row space of the matrix *A*. Thus, basis for row space is

$$B_R = \{(1,3,-5,1,5), (0,1,-2,2,-7), (0,0,0,-4,20)\}$$

Example 7...

For the column space, it is observe that the pivots are in columns 1, 2 and 4 only. Hence Columns 1,2, and 4 of A (not B) form a basis for Col(A)

Basis for Col(A)=
$$\begin{bmatrix} -2\\1\\3\\1 \end{bmatrix}, \begin{bmatrix} -5\\3\\11\\7\\5 \end{bmatrix}$$

The reduced row echelon form of matrix A

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

The equation Ax=0 equivalent to equation Cx=0



$$x_1 + x_3 + x_5 = 0$$

$$x_2 - 2x_3 + 3x_5 = 0$$

$$x_4 - 5x_5 = 0$$

So

$$x_1 = -x_3 - x_5$$

$$\Rightarrow x_2 = 2x_3 - 3x_5$$

$$x_4 = 5x_5$$

 x_3 and x_5 are free variables, then the solution of the Ax=0 can be written as

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} -x_3 - x_5 \\ 2x_3 - 3x_5 \\ x_3 \\ 5x_5 \\ x_5 \end{bmatrix} = x_3 \begin{bmatrix} -1 \\ 2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} -1 \\ -3 \\ 0 \\ 5 \\ 1 \end{bmatrix}$$

Basis for Nul(A)=
$$\begin{bmatrix} -1 \\ 2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ -3 \\ 0 \\ 5 \\ 1 \end{bmatrix}$$

Rank and Rank nullity theorem

Rank of a Matrix

- The row rank of matrix is equal to the dimension of the row space of the matrix
- The column rank of matrix is equal to the dimension of the column space of the matrix

Rank nullity theorem

Consider a matrix A then

Rank(A)+null(A)=number of columns of A

Determine the null space, row space and column space of the matrix

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

Sol. We solve the following system of equations to find the null

space
$$x_1 + 3x_2 + 4x_3 - 2x_4 - x_5 = 0$$

 $3x_1 + 7x_2 + 6x_3 + 2x_4 + x_5 = 0$

$$2x_1 + 4x_2 + 2x_3 + 4x_4 + 2x_5 = 0$$

$$x_1 + x_2 - 2x_3 + 6x_4 + 3x_5 = 0$$

We solve this by using Gauss elimination method to reduce in echelon form

Example 8...

The coefficient matrix

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

$$(R_2 \to R_2 - 3R_1), (R_3 \to R_3 - (R_2 - R_1))$$

$$(R_4 \to R_4 - (R_2 - 2R_1))$$

$$(R_4 \to R_4 - (R_2 - 2R_1))$$

The rank $(\bar{A})=2$, then

Number of free variables=5-2=3

Let
$$x_3 = k_1$$
, $x_4 = k_2$, $x_5 = k_3$

$$x_1 = 5k - 10k_2 - 5k_3$$

$$x_2 = -3k_1 + 4k_2 + 2k_3$$



Example 8...

The null space of A consists of the following vectors

$$X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 5k_1 - 10k_2 - 5k_3 \\ -3k_1 + 4k_2 + 2k_3 \\ k_1 \\ k_2 \\ k_3 \end{bmatrix} = \begin{bmatrix} 5 \\ -3 \\ 1 \\ 0 \\ 0 \end{bmatrix} + k_2 \begin{bmatrix} -10 \\ 4 \\ 0 \\ 1 \\ 0 \end{bmatrix} + k_3 \begin{bmatrix} -5 \\ 2 \\ 0 \\ 0 \\ 1 \end{bmatrix} = k_1u + k_2v + k_3w$$

The null space (A)={u,v,w} and the nullity of A=3. The dimension of the null space is 3.

Thus by rank nullity theorem

Rank(A)=Number of column of A-nullity(A) = 5-3 =2



The row space of A, Row(A)= $\{r_1, r_2\}$, where

$$r_1 = \begin{bmatrix} 1 & 3 & 4 & -2 & -1 \end{bmatrix}, r_2 \begin{bmatrix} 0 & 1 & 3 & 4 & -2 \end{bmatrix}$$

The column space of A, $col(A) = \{c_1, c_2\}$, where

$$c_{1} = \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}, c_{2} \begin{bmatrix} 3 \\ 7 \\ 4 \\ 1 \end{bmatrix}$$

Linear Transformation

Definition: If $T: V \rightarrow W$ is a function from a vector space V into a vector space W, then T is called a *linear transformation* from V to W if for all vectors \mathbf{u} and \mathbf{v} in V and all scalars \mathbf{c}

•
$$T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$$

•
$$T(c\mathbf{u}) = cT(\mathbf{u})$$

In the special case where V=W, the linear transformation $T:V\to V$ is called a *linear operator* on V.

Prove that $L: \mathbb{R}^2 \to \mathbb{R}^2$ s.t L(x) = 3x is a linear transformation.

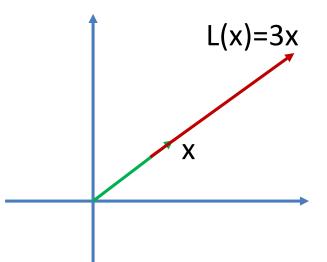
Sol. Let $x, y \in \mathbb{R}^2$. Since

$$L(\alpha x) = 3(\alpha x) \Rightarrow L(\alpha x) = \alpha(3x)$$

$$L(x + y) = 3(x + y)$$

$$= 3x + 3y$$

$$L(x + y) = L(x) + L(y)$$



it follows that L is a linear operator. We can think of L as a stretching by a factor of 3. In general, if α is a positive scalar, the linear operator $F(\mathbf{x}) = \alpha \mathbf{x}$ can be thought of as a stretching or shrinking by a factor of α .

Dilation and Contraction operators

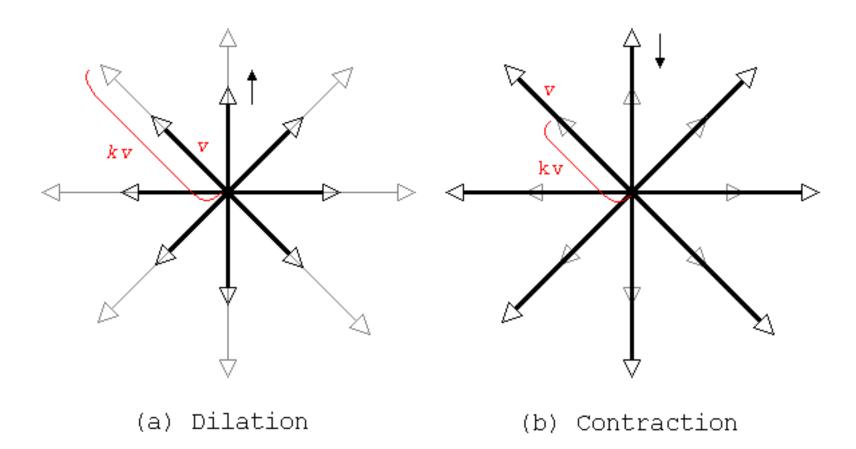
Let V be any vector space and k any fixed scalar. The function $T:V \rightarrow V$ defined by

$$T(\mathbf{v}) = k \mathbf{v}$$

is linear operator on V.

- **Dilation**: k > 1
- **Contraction**: 0 < k < 1

Dilation and Contraction operators





Matrix representation for Linear Transformations

Two representations of the linear transformation $T:R^3 \rightarrow R^3$:

$$(1)T(x_1, x_2, x_3) = (2x_1 + x_2 - x_3, -x_1 + 3x_2 - 2x_3, 3x_2 + 4x_3)$$

$$(2)T(\mathbf{x}) = A\mathbf{x} = \begin{bmatrix} 2 & 1 & -1 \\ -1 & 3 & -2 \\ 0 & 3 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

Three reasons for matrix representation of a linear transformation:

- It is simpler to write.
- It is simpler to read.
- It is more easily adapted for computer use.

Standard matrix representation for a linear transformation

Theorem: Let $T: \mathbb{R}^n \to \mathbb{R}^m$ be a linear transformation and $\{e_1, e_2, ..., e_n\}$ are the basis of \mathbb{R}^n such that

$$T(e_1) = \begin{bmatrix} a_{11} \\ a_{21} \\ \mathbf{M} \\ a_{m1} \end{bmatrix}, \quad T(e_2) = \begin{bmatrix} a_{12} \\ a_{22} \\ \mathbf{M} \\ a_{m2} \end{bmatrix}, \quad \mathbf{L}, \quad T(e_n) = \begin{bmatrix} a_{1n} \\ a_{2n} \\ \mathbf{M} \\ a_{mn} \end{bmatrix},$$

Then the $m \times n$ matrix whose n columns correspond to $T(e_i)$

$$A = \begin{bmatrix} T(e_1) \mid T(e_2) \mid L \mid T(e_n) \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & L & a_{1n} \\ a_{21} & a_{22} & L & a_{2n} \\ M & M & O & M \\ a_{m1} & a_{m2} & L & a_{mn} \end{bmatrix}$$

is such that $T(\mathbf{v}) = A\mathbf{v}$ for every \mathbf{v} in \mathbb{R}^n .

A is called the standard matrix for T.



Proof

$$\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ \mathbf{M} \\ v_n \end{bmatrix} = v_1 e_1 + v_2 e_2 + \mathbf{L} + v_n e_n$$

T is a L.T.
$$\Rightarrow T(\mathbf{v}) = T(v_1 e_1 + v_2 e_2 + \mathbf{L} + v_n e_n)$$

$$= T(v_1 e_1) + T(v_2 e_2) + \mathbf{L} + T(v_n e_n)$$

$$= v_1 T(e_1) + v_2 T(e_2) + \mathbf{L} + v_n T(e_n)$$

$$A\mathbf{v} = \begin{bmatrix} a_{11} & a_{12} & \mathbf{L} & a_{1n} \\ a_{21} & a_{22} & \mathbf{L} & a_{2n} \\ \mathbf{M} & \mathbf{M} & \mathbf{O} & \mathbf{M} \\ a_{m1} & a_{m2} & \mathbf{L} & a_{mn} \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ \mathbf{M} \\ v_n \end{bmatrix} = \begin{bmatrix} a_{11}v_1 + a_{12}v_2 + \mathbf{L} + a_{1n}v_n \\ a_{21}v_1 + a_{22}v_2 + \mathbf{L} + a_{2n}v_n \\ \mathbf{M} \\ a_{m1}v_1 + a_{m2}v_2 + \mathbf{L} + a_{mn}v_n \end{bmatrix}$$



Proof...

$$= v_1 \begin{bmatrix} a_{11} \\ a_{21} \\ \mathbf{M} \end{bmatrix} + v_2 \begin{bmatrix} a_{12} \\ a_{22} \\ \mathbf{M} \end{bmatrix} + \mathbf{L} + v_n \begin{bmatrix} a_{1n} \\ a_{2n} \\ \mathbf{M} \end{bmatrix}$$
$$= v_1 T(e_1) + v_2 T(e_2) + \mathbf{L} + v_n T(e_n)$$

Therefore, $T(\mathbf{v}) = A\mathbf{v}$ for each \mathbf{v} in \mathbb{R}^n

Find the standard matrix for the L.T. $T: \mathbb{R}^3 \to \mathbb{R}^2$ define by

$$T(x, y, z) = (x-2y, 2x + y)$$

Sol:

Vector Notation

$$T(e_1) = T(1, 0, 0) = (1, 2)$$

$$T(e_2) = T(0, 1, 0) = (-2, 1)$$

$$T(e_3) = T(0, 0, 1) = (0, 0)$$

Matrix Notation

$$T(e_1) = T \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$T(e_2) = T\begin{pmatrix} 0\\1\\0 \end{pmatrix} = \begin{bmatrix} -2\\1 \end{bmatrix}$$

$$T(e_3) = T\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$



Example 10...

$$A = \begin{bmatrix} T(e_1) & T(e_2) & T(e_3) \end{bmatrix}$$
$$= \begin{bmatrix} 1 & -2 & 0 \\ 2 & 1 & 0 \end{bmatrix}$$

Check:

$$A \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 & -2 & 0 \\ 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x - 2y \\ 2x + y \end{bmatrix}$$

i.e.
$$T(x, y, z) = (x-2y, 2x + y)$$

Note:

$$A = \begin{bmatrix} 1 & -2 & 0 \\ 2 & 1 & 0 \end{bmatrix} \leftarrow \begin{cases} 1x - 2y + 0z \\ \leftarrow 2x + 1y + 0z \end{cases}$$



Let $L: \mathbb{R}^2 \to \mathbb{R}^3$ be the linear transformation defined by

$$L(x) = (x_2, x_1 + x_2, x_1 - x_2)^T$$

Find the matrix representations of L with respect to the ordered bases $\{\boldsymbol{u}_1,\boldsymbol{u}_2\}$ and $\{\boldsymbol{b}_1,\boldsymbol{b}_2,\boldsymbol{b}_3\}$, where $\boldsymbol{u}_1=(1,2)^T$, $\boldsymbol{u}_2=(3,1)^T$ And $\boldsymbol{b}_1=(1,0,0)^T$, $\boldsymbol{b}_2=(1,1,0)^T$, $\boldsymbol{b}_3=(1,1,1)^T$

We must compute $L(\mathbf{u}1)$ and $L(\mathbf{u}2)$ and then transform the matrix $(\mathbf{b}1, \mathbf{b}2, \mathbf{b}3 \mid L(\mathbf{u}1), L(\mathbf{u}2))$ to reduced row echelon form:

$$L(u_1) = (2,3,-1)^T$$
 $L(u_2) = (1,4,2)^T$

$$\begin{bmatrix} 1 & 1 & 0 & 2 & 1 \\ 0 & 1 & 1 & 3 & 4 \\ 0 & 0 & 1 & -1 & 2 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 & 0 & | & -1 & -3 \\ 0 & 1 & 0 & | & 4 & 2 \\ 0 & 0 & 1 & | & -1 & 2 \end{bmatrix}$$



Example 11...

The matrix representing *L* with respect to the given ordered bases is

$$\boldsymbol{A} = \begin{bmatrix} -1 & -3 \\ 4 & 2 \\ -1 & 2 \end{bmatrix}$$

We can verify that

$$L(u_1) = -b_1 + 4b_2 - b_3$$

 $L(u_2) = -3b_1 + 2b_2 + 2b_3$

Matlab Code

To find the Null space in MATLAB in-built command



Matlab Code

```
function [cs,ns,rs] = threeb(A)
  [V, pivot] = rref(A);
  r = length(pivot);
  cs = A(:,pivot);
  ns = null(A,'r');
  rs = V(1:r,:);
end
```



Session Summary

- For a set of vectors to be a vector space, it has to satisfy ten conditions
- A subset of a vector space is a subspace if it closed under vector addition and scalar multiplication
- The set $\{v_1,\ldots,v_n\}$ is a **spanning set** for V if and only if every vector in V can be written as a linear combination of v_1,v_2,\ldots,v_n
- A set of vectors is linearly independent if the linear combination of vectors is zero provided that all the scalars are zero
- A set of vectors is linearly dependent if the linear combination of vectors is zero for some non-zero scalars