Column space and nullspace

In this lecture we continue to study subspaces, particularly the column space and nullspace of a matrix.

Review of subspaces

A vector space is a collection of vectors which is closed under linear combinations. In other words, for any two vectors \mathbf{v} and \mathbf{w} in the space and any two real numbers c and d, the vector $c\mathbf{v} + d\mathbf{w}$ is also in the vector space. A subspace is a vector space contained inside a vector space.

A plane
$$P$$
 containing $\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ and a line L containing $\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ are both sub-

spaces of \mathbb{R}^3 . The union $P \cup L$ of those two subspaces is generally not a subspace, because the sum of a vector in P and a vector in L is probably not contained in $P \cup L$. The intersection $S \cap T$ of two subspaces S and T is a subspace. To prove this, use the fact that both S and T are closed under linear combinations to show that their intersection is closed under linear combinations.

Column space of A

The *column space* of a matrix *A* is the vector space made up of all linear combinations of the columns of *A*.

Solving Ax = b

Given a matrix A, for what vectors \mathbf{b} does $A\mathbf{x} = \mathbf{b}$ have a solution \mathbf{x} ?

$$Let A = \left[\begin{array}{rrr} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{array} \right].$$

Then $A\mathbf{x} = \mathbf{b}$ does not have a solution for every choice of \mathbf{b} because solving $A\mathbf{x} = \mathbf{b}$ is equivalent to solving four linear equations in three unknowns. If there is a solution \mathbf{x} to $A\mathbf{x} = \mathbf{b}$, then \mathbf{b} must be a linear combination of the columns of A. Only three columns cannot fill the entire four dimensional vector space – some vectors \mathbf{b} cannot be expressed as linear combinations of columns of A.

Big question: what \mathbf{b} 's allow $A\mathbf{x} = \mathbf{b}$ to be solved?

A useful approach is to choose \mathbf{x} and find the vector $\mathbf{b} = A\mathbf{x}$ corresponding to that solution. The components of \mathbf{x} are just the coefficients in a linear combination of columns of A.

The system of linear equations $A\mathbf{x} = \mathbf{b}$ is *solvable* exactly when \mathbf{b} is a vector in the *column space* of A.

For our example matrix *A*, what can we say about the column space of *A*? Are the columns of *A independent*? In other words, does each column contribute something new to the subspace?

The third column of A is the sum of the first two columns, so does not add anything to the subspace. The column space of our matrix A is a two dimensional subspace of \mathbb{R}^4 .

Nullspace of *A*

The *nullspace* of a matrix
$$A$$
 is the collection of all solutions $\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ to the equation $A\mathbf{x} = 0$.

The column space of the matrix in our example was a subspace of \mathbb{R}^4 . The nullspace of A is a subspace of \mathbb{R}^3 . To see that it's a vector space, check that any sum or multiple of solutions to $A\mathbf{x} = \mathbf{0}$ is also a solution: $A(\mathbf{x}_1 + \mathbf{x}_2) = A\mathbf{x}_1 + A\mathbf{x}_2 = \mathbf{0} + \mathbf{0}$ and $A(c\mathbf{x}) = cA\mathbf{x} = c(\mathbf{0})$.

In the example:

$$\begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix},$$

the nullspace N(A) consists of all multiples of $\begin{bmatrix} 1\\1\\-1 \end{bmatrix}$; column 1 plus column 2 minus column 3 equals the zero vector. This nullspace is a line in \mathbb{R}^3 .

Other values of b

The solutions to the equation:

$$\begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$$

do not form a subspace. The zero vector is not a solution to this equation. The set of solutions forms a line in \mathbb{R}^3 that passes through the points $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ and

$$\left[\begin{array}{c} 0 \\ -1 \\ 1 \end{array}\right] \text{ but not } \left[\begin{array}{c} 0 \\ 0 \\ 0 \end{array}\right].$$

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