

Week 3 : Introduction to vector spaces

Lecture 1 : Introduction to vector spaces

What are vector spaces?

Recall : vectors in R^2

Consider vectors $(x_1, x_2, \dots, x_n), (y_1, y_2, \dots, y_n)$ in \mathbb{R}^n and $c \in \mathbb{R}$.

- Recall **addition** of these vectors is defined as :

$$(x_1, x_2, \dots, x_n) + (y_1, y_2, \dots, y_n) = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n)$$

- and **scalar multiplication** is defined as :

$$c(x_1, x_2, \dots, x_n) = (cx_1, cx_2, \dots, cx_n)$$

Properties of addition and scalar multiplication

Let v, w and v' be vectors in \mathbb{R}^n and $a, b \in \mathbb{R}$.

- i) $v + w = w + v.$
- ii) $(v + w) + v' = v + (w + v').$
- iii) The 0 vector satisfies that $v + 0 = 0 + v = v.$
- iv) The vector $-v$ satisfies that $v + (-v) = 0.$
- v) $1v = v.$
- vi) $(ab)v = a(bv).$
- vii) $a(v + w) = av + aw.$
- viii) $(a + b)v = av + bv$

A **vector space** is a set with two operations (called **addition** and **scalar multiplication** with the above properties (i)-(viii).

Definition of a vector space

A vector space V over \mathbb{R} is a set along with two functions

$$+ : V \times V \rightarrow V \quad \text{and} \quad \cdot : \mathbb{R} \times V \rightarrow V$$

(i.e. for each pair of elements v_1 and v_2 in V , there is a unique element $v_1 + v_2$ in V , and for each $c \in \mathbb{R}$ and $v \in V$ there is a unique element $c \cdot v$ in V)

It is standard to suppress the \cdot and only write cv instead of $c.v$.

The functions $+$ and \cdot are required to satisfy the following rules :

- i) $v_1 + v_2 = v_2 + v_1$ for all $v_1, v_2 \in V$
- ii) $(v_1 + v_2) + v_3 = v_1 + (v_2 + v_3)$ for all $v_1, v_2, v_3 \in V$
- iii) There exists an element in V denoted by 0 such that
 $v + 0 = v$ for all $v \in V$
- iv) For each element $v \in V$ there exists an element $v' \in V$ such
that $v + v' = 0$
- v) For each element $v \in V$, $1v = v$
- vi) For each pair of elements $a, b \in \mathbb{R}$ and each element $v \in V$,
 $(ab)v = a(bv)$
- vii) For each element $a \in \mathbb{R}$ and each pair of elements v_1 and v_2 ,
 $a(v_1 + v_2) = av_1 + av_2$
- viii) For each pair of elements $a, b \in \mathbb{R}$ and each element $v \in V$,
 $(a + b)v = av + bv$

Example : Matrices

Let $M_{m \times n}(\mathbb{R})$ be the set of all $m \times n$ matrices with real numbers.

Recall that we have defined addition and scalar multiplication on $M_{m \times n}(\mathbb{R})$ as follows :

- ▶ $(A + B)_{ij} = A_{ij} + B_{ij}$
- ▶ $(cA)_{ij} = c(A)_{ij}$

where $A, B \in M_{m \times n}(\mathbb{R})$ and $c \in \mathbb{R}$.

Then $M_{m \times n}(\mathbb{R})$ along with addition and scalar multiplication forms a vector space.

Example : Solutions of a homogeneous system

Consider the set of solutions V of a homogeneous system $Ax = 0$ where $A \in M_{m \times n}(\mathbb{R})$ (i.e. this is a homogeneous system of m linear equations in n variables).

Note that if $v, w \in V$ then

$$A(v + w) = Av + Aw = 0 + 0 = 0. \quad \Rightarrow v+w \in V$$

and if $c \in \mathbb{R}$ then

$$A(cv) = c(Av) = c(0) = 0. \quad \Rightarrow cv \in V$$

So addition and scalar multiplication on \mathbb{R}^n restricts to the solution set. Hence it is a vector space.

This is an example of a subspace of a vector space.

Non-example

Let us define addition and scalar multiplication in \mathbb{R}^2 as follows:

- $(x_1, x_2) + (y_1, y_2) = (x_1 + y_1, x_2 - y_2)$
- $c(x_1, x_2) = (cx_1, cx_2)$

Check that (i), (ii) and (viii) fail to hold.

$$\begin{aligned}\text{(i) fails : } \quad (x_1, x_2) + (y_1, y_2) &= (x_1 + y_1, x_2 - y_2) \\ (y_1, y_2) + (x_1, x_2) &= (y_1 + x_1, y_2 - x_2) \\ (0, 0) + (1, 1) &= (1, -1) \\ (1, 1) + (0, 0) &= (1, 1)\end{aligned}$$

Let us define addition and scalar multiplication in \mathbb{R}^2 as follows:

- $(x_1, x_2) + (y_1, y_2) = (x_1 + y_1, 0)$
- $c(x_1, x_2) = (cx_1, 0)$

Check that (iii), (iv) and (v) fail to hold.

QN : 3,4,5,7,8,9,10

Lecture 2 : Some properties of vector spaces

Cancellation law of vector addition

If $v_1, v_2, v_3 \in V$ such that $v_1 + v_3 = v_2 + v_3$, then $v_1 = v_2$.

$$\begin{aligned}
 & (x_1, x_2, x_3) + (y_1, y_2, y_3) = (z_1, z_2, z_3) + (y_1, y_2, y_3) \\
 & \quad \left. \begin{array}{l} \text{in } \mathbb{R}^3 \\ \text{on gen.} \end{array} \right\} \quad \left. \begin{array}{l} \text{in } \mathbb{R}^n \\ \text{in } \mathbb{R}^n \end{array} \right\} \\
 & \Rightarrow x_i + y_i = z_i + y_i \quad \forall i = 1, 2, 3 \\
 & \text{Subtract } y_i \text{ from both sides} \Rightarrow x_i = z_i \quad \forall i = 1, 2, 3 \\
 & v_1 + v_3 = v_2 + v_3 \Rightarrow (v_1 + v_3) + v_3' = (v_2 + v_3) + v_3' \\
 & \quad \Rightarrow v_1 + (v_3 + v_3') = v_2 + (v_3 + v_3') \\
 & \quad \Rightarrow v_1 + 0 = v_2 + 0 \\
 & \quad \Rightarrow v_1 = v_2. \\
 & v_3 + v_3' = 0
 \end{aligned}$$

Corollaries:

- The vector 0 described in (iii) is unique.

Suppose $\exists w \in V$ s.t. $v + w = v \neq v \in V$.

$$v + w = v + 0 \Rightarrow w = 0.$$

- The vector v' described in (iv) is unique and it is standard to refer to it as $-v$.

$$\begin{aligned}
 & v + v' = 0 \quad \text{Suppose } v'' \text{ also satisfies this.} \\
 & \text{then } v + v' = 0 = v + v'' \quad \text{Cancel } v. \quad \therefore v' = v''.
 \end{aligned}$$

Some more important properties

In any vector space V the following statements are true.

- $0v = 0$ for each $v \in V$.

$$\begin{array}{l} (0+0)v = 0v + 0v \\ \text{" } 0v \\ \hline 0v \end{array} \quad \left. \begin{array}{l} 0v = 0v + 0v \\ \Rightarrow 0v + 0 = 0v + 0v \\ \text{Cancel } 0v \Rightarrow 0 = 0v. \end{array} \right\}$$

- $(-c)v = -(cv) = c(-v)$ for each $c \in \mathbb{R}$ and for each $v \in V$.

$$\begin{array}{l} (c + (-c))v = cv + (-c)v \\ \text{" } 0v = 0 \\ \hline \end{array} \quad \begin{array}{l} cv + (-c)v = 0 \\ \Rightarrow (-c)v = -cv. \end{array}$$

- $c0 = 0$ for each $c \in \mathbb{R}$.

Check this!

Example : Stock Taking

Earlier Example : Stock taking

Stock taking in a grocery shop :

Items	In stock	Buyer A	Buyer B	Buyer C	New stock
Rice in kg	150	8	12	3	100
Dal in kg	50	8	5	2	75
Oil in Litres	35	4	7	5	30
Biscuits in packets	70	10	10	5	80
Soap Bars	25	4	2	1	30

Vector space : { (Quantity of rice in kg, quantity of dal in kg, the no. of biscuit packets,
quantity of oil in litres, the no. of soap bars) }

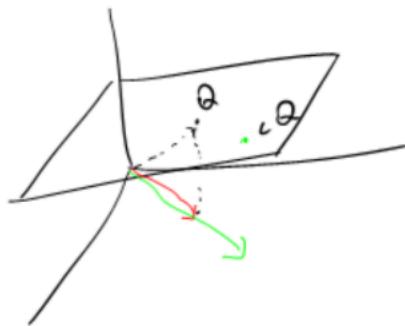
IS like \mathbb{R}^5 .

-ve corresponds to demand
+ve " to supply.

Example : Affine flats

Let V be a plane parallel to the XY -plane. We will define an "addition" and "scalar multiplication" of points on V .

Scalar multiplication : Let $Q \in V$ and $c \in \mathbb{R}$. Project Q onto the XY -plane, scale the resulting vector by c and project the result back to V . Define cQ to be the tip of the obtained arrow.



Addition :

Check that this is a vector space both geometrically (visualize!) and by writing down the algebra.

QN : 7,8,9,10

Lecture 3 : Linear dependence

Linear dependence

Vector addition (Recall)

Vector addition is a binary operation $+ : V \times V \rightarrow V$, which takes any two vectors v and w of V and assigns to them a third vector denoted by $v + w$.

In \mathbb{R}^n vector addition is defined by co-ordinate wise addition:

$$(x_1, x_2, \dots, x_n) + (y_1, y_2, \dots, y_n) = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n)$$

e.g.

$$\begin{aligned}(1.5, -3.3, 7.2, \frac{1}{2}, 1) + (-4, 5.8, 10, 5\frac{1}{2}, -3.4) \\= (-2.5, 2.5, 17.2, 6, -2.4).\end{aligned}$$

Scalar multiplication (Recall)

Scalar multiplication is a function $\cdot : \mathbb{R} \times V \rightarrow V$, which take any element $c \in \mathbb{R}$ and $v \in V$ and assigns a new vector denoted by $c \cdot v$.

It is standard to suppress the \cdot and instead of $c \cdot v$, the notation cv is used.

In \mathbb{R}^n , scalar multiplication is defined as follows:

$$c(x_1, x_2, \dots, x_n) = (cx_1, cx_2, \dots, cx_n)$$

e.g.

$$0.5(1.5, -3.3, 7.2, \frac{1}{2}, 1) = (0.75, -1.65, 3.6, \frac{1}{4}, 0.5).$$

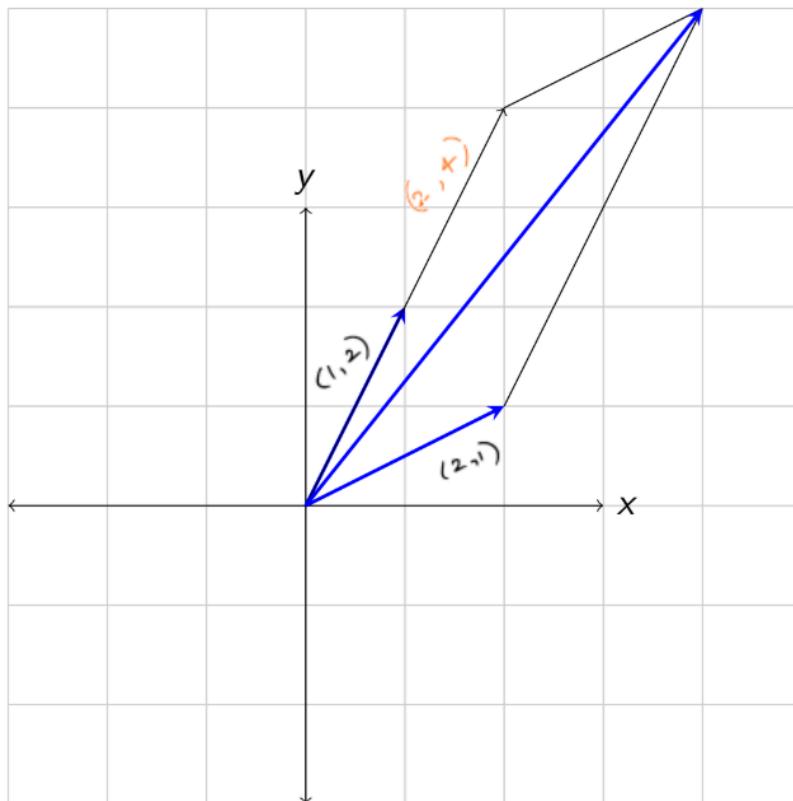
Linear combination of vectors

Let V be a vector space and $v_1, v_2, \dots, v_n \in V$. The **linear combination** of v_1, v_2, \dots, v_n with coefficients $a_1, a_2, \dots, a_n \in \mathbb{R}$ is the vector $\sum_{i=1}^n a_i v_i \in V$.

A vector $v \in V$ is a **linear combination** of v_1, v_2, \dots, v_n if there exist some $a_1, a_2, \dots, a_n \in \mathbb{R}$ so that $v = \sum_{i=1}^n a_i v_i$.

Example in \mathbb{R}^2

Example in \mathbb{R}^2 : $2(1, 2) + (2, 1) = (4, 5)$



In the previous example we see that $(4, 5)$ is a linear combination of vectors $(1, 2)$ and $(2, 1)$, as follows:

$$2(1, 2) + (2, 1) = (2, 4) + (2, 1) = (4, 5)$$

Moreover, each of the vectors in the expression is a linear combination of the other two vectors.

$$\begin{aligned}\frac{1}{2}(4, 5) - \frac{1}{2}(2, 1) &= (1, 2) \\ (4, 5) - 2(1, 2) &= (2, 1)\end{aligned}$$

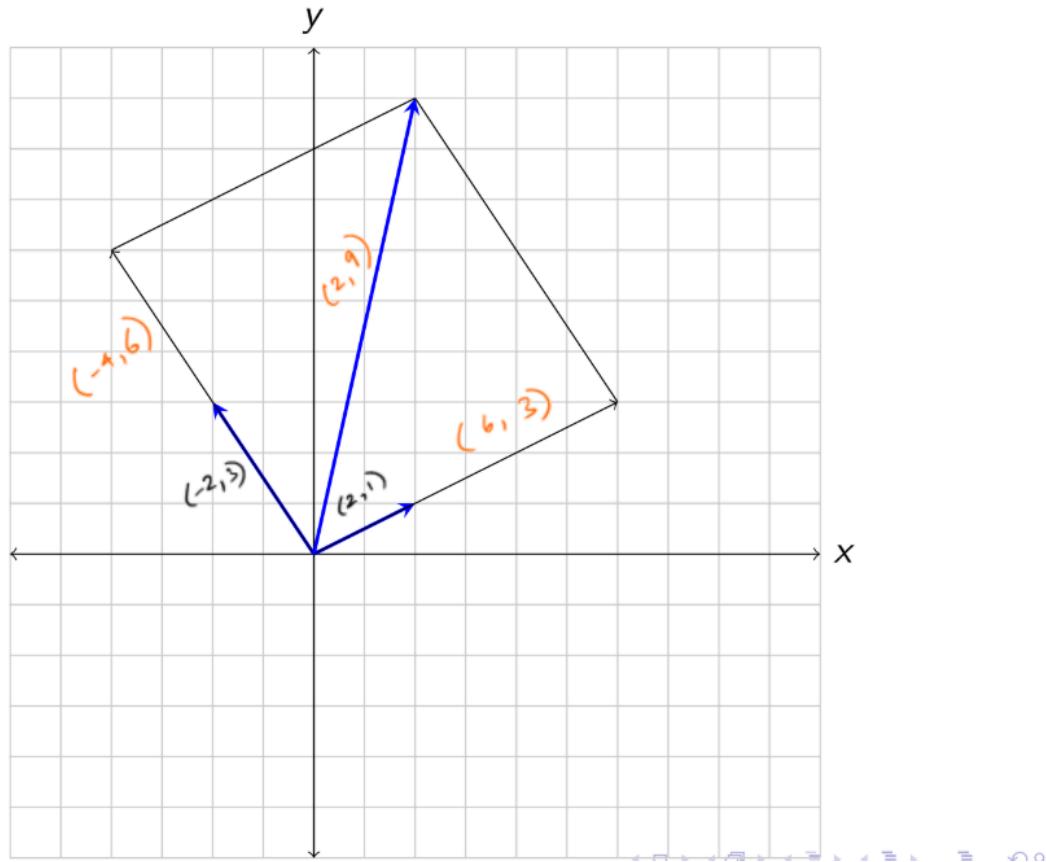
Note further that we can re-write these expressions as follows :

$$2(1, 2) + (2, 1) - (4, 5) = (0, 0)$$

Observe : the 0 vector is a linear combination of $(1, 2)$, $(2, 1)$, $(4, 5)$ with non-zero coefficients .

Another Example in R^2

Another example in \mathbb{R}^2 : $3(2, 1) + 2(-2, 3) = (2, 9)$



In the previous example we see that $(2, 9)$ is a **linear combination** of vectors $(2, 1)$ and $(-2, 3)$, as follows:

$$3(2, 1) + 2(-2, 3) = (6, 3) + (-4, 6) = (2, 9)$$

Moreover, each of the vectors in the expression is a **linear combination** of the other two vectors.

$$\begin{aligned}\frac{1}{3}(2, 9) - \frac{2}{3}(-2, 3) &= (2, 1) \\ \frac{1}{2}(2, 9) - \frac{3}{2}(2, 1) &= (-2, 3)\end{aligned}$$

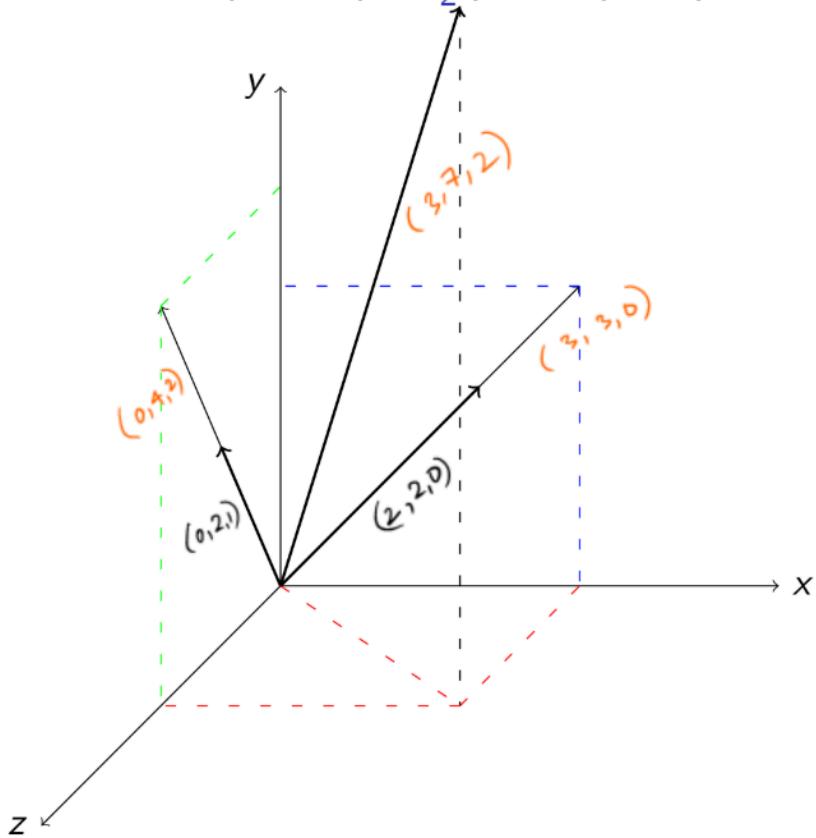
Note further that we can re-write these expressions as follows :

$$3(2, 1) + 2(-2, 3) - (2, 9) = (0, 0)$$

Observe : the 0 vector is a **linear combination** of $(2, 1)$, $(-2, 3)$, $(2, 9)$ with **non-zero coefficients**.

Another Example in \mathbb{R}^3

Example in \mathbb{R}^3 : $2(0, 2, 1) + \frac{3}{2}(2, 2, 0) = (3, 7, 2)$



In the previous example we see that $(3, 7, 2)$ is a linear combination of vectors $(0, 2, 1)$ and $(2, 2, 0)$, as follows:

$$2(0, 2, 1) + \frac{3}{2}(2, 2, 0) = (0, 4, 2) + (3, 3, 0) = (3, 7, 2)$$

Moreover, each of the vectors in the expression is a linear combination of the other two vectors.

$$\begin{aligned}\frac{1}{2}(3, 7, 2) - \frac{3}{4}(2, 2, 0) &= (0, 2, 1) \\ \frac{2}{3}(3, 7, 2) - \frac{4}{3}(0, 2, 1) &= (2, 2, 0)\end{aligned}$$

Note further that we can re-write these expressions as follows :

$$2(0, 2, 1) + \frac{3}{2}(2, 2, 0) - (3, 7, 2) = (0, 0, 0)$$

Observe : the 0 vector is a linear combination of $(0, 2, 1), (2, 2, 0), (3, 7, 2)$ with non-zero coefficients .

The plane of the two vectors $(0, 2, 1)$ and $(2, 2, 0)$ can be expressed by the equation $2x - 2y + 4z = 0$.

Let us choose a vector which is not on the plane, say $(1, 2, 0)$. We claim that, $(1, 2, 0)$ cannot be written as a linear combination of $(0, 2, 1)$ and $(2, 2, 0)$.

If possible let us assume we can write $(1, 2, 0)$ as a linear combination of the other two vectors as follows,

$$a(0, 2, 1) + b(2, 2, 0) = (1, 2, 0)$$

which implies, $2b = 1$, $2a + 2b = 2$ and $a = 0$. Clearly these three equations simultaneously cannot have a solution. Hence our assumption was false.

We can use the discussion above to conclude that

$$a(0, 2, 1) + b(2, 2, 0) + c(1, 2, 0) = (0, 0, 0) \text{ if and only if } a = b = c = 0.$$

i.e. the only way the 0 vector is a linear combination of $(0, 2, 1), (2, 2, 0), (1, 2, 0)$ is if the coefficients are 0.

Definition of Linear dependence

A set of vectors v_1, v_2, \dots, v_n from a vector space V is said to be linearly dependent, if there exist scalars a_1, a_2, \dots, a_n , not all zero, such that

$$a_1v_1 + a_2v_2 + \dots + a_nv_n = 0$$

Equivalently, the 0 vector is a linear combination of v_1, v_2, \dots, v_n with non-zero coefficients.

More examples

Example : 1

Consider the following two vectors in \mathbb{R}^3 ,

$$(2, 3, 7) \text{ and } \left(\frac{5}{3}, \frac{5}{2}, \frac{35}{6}\right).$$

It is easy to check that

$$5(2, 3, 7) - 6\left(\frac{5}{3}, \frac{5}{2}, \frac{35}{6}\right) = (0, 0, 0)$$

Hence these two vectors are linearly dependent. Also observe that one is a scalar multiple of the other.

Example : 2

Consider the following three vectors in \mathbb{R}^3 ,

$$(2, 1, 2), (3, 0, 1) \text{ and } (10, -4, -2)$$

It is easy to check that

$$2(2, 1, 2) - 3(3, 0, 1) + \frac{1}{2}(10, -4, -2) = (0, 0, 0)$$

~~(4, 2, 4) - (9, 0, 3) + (5, -2, -1)~~

Hence these three vectors are linearly dependent.

Example : 3

Add one more vector $(2, 3, 7)$ to the set of vectors in the previous slide. Hence we have the following set of vectors in \mathbb{R}^3 .

$$\{(2, 1, 2), (3, 0, 1), (10, -4, -2), (2, 3, 7)\}$$

It is easy to check that

$$2(2, 1, 2) - 3(3, 0, 1) + \frac{1}{2}(10, -4, -2) + 0(2, 3, 7) = (0, 0, 0)$$

It still satisfies the definition of linear dependence as all the scalars are not zero. Hence these four vectors are also linearly dependent.

Important remark

The previous example points to the following fact :

If a set is linearly dependent, then so is every superset of it.

QN :1, 2,6,7,9,10

Lecture 4 : Linear independence - Part 1

Linear independence

Linear dependence (recall)

A set of vectors v_1, v_2, \dots, v_n from a vector space V is said to be **linearly dependent** if there exists scalars a_1, a_2, \dots, a_n , not all zero, such that

$$a_1v_1 + a_2v_2 + \dots + a_nv_n = 0$$

Equivalently : v_1, v_2, \dots, v_n are **linearly dependent** if the 0 vector can be expressed as a linear combination of v_1, v_2, \dots, v_n with non-zero coefficients (i.e. at least one coefficient is non-zero).

Definition of linear independence

A set of vectors v_1, v_2, \dots, v_n from a vector space V is said to be **linearly independent** if v_1, v_2, \dots, v_n are not linearly dependent.

Equivalently : A set of vectors v_1, v_2, \dots, v_n from a vector space V is said to be **linearly independent**, if the equation

$$a_1v_1 + a_2v_2 + \dots + a_nv_n = 0$$

can only be satisfied when $a_i = 0$ for all $i = 1, 2, \dots, n$.

Equivalently : A set of vectors v_1, v_2, \dots, v_n from a vector space V is said to be **linearly independent** if the only linear combination of v_1, v_2, \dots, v_n which equals 0 is the linear combination with all coefficients 0.

Example in \mathbb{R}^2

Consider the two vectors $(-1, 3)$ and $(2, 0)$ in \mathbb{R}^2 .

Consider the following equation :

$$a(-1, 3) + b(2, 0) = (0, 0)$$

Hence we have the following system of linear equations:

$$-a + 2b = 0 \text{ and } 3a = 0.$$

Hence $a = 0, b = 0$ is the unique solution of the system of linear equations, which implies that the vectors $(-1, 3)$ and $(2, 0)$ are linearly independent.

The 0 vector

Let v_1, v_2, \dots, v_n be a set of vectors containing the 0 vector.

Suppose $v_i = 0$. Then we can choose $a_i = 1$ and $a_j = 0$ for $j \neq i$.

Then the linear combination $a_1v_1 + a_2v_2 + \dots + a_nv_n$ is 0 but not all coefficients are 0.

Hence, a set of vectors v_1, v_2, \dots, v_n containing the 0 vector is always a linearly dependent set.

When are two non-zero vectors linearly independent?

Let v_1 and v_2 be two non-zero vectors.

Suppose that v_1 and v_2 are linearly dependent.

Then $a_1v_1 + a_2v_2 = 0$ for some coefficients a_1 and a_2 . (where at least one of a_1 or a_2 is not 0)

Note that since the vectors are non-zero, both a_1 and a_2 must be non-zero.

Dividing by a_1 and putting $c = -a_2/a_1$, we get that $v_1 = cv_2$.

Hence v_1 and v_2 are multiples of each other.

We can reverse the implications above and conclude that if v_1 and v_2 are multiples of each other then they are linearly dependent.

Conclusion : Two non-zero vectors are linearly independent precisely when they are not multiples of each other .

Linear independence of three vectors

Suppose v_1, v_2 and v_3 are linearly dependent.

Then $a_1 v_1 + a_2 v_2 + a_3 v_3 = 0$ for some coefficients a_1, a_2, a_3 where at least one of the coefficients is non-zero.

If $a_1 \neq 0$, then we can write $v_1 = b_2 v_2 + b_3 v_3$ where $b_2 = -a_2/a_1$ and $b_3 = -a_3/a_1$. Hence, v_1 is a linear combination of the other two vectors.

Similarly if $a_2 \neq 0$, v_2 is a linear combination of the other two vectors and if $a_3 \neq 0$, v_3 is a linear combination of the other two vectors.

Since the implications are reversible, we obtain that v_1, v_2 and v_3 are linearly dependent exactly when one of the vectors is a linear combination of the others.

Conclusion : If three vectors are linearly independent then none of these vectors is a linear combination of the other two.

Example in \mathbb{R}^3

Let us consider three vectors $(1, 1, 2)$, $(1, 2, 0)$ and $(0, 2, 1)$ in \mathbb{R}^3 and also consider the following equation:

$$a(1, 1, 2) + b(1, 2, 0) + c(0, 2, 1) = (0, 0, 0)$$

Hence we have the following system of linear equations:

$$a + b = 0 \quad a + 2b + 2c = 0 \quad 2a + c = 0.$$

Substituting $b = -a$ and $c = -2a$ in the middle equation yields that $a = 0$, $b = 0$, $c = 0$ is the unique solution of this system. Hence the vectors $(1, 1, 2)$, $(1, 2, 0)$ and $(0, 2, 1)$ are linearly independent.

QN : 1,2,4,7,8,9,10

Lecture 5 : Linear independence - Part 2

How to check linear independence in R^m

How do we check if $v_1, v_2, \dots, v_n \in \mathbb{R}^m$ are linearly independent?

In terms of coordinates, let $v_j = (v_{1j}, v_{2j}, \dots, v_{mj})$; $j = 1, 2, \dots, n$.

Let us write the linear combination of these vectors with *arbitrary* coefficients a_1, a_2, \dots, a_n and equate it to 0 :

$$a_1 v_1 + a_2 v_2 + \dots + a_n v_n = 0.$$

Considering each coordinate, we have the following identities :

$$v_{11}a_1 + v_{12}a_2 + \dots + v_{1n}a_n = 0$$

$$v_{21}a_1 + v_{22}a_2 + \dots + v_{2n}a_n = 0$$

$$\vdots \quad \vdots \quad \ddots \quad \vdots \quad \vdots$$

$$v_{m1}a_1 + v_{m2}a_2 + \dots + v_{mn}a_n = 0$$

Since the a_i are arbitrary (unknown), we can treat this like a homogeneous system of linear equations with coefficients v_{ij} and unknowns a_i .

For linear independence, we have to check if the only choice of a_i 's satisfying the above identities is $a_i = 0$.

Equivalently, in terms of the homogeneous system of linear equations, we have to check that its only solution is the 0 solution.

Conclusion : To check $v_1, v_2, \dots, v_n \in \mathbb{R}^m$ are linearly independent, we have to check that the homogeneous system of linear equations $Vx = 0$ has only the trivial solution, where the j^{th} column of V is v_j .

Example : 2×2

Consider the two vectors $(5, 2)$ and $(1, 3)$ in \mathbb{R}^2 . Write the linear combination of these two vectors with *unknown* coefficients x_1 and x_2 and equate it to 0 : $x_1(5, 2) + x_2(1, 3) = (0, 0)$.

Hence we have the system of linear equations:

$$5x_1 + x_2 = 0$$

$$2x_1 + 3x_2 = 0$$

Since the corresponding matrix $\begin{bmatrix} 5 & 1 \\ 2 & 3 \end{bmatrix}$ is invertible, the system of linear equations has a unique solution $x_1 = x_2 = 0$.

Hence the vectors $(5, 2)$ and $(1, 3)$ are linearly independent.

Example : 3×2

Consider the two vectors $(1, 2, 0)$ and $(3, 3, 5)$ in \mathbb{R}^3 . Write the linear combination of these two vectors with *unknown* coefficients x_1 and x_2 and equate it to 0 : $x_1(1, 2, 0) + x_2(3, 3, 5) = (0, 0, 0)$.

Hence we have the system of linear equations:

$$x_1 + 3x_2 = 0$$

$$2x_1 + 3x_2 = 0$$

$$0x_1 + 5x_2 = 0$$

It is easy to check that the system of linear equations has a unique solution $x_1 = x_2 = 0$ (or we can use Gaussian elimination and check that the only solution is the trivial one).

Hence the vectors $(1, 2, 0)$ and $(3, 3, 5)$ are linearly independent.

Example : 2×3

Consider the three vectors $(1, 2)$, $(1, 3)$ and $(3, 4)$ in \mathbb{R}^2 . Equate the linear combination of these three vectors with *unknown* coefficients x_1, x_2 and x_3 to 0 : $x_1(1, 2) + x_2(1, 3) + x_3(3, 4) = (0, 0)$.

Hence we have the system of linear equations:

$$1x_1 + 1x_2 + 3x_3 = 0$$

$$2x_1 + 3x_2 + 4x_3 = 0$$

The augmented matrix for this system is $\left[\begin{array}{ccc|c} 1 & 1 & 3 & 0 \\ 2 & 3 & 4 & 0 \end{array} \right]$.

Gaussian elimination yields infinitely many solutions for this system of the form $x_1 = -5c, x_2 = 2c, x_3 = c$ where $c \in \mathbb{R}$. **Hence the vectors $(1, 2)$, $(1, 3)$ and $(3, 4)$ are linearly dependent.**

Example : 3×3

Consider the three vectors $(1, 2, 0)$, $(0, 2, 4)$ and $(3, 0, 0)$ in \mathbb{R}^3 . Equate the linear combination of these three vectors with *unknown* coefficients x_1, x_2 and x_3 to 0 :

$$x_1(1, 2, 0) + x_2(0, 2, 4) + x_3(3, 0, 0) = (0, 0, 0).$$

Hence we have the system of linear equations:

$$x_1 + 0x_2 + 3x_3 = 0$$

$$2x_1 + 2x_2 + 0x_3 = 0$$

$$0x_1 + 4x_2 + 0x_3 = 0$$

Since the matrix $\begin{bmatrix} 1 & 0 & 3 \\ 2 & 2 & 0 \\ 0 & 4 & 0 \end{bmatrix}$ is invertible, the system of linear equations has a unique solution $x_1 = x_2 = x_3 = 0$. **Hence the vectors $(1, 2, 0)$, $(0, 2, 4)$ and $(3, 0, 0)$ are linearly independent.**

More than 2 vectors in \mathbb{R}^2

Suppose we have n vectors in \mathbb{R}^2 where $n \geq 3$. To check linear independence, we have to check whether the corresponding homogeneous linear system $Vx = 0$ has the unique solution $x = 0$.

Since $n \geq 3 > 2$, this is a homogeneous system with more unknowns (n) than equations (2).

We have seen in the previous week that Gaussian elimination will yield infinitely many solutions.

Hence, any set of n vectors in \mathbb{R}^2 with $n \geq 3$ are linearly dependent.

More than n vectors in R^n

The same argument as for \mathbb{R}^2 in the previous slide yields :

Hence, any set of r vectors in \mathbb{R}^n with $r > n$ are linearly dependent.

Example in R^3

Consider the four vectors $(1, 2, 0)$, $(0, 2, 4)$, $(3, 0, 0)$ and $(1, 2, 3)$ in \mathbb{R}^3 . To check linear independence, we write the corresponding system of linear equations :

$$\begin{aligned}x_1 + 0x_2 + 3x_3 + x_4 &= 0 \\2x_1 + 2x_2 + 0x_3 + 2x_4 &= 0 \\0x_1 + 4x_2 + 0x_3 + 3x_4 &= 0\end{aligned}$$

To solve this system, we consider the augmented matrix

$$\left[\begin{array}{cccc|c} 1 & 0 & 3 & 1 & 0 \\ 2 & 2 & 0 & 2 & 0 \\ 0 & 4 & 0 & 3 & 0 \end{array} \right]$$

and apply Gaussian elimination.

Row reduction results in the augmented matrix

$$\left[\begin{array}{cccc|c} 1 & 0 & 0 & 1/4 & 0 \\ 0 & 1 & 0 & 3/4 & 0 \\ 0 & 0 & 1 & 1/4 & 0 \end{array} \right]$$

Thus we obtain solutions : $x_1 = -\frac{c}{4}$, $x_2 = -\frac{3c}{4}$, $x_3 = -\frac{c}{4}$, $x_4 = c$ where $c \in \mathbb{R}$.

So we can write

$$-\frac{c}{4}(1, 2, 0) - \frac{3c}{4}(0, 2, 4) - \frac{c}{4}(3, 0, 0) + c(1, 2, 3) = 0 \text{ for } c \in \mathbb{R}.$$

In particular with $c = 4$

$$-1(1, 2, 0) - 3(0, 2, 4) - 1(3, 0, 0) + 4(1, 2, 3) = 0$$

Hence the vectors $(1, 2, 0)$, $(0, 2, 4)$, $(3, 0, 0)$ and $(1, 2, 3)$ are linearly dependent.

Relationship with determinant

To check whether a set of n vectors in \mathbb{R}^n are linearly independent, we have to find the solutions of the homogeneous system $Vx = 0$ where V is an $n \times n$ matrix obtained by arranging the vectors in columns.

Since V is a square matrix, it has unique solution $x = 0$ if and only if A is invertible if and only if $\det(A) \neq 0$.

\checkmark \checkmark

- ▶ If A is invertible then there exists A^{-1} such that $AA^{-1} = \underline{1} = A^{-1}A$. Hence $\det(A).\det(A^{-1}) = 1$ which implies $\det(A) \neq 0$.
- ▶ Now if $\det(A) \neq 0$ then $A^{-1} = \frac{1}{\det(A)} \text{adj}(A)$ exists.

Example

Let us consider the vectors $(1, 4, 2), (0, 4, 3)$ and $(1, 1, 0)$ in \mathbb{R}^3 .

We obtain the matrix

$$V = \begin{bmatrix} 1 & 0 & 1 \\ 4 & 4 & 1 \\ 2 & 3 & 0 \end{bmatrix}.$$

Since $\det(A) = 1 \neq 0$, the matrix A is invertible and hence **the vectors $(1, 4, 2), (0, 4, 3)$ and $(1, 1, 0)$ are linearly independent**.

QN : 2,3,4,5,8,9,10

Week 06 Tutorial 01

Subspace

Definition:

A subset W of a vector space V over \mathbb{R} is called subspace of V if

W is also a vector space over \mathbb{R} with the same operations, defined over

V .

$$\begin{array}{c} V \\ = \\ x, y \in V \\ c \in \mathbb{R}, x \in V \end{array} \quad \begin{array}{c} +, - \\ \sim \sim \\ x+y \in V \\ cx \in V \end{array}$$

$$\begin{array}{c} W \subseteq V \\ +, \cdot \\ x \in W, y \in W \\ c \in \mathbb{R}, x \in W \end{array} \quad \begin{array}{c} x+y \in W \\ cx \in W \end{array}$$

Suppose W is a given subset of V

Test for become a subspace

- ① $0 \in W$
 - ② $x \in W, y \in W \Rightarrow x+y \in W$ (closed under addition)
 - ③ $c \in \mathbb{R}, x \in W \Rightarrow cx \in W$ (closed under scalar multiplication)
- then we will say W is a subspace of V .

Some examples

$$W = \overline{\overbrace{(x,y)}} \quad \left. \begin{array}{l} x+y=0 \\ x, y \in \mathbb{R} \end{array} \right\} \subseteq \mathbb{R}^2$$

$$\textcircled{1} \quad 0 \in W \quad x=0, y=0 \quad 0+0=0$$

$$\underline{\underline{(0,0)} \in W}$$

$$\textcircled{2} \quad w_1 = (x_1, y_1), w_2 = (x_2, y_2) \quad \rightarrow w_1, x_1+y_1=0 \quad w_2, x_2+y_2=0$$

$$\underline{\underline{w_1+w_2 = (x_1, y_1) + (x_2, y_2) = (x_1+x_2, y_1+y_2)}}$$

$$\in W$$

$$\underline{\underline{(x_1+x_2)+(y_1+y_2) = (x_1+y_1) + (x_2+y_2) = 0+0=0}}$$

$$\textcircled{(1)} \quad c \in \mathbb{R}, \quad w_1 = \underline{\underline{(x_1, y_1)}} \in W \quad x_1 + y_1 = 0$$

$$\underline{\underline{c \cdot w_1}} = \underline{\underline{(cx_1, cy_1)}}$$

$$(x_1 + cy_1) = \underline{\underline{c(x_1 + y_1)}} = 0$$

W is a subspace of \mathbb{R}^2

$$W_1 = \left\{ \underline{\underline{(x, y)}} \mid \underline{\underline{x+y=0}}, \quad \begin{matrix} x, y \in \mathbb{Z} \\ 0 \in \mathbb{Z} \end{matrix} \right\} \subseteq \mathbb{R}^2$$

$$(0, 0) \rightarrow 0+0=0$$

$$\textcircled{(1)} \quad 0, 0 \in W$$

$$\textcircled{(2)} \quad (x_1, y_1), (x_2, y_2) \in W_1 \Rightarrow (x_1 + x_2, y_1 + y_2) \in W_1$$

$$\textcircled{(3)} \quad \frac{1}{2} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix} \in W_1 \quad \frac{1}{2}(1, -1) = \begin{pmatrix} \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix}$$

Week 06 Tutorial 02

Second example of a subspace

$$V = \mathbb{R}^3$$

$$\underline{\underline{W}} = \left\{ \underline{\underline{(x, y, z)}} \mid \begin{array}{l} x - 4y + 2z = 0, \\ \underline{\underline{x}}, \underline{\underline{y}}, \underline{\underline{z}} \in \mathbb{R} \end{array} \right\}$$

$$\underline{\underline{0}} \in \mathbb{R}, \quad \underline{\underline{(0, 0, 0)}} \in W$$

$$\textcircled{I} \quad (\underline{\underline{x, y, z}}) + \underline{\underline{(0, 0, 0)}} = (\underline{\underline{x, y, z}})$$

$$\textcircled{II} \quad w_1 = \underline{\underline{(x_1, y_1, z_1)}} \quad w_2 = \underline{\underline{(x_2, y_2, z_2)}} \quad w_1 + w_2 = \begin{aligned} & (\underline{\underline{x_1, y_1, z_1}}) + (\underline{\underline{x_2, y_2, z_2}}) \\ & = \underline{\underline{(x_1 + x_2, y_1 + y_2, z_1 + z_2)}} \\ & = \underline{\underline{(x_1 + x_2)} - 4(\underline{\underline{y_1 + y_2}}) + 2(\underline{\underline{z_1 + z_2}})} \\ & = \underline{\underline{(x_1 - 4y_1 + 2z_1)}} + \underline{\underline{(x_2 - 4y_2 + 2z_2)}} \end{aligned}$$

$$\textcircled{III} \quad c \in \mathbb{R}, \quad w_1 = \underline{\underline{(x_1, y_1, z_1)}} \quad c \cdot w_1 = \underline{\underline{c(x_1, y_1, z_1)}} \quad \xrightarrow{\quad \underline{\underline{x_1 - 4y_1 + 2z_1 = 0}} \quad} \underline{\underline{(cx_1, cy_1, cz_1)}} \\ \underline{\underline{cx_1 - 4cy_1 + 2cz_1}} = c(\underline{\underline{x_1 - 4y_1 + 2z_1}}) \\ = 0 \\ c \cdot w_1 \in W$$

Week 06 Tutorial 03

third example

$$V = \underline{\underline{M_{3 \times 3}(\mathbb{R})}}$$

$$W = \left\{ \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \mid \begin{array}{l} a_{11} + a_{12} + a_{13} = 0, \quad a_{21} + a_{22} + a_{23} = 0 \text{ and} \\ a_{31} + a_{32} + a_{33} = 0 \end{array} \right\}$$

(1) $\underline{\underline{W}} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} \end{bmatrix}$$

// (II) $\omega_1 = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}, \quad \omega_2 = \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix}$

$$\omega_1 + \omega_2 = \begin{bmatrix} a_{11} + b_{11} & a_{12} + b_{12} & a_{13} + b_{13} \\ a_{21} + b_{21} & a_{22} + b_{22} & a_{23} + b_{23} \\ a_{31} + b_{31} & a_{32} + b_{32} & a_{33} + b_{33} \end{bmatrix}$$

// (III) $c \in \mathbb{R}$

$$c \cdot \omega_1 = \begin{bmatrix} c a_{11} & c a_{12} & c a_{13} \\ - & - & - \end{bmatrix} \quad c(a_{11} + a_{12} + a_{13}) = 0$$

Week 06 Tutorial 04

Three vectors $\left\{ \begin{matrix} (1, 1, -3) \\ \underset{x}{\cancel{y}} \underset{2}{\cancel{z}} \end{matrix} , \begin{matrix} (-1, 1, -1) \\ \underset{=}{=} \end{matrix} , \begin{matrix} (-1, -1, 3) \\ \underset{=}{=} \end{matrix} \right\} \subset \mathbb{R}^3$

$$A = \begin{bmatrix} 1 & -1 & -1 \\ 1 & 1 & -1 \\ -1 & -1 & 3 \end{bmatrix}$$
$$\det(A) = \begin{matrix} 1(\cancel{3}-1) + 1(\cancel{3}-3) - 1(-\cancel{1}+\cancel{3}) \\ = 2+0-2 \\ = 0 \end{matrix}$$

$$\cancel{x+y+z = 1+2-3 = 0}$$

$$\cancel{x+2y+z = 0}$$

$$-1+2-1 = 0$$

$$\cancel{-1-2+3 = 0}$$

Week 06 Tutorial 05

Geometric representation of linearly independent vectors

$$\underline{(-1, 1, 0) \quad (1, 0, 1) \quad (0, 1, -1)}$$

$$A = \begin{bmatrix} -1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & -1 \end{bmatrix} \quad \det(A) = -1(-1) - 1(-1) = 2 \neq 0$$

If we take $ax+by+cz=d$, then we know that a subspace, containing these three vectors, is a plane or a line (other than trivial subspaces) which passes through the origin, hence $d=0$

$$\begin{bmatrix} a & b & c & d \end{bmatrix}$$

$$ax + by + cz = 0$$

$$(-1, 1, 0)$$

$$-a + b = 0$$

$$(1, 0, 1)$$

$$a + c = 0$$

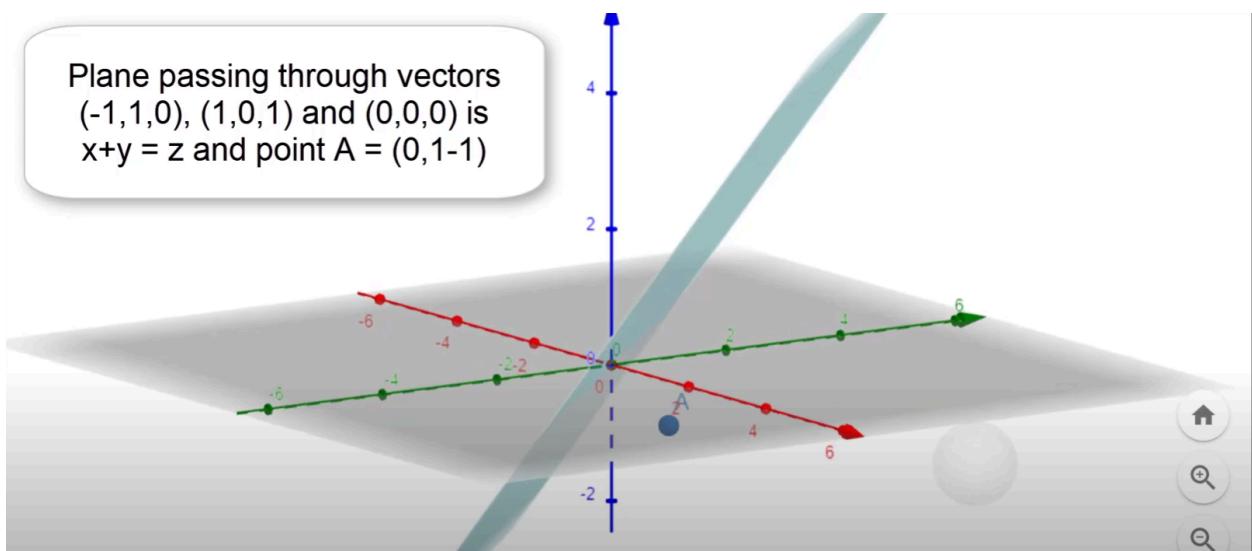
$$(0, 1, -1)$$

$$b - c = 0$$

$$0 = 0$$

$$\left. \begin{array}{l} -a + b = 0 \\ a + c = 0 \\ b - c = 0 \end{array} \right\} \Rightarrow \begin{array}{l} a = 0 \\ b = 0 \\ c = 0 \end{array}$$

Plane passing through vectors
 $(-1,1,0)$, $(1,0,1)$ and $(0,0,0)$ is
 $x+y = z$ and point A = $(0,1,-1)$



Week 06 Tutorial 06

If W_1 and W_2 are subspaces of V , then $W_1 \cap W_2$ must be a subspace of V . But $W_1 \cup W_2$ may not be a subspace of V .

Soln.

$$W_1 \cap W_2 \subseteq W_1 \subseteq V \\ \subseteq W_2 \subseteq V$$

i) $a \in W_1, b \in W_2 \Rightarrow a \in W_1 \cap W_2$

ii) $a, b \in W_1 \cap W_2 \Rightarrow \underline{a, b \in W_1}$ and $\underline{a, b \in W_2}$
 $\Rightarrow a+b \in W_1, a+b \in W_2 \Rightarrow a+b \in W_1 \cap W_2$

iii) $a \in W_1 \cap W_2, c \in \mathbb{R} . a \in W_1$ and $a \in W_2$

3/3

i) $a \in W_1, b \in W_2 \Rightarrow a \in W_1 \cap W_2$

ii) $a, b \in W_1 \cap W_2 \Rightarrow \underline{a, b \in W_1}$ and $\underline{a, b \in W_2}$
 $\Rightarrow a+b \in W_1, a+b \in W_2 \Rightarrow a+b \in W_1 \cap W_2$

iii) $a \in W_1 \cap W_2, c \in \mathbb{R} . a \in W_1$ and $a \in W_2$

$ca \in W_1$ and $ca \in W_2$

c). $ca \in W_1 \cap W_2$

$W_1 \cap W_2$ is a subspace of V .

$W_1 \cup W_2$ $V = \mathbb{R}^2$ $W_1 = \{(x, 0) | x \in \mathbb{R}\}$

$(1, 0) \in W_1 \cup W_2$ $(1, 1) \notin W_1 \cup W_2$ $W_2 = \{(0, y) | y \in \mathbb{R}\}$



3/3

Notes : SWU 1

Key Points: 1

Definition of a vector space V:

A vector space V over \mathbb{R} is a set along with two functions:

$+ : V \times V \rightarrow V$ (V is closed under vector addition i.e., if $x, y \in V \implies x + y \in V, \forall x, y \in V$)

$\cdot : \mathbb{R} \times V \rightarrow V$ (V is closed under scalar multiplication i.e., if $x \in V$ and $c \in \mathbb{R} \implies c \cdot x \in V, \forall x \in V$, and $\forall c \in \mathbb{R}$)

Axioms of vector additions of a vector space

$v_1 + v_2 = v_2 + v_1, \forall v_1, v_2 \in V.$

$v_1 + (v_2 + v_3) = (v_1 + v_2) + v_3, \forall v_1, v_2$ and $v_3 \in V.$

There exists an element 0 (called the zero vector of V) in V such that $0 + v = v, \forall v \in V.$

There exists a vector v' in V such that $v' + v = v + v' = 0, \forall v \in V$ (v' is called the inverse (or negative) of v with respect to addition).

Axioms relating vector addition and scalar multiplication of a vector space (since this is usual multiplication in real numbers, we suppress the " \cdot " sign).

For each vector $v \in V, 1v = v.$

For each vector $v \in V$ and for each pair $a, b \in \mathbb{R}, (a + b)v = av + bv.$

For each $a \in \mathbb{R}$ and for each pair $v_1, v_2 \in V, a(v_1 + v_2) = av_1 + av_2.$

For each vector $v \in V$ and for each pair $a, b \in \mathbb{R}, (ab)v = a(bv).$

Consider a set $V = \{(x, y, z) \mid x + y + z = 0, x, y, z \in \mathbb{R}\} \subseteq \mathbb{R}^3$ with the usual addition: $(x_1, y_1, z_1) + (x_2, y_2, z_2) = (x_1 + x_2, y_1 + y_2, z_1 + z_2),$

where $(x_1, y_1, z_1), (x_2, y_2, z_2) \in V$ and

scalar multiplication: $c(x, y, z) = (cx, cy, cz), c \in \mathbb{R}$ and $(x, y, z) \in V.$

Key Points: 2

Definition of a subspace: A subset W of a vector space V is a subspace of V if it is a vector space with respect to the same operations defined on V .

Criteria to check a subset W of a vector space V is a subspace:

Zero vector should be in W i.e., $0 \in W.$

If two vectors v_1 and $v_2 \in W$, then $v_1 + v_2 \in W.$

Let $c \in \mathbb{R}$ and if $v \in W$, then $cv \in W$

Key Points: 3

Linear combination: Let V be a vector space and $v_1, v_2, \dots, v_k \in V$. The linear combination of v_1, v_2, \dots, v_k with coefficients $a_1, a_2, \dots, a_k \in \mathbb{R}$ is the vector $v = \sum_{i=1}^k a_i v_i$.
A vector $v \in V$ is said to be a linear combination of $v_1, v_2, \dots, v_k \in V$ if there exist $a_1, a_2, \dots, a_k \in \mathbb{R}$ so that $v = \sum_{i=1}^k a_i v_i$

QN : 1,2,5,7,8,9,11

SWU-2

Key points: 1

Definition of linear dependence: A set of vectors $v_1, v_2, \dots, v_n \in V$ is said to be linearly dependent if there exist scalars $a_1, a_2, \dots, a_n \in \mathbb{R}$, not all zero such that $a_1v_1 + a_2v_2 + \dots + a_nv_n = 0$.

To check the vectors $v_1, v_2, \dots, v_n \in \mathbb{R}^m$ (with usual addition and scalar multiplication) are linearly dependent, we have to verify that the homogeneous system of linear equations $Ax = 0$ has infinitely many solutions, where the j^{th} column of A is v_j .

Definition of linear independence: A set of vectors $v_1, v_2, \dots, v_n \in V$ is said to be linearly independent if $a_1v_1 + a_2v_2 + \dots + a_nv_n = 0$ implies that $a_i = 0$ for $i = 1, 2, \dots, n$.

To check the vectors $v_1, v_2, \dots, v_n \in \mathbb{R}^m$ (with usual addition and scalar multiplication) are linearly independent, we have to verify that the homogeneous system of linear equations $Ax = 0$ has only the trivial solution (i.e., $x = 0$), where the j^{th} column of A is v_j .

If S is a set containing zero vector, then the set S is a linearly dependent set.

Let S be a set of vectors from a vector space V . If an element of S is a scalar multiple of another element from the set S , then S is a linearly dependent set.

Key points: 2

Given two vectors (x_1, y_1) , and $(x_2, y_2) \in \mathbb{R}^2$ construct $A = \begin{bmatrix} x_1 & x_2 \\ y_1 & y_2 \end{bmatrix}$. Then these vectors are linearly dependent if and only if $\det(A) = 0$ and linearly independent if and only if $\det(A) \neq 0$.

Given three vectors (x_1, y_1, z_1) , (x_2, y_2, z_2) and $(x_3, y_3, z_3) \in \mathbb{R}^3$ construct $A = \begin{bmatrix} x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \\ z_1 & z_2 & z_3 \end{bmatrix}$. Then these vectors are linearly dependent if and only if $\det(A) = 0$ and linearly independent if and only if $\det(A) \neq 0$

Key points: 3

Any set of n vectors in \mathbb{R}^2 with $n \geq 3$ is linearly dependent.

Any set of n vectors in \mathbb{R}^3 with $n \geq 4$ is linearly dependent.

Any set of $n + 1$ vectors in \mathbb{R}^n is linearly dependent.

Any set containing a linearly dependent set is linearly dependent.

If a set is linearly independent, then every subset of it, is linearly independent.

QN : 12 , 15

Recall the definition of linearly dependent and independent:

Statement 1) Definition of linear dependence: A set of vectors $\{v_1, v_2, \dots, v_n\}$ in V is said to be linearly dependent if there exist scalars $a_1, a_2, \dots, a_n \in \mathbb{R}$, not all zero such that $a_1v_1 + a_2v_2 + \dots + a_nv_n = 0$.

Statement 2) Definition of linear independence: A set of vectors $\{v_1, v_2, \dots, v_n\}$ in V is said to be linearly independent if $a_1v_1 + a_2v_2 + \dots + a_nv_n = 0$ implies that $a_i = 0$ for $i = 1, 2, \dots, n$.

Statement 3) If S is a set containing zero vector, then the set S is a linearly dependent set.

Statement 4) Let S be a subset of a vector space V . If an element of S is a scalar multiple of another element from the set S , then S is a linearly dependent set.

Statement 5) If S is linearly dependent, then there exists $v \in S$, such that v can be written as a linear combination of other vectors in S and vice versa.

RWU :

EMQ : 1,2,3

PA : 1,2,6,7,8

GA : 1,2,3,6,7,8,9