Chapter 4 Vector Spaces

Section 4.1: Vector Spaces and Subspaces

Section 4.2: Null Spaces, Column Spaces, Row Spaces, and Linear Transformation

Section 4.3: Linearly Independent Set; Bases

Vector Spaces

- Definition: A vector space is a nonempty set V of objects, called vectors, on which are defined two operations,
 - -- addition
 - -- and multiplication by scalars (real numbers),
- The axioms must hold for all vectors u, v, and w in V and for all scalars c and d.

Vector Spaces

- 1. The sum of \mathbf{u} and \mathbf{v} , $\mathbf{u} + \mathbf{v}$ is in V.
- 2. u + v = v + u
- 3. (u + v) + w = u + (v + w)
- 4. There is a zero vector in V such that $\mathbf{u} + \mathbf{0} = \mathbf{u}$.
- 5. For each **u** in *V*, there is a vector $-\mathbf{u}$ in *V* such that $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$.
- 6. The scalar multiple of **u** by *c*, *c***u**, is in *V*.

7.
$$c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$$

$$9. c(d\mathbf{u}) = (cd)\mathbf{u}$$

8.
$$(c+d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$$

10.
$$1u = u$$

Vector Spaces

For each u in V and scalar c,

$$0\mathbf{u} = \mathbf{0}$$

$$c\mathbf{0} = \mathbf{0}$$

$$-\mathbf{u} = (-1)\mathbf{u}$$

Example: The set \mathbb{R}^n is a vector space under the usual addition and scalar multiplication.

The Polynomials of Degree at Most *n*

Example: For $n \ge 0$, the set \mathbb{P}_n of polynomials of degree at most n, is a vector space.

It consists of all polynomials of the form

$$\mathbf{p}(t) = a_0 + a_1 t + a_2 t^2 + \dots + a_n t^n$$

where the coefficients $a_0, ..., a_n$ and the variable t are real numbers.

- The degree of p is the highest power of t whose coefficient is not zero. If all the coefficients are zero, p is called the zero polynomial.
- \mathbb{P}_n is a vector space.

Subspaces

- Definition: A subspace of a vector space V is a subset H of V that has three properties:
 - a. The **zero vector** of V is in H.
 - b. H is closed under vector addition. That is, for each \mathbf{u} and \mathbf{v} in H, the sum $\mathbf{u} + \mathbf{v}$ is in H.
 - c. H is closed under multiplication by scalars. That is, for each u in H and each scalar c, the vector cu is in H.
 - -- Every subspace is a vector space.
 - --Conversely, every vector space is a subspace (of itself and possibly of other larger spaces).

Subspaces

• The set consisting of only the zero vector in a vector space *V* is a subspace of *V*, called the zero subspace and written as {**0**}.

 Recall that the term linear combination refers to any sum of scalar multiples of vectors, and

Span
$$\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$$

denotes the set of all vectors that can be written as linear combinations of $\mathbf{v}_1, \dots, \mathbf{v}_p$.

A Subspaces Spanned by a Set

• **Example:** Given \mathbf{v}_1 and \mathbf{v}_2 in a vector space V, let $H = \operatorname{Span} \{\mathbf{v}_1, \mathbf{v}_2\}$. Show that H is a subspace of V.

Solution:

- a. The zero vector is in H, since $\mathbf{0} = 0\mathbf{v}_1 + 0\mathbf{v}_2$.
- b. Take two arbitrary vectors in *H*, say

$$\mathbf{w} = t_1 \mathbf{v}_1 + t_2 \mathbf{v}_2$$
 and $\mathbf{u} = s_1 \mathbf{v}_1 + s_2 \mathbf{v}_2$, then

$$\mathbf{u} + \mathbf{w} = (s_1 + t_1)\mathbf{v}_1 + (s_2 + t_2)\mathbf{v}_2$$
 is in H .

c. If c is any scalar, $c\mathbf{u} = (cs_1)\mathbf{v}_1 + (cs_2)\mathbf{v}_2$ is in H. Thus H is a subspace of V.

A Subspaces Spanned by a Set

- Theorem: If $\mathbf{v}_1,...,\mathbf{v}_p$ are in a vector space V, then Span $\{\mathbf{v}_1,...,\mathbf{v}_p\}$ is a subspace of V.
- We call Span $\{\mathbf v_1,...,\mathbf v_p\}$ the subspace spanned (or generated) by $\{\mathbf v_1,...,\mathbf v_p\}$.
- Give any subspace H of V, a spanning (or generating) set for H is a set $\{\mathbf{v}_1,...,\mathbf{v}_p\}$ in H such that

$$H = \operatorname{Span} \left\{ \mathbf{v}_1, ..., \mathbf{v}_p \right\}.$$

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• **Definition:** The null space of an $m \times n$ matrix A, Nul A, is the set of all solutions of the homogeneous equation Ax = 0.

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

• Nul A is a subset of \mathbb{R}^n because A has n columns.

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

- **Proof:** We need to show that Nul A satisfies the three properties of a subspace.
- a. The vector $\mathbf{0}$ is in Nul A, since $A\mathbf{0} = \mathbf{0}$.
- b. Let u and v represent any two vectors in Nul A. Then Av = 0 and Au = 0, so A(u + v) = Au + Av = 0 showing u + v is in Nul A.
- c. If c is any scalar, then $A(c\mathbf{u}) = c(A\mathbf{u}) = c(0) = 0$ which shows that $c\mathbf{u}$ is in Nul A.

Thus Nul A is a subspace of \mathbb{R}^n .

- There is no obvious relation between vectors in Nul A and the entries in A.
- We say that Nul A is defined implicitly, because it is defined by a condition that must be checked.

• **Example:** Find a spanning set for the null space of the matrix Ax = 0

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

Solution:

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

The general solution is $x_1 = 2x_2 + x_4 - 3x_5$, $x_3 = -2x_4 + 2x_5$, with x_2 , x_4 , and x_5 free.

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

- Every linear combination of u, v, and w is an element of Nul A.
- Moreover {u, v, w} is a spanning set for Nul A.
- The spanning set produced by this method is automatically linearly independent because the free variables are the weights on the spanning vectors.
- When Nul A contains nonzero vectors, the number of vectors in the spanning set for Nul A equals the number of free variables in the equation Ax = 0.

• **Definition:** The **column space** of an $m \times n$ matrix A, written as Col A, is the set of all linear combinations of the columns of A. If $A = [a_1 \ ... \ a_n]$, then

$$Col A = Span\{a_1, \ldots, a_n\}$$

 A typical vector in Col A can be written as Ax for some x, because the Ax is a linear combination of the columns of A. That is,

Col
$$A = \{\mathbf{b} : \mathbf{b} = A\mathbf{x} \text{ for some } \mathbf{x} \text{ in } \mathbb{R}^n \}$$

- **Theorem:** The column space of an $m \times n$ matrix A is a subspace of \mathbb{R}^m .
- The notation Ax for vectors in Col A also shows that Col A is the range of the linear transformation $x \mapsto Ax$
- The column space of an $m \times n$ matrix A is all of \mathbb{R}^m if and only if the equation Ax = b has a solution for every \mathbf{b} in \mathbb{R}^m

• Example: Let
$$A = \begin{bmatrix} 2 & 4 & -2 & 1 \\ -2 & -5 & 7 & 3 \\ 3 & 7 & -8 & 6 \end{bmatrix}$$
, $u = \begin{bmatrix} 3 \\ -2 \\ -1 \\ 0 \end{bmatrix}$ and $v = \begin{bmatrix} 3 \\ -1 \\ 2 \end{bmatrix}$.

- a. Determine if **u** is in Nul A. Could **u** be in Col A?
- b. Determine if v is in Col A. Could v be in Nul A?

a. An explicit description of Nul A is not needed here. Simply compute the product Au.

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

The vector \mathbf{u} is *not* a solution of $A\mathbf{x} = \mathbf{0}$, so \mathbf{u} is not in Nul A.

Also, with four entries, **u** could not possibly be in Col A, since Col A is a subspace of \mathbb{R}^3 .

b. Reduce $[A \ v]$ to an echelon form.

$$\begin{bmatrix} 2 & 4 & -2 & 1 & 3 \\ -2 & -5 & 7 & 3 & -1 \\ 3 & 7 & -8 & 6 & 3 \end{bmatrix} \sim \begin{bmatrix} 2 & 4 & -2 & 1 & 3 \\ 0 & 1 & -5 & -4 & -2 \\ 0 & 0 & 0 & 17 & 1 \end{bmatrix}$$

The equation Ax = v is consistent, so \mathbf{v} is in Col A. With only three entries, \mathbf{v} could not possibly be in Nul A, since Nul A is a subspace of \mathbb{R}^4 .

- If A is an $m \times n$ matrix, each row of A has n entries and thus can be identified with a vector in \mathbb{R}^n .
- The set of all linear combinations of the row vectors is called the row space of A and is denoted by Row A.
- Each row has n entries, so Row A is a subspace of \mathbb{R}^n .
- Since the rows of A are identified with the columns of A^T , we could also write Col A^T in place of Row A.

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Linearly Independent Set

• An indexed set of vectors $\{v_1, ..., v_p\}$ in V is said to be linearly independent if the vector equation

$$c_1\mathbf{v}_1+c_2\mathbf{v}_2+\ldots+c_p\mathbf{v}_p=\mathbf{0} \qquad (1)$$
 has only the trivial solution, $c_1=0,\ldots,c_p=0$.

- The set $\{\mathbf{v}_1, ..., \mathbf{v}_p\}$ is said to be **linearly dependent** if (1) has a nontrivial solution, *i.e.*, if there are some weights, $c_1, ..., c_p$, not all zero, such that (1) holds.
- In such a case, (1) is called a linear dependence relation among v₁, ..., v_{p.}

Linearly Independent Set

- **Theorem:** An indexed set $\{\mathbf{v}_1, ..., \mathbf{v}_p\}$ of two or more vectors, with $\mathbf{v}_1 \neq 0$, is linearly dependent if and only if some \mathbf{v}_j (with j > 1) is a linear combination of the preceding vectors, $\mathbf{v}_1, ..., \mathbf{v}_{j-1}$.
- Definition: Let H be a subspace of a vector space V. A set of vectors B in V is a basis for H if
 - (i) B is a linearly independent set, and
 - (ii) H = Span B

Linearly Independent Set; Bases

- A basis of *V* is a linearly independent set that spans *V*.
- The definition of a basis applies to the case when H = V, because any vector space is a subspace of itself.
- When $H \neq V$, condition (ii) includes the requirement that each of the vectors $\mathbf{b}_1, \ldots, \mathbf{b}_p$ must belong to H, because Span $\{\mathbf{b}_1, \ldots, \mathbf{b}_p\}$ contains $\mathbf{b}_1, \ldots, \mathbf{b}_p$.

Standard Basis

• Let $\mathbf{e}_1, \dots, \mathbf{e}_n$ be the columns of the $n \times n$ matrix, I_n .

$$\mathbf{e}_{1} = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \mathbf{e}_{2} = \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \dots, \mathbf{e}_{n} = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}$$
The standard basis for \mathbb{R}^{3} .

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

- Theorem: Let $S = \{\mathbf{v}_1,...,\mathbf{v}_p\}$ be a set in V, and let $H = \operatorname{Span}\{\mathbf{v}_1,...,\mathbf{v}_p\}$
 - a. If one of the vectors in S—say, \mathbf{v}_k —is a linear combination of the remaining vectors in S, then the set formed from S by removing \mathbf{v}_k still spans H.
 - b. If $H \neq \{0\}$, some subset of S is a basis for H.

Proof:

a. By rearranging the list of vectors in S, if necessary, we may suppose that \mathbf{v}_p is a linear combination of $\mathbf{v}_1,...,\mathbf{v}_{p-1}$

$$\mathbf{v}_{p} = a_{1}\mathbf{v}_{1} + ... + a_{p-1}\mathbf{v}_{p-1}$$
• Given any \mathbf{x} in H , write $\mathbf{X} = c_{1}\mathbf{v}_{1} + ... + c_{p-1}\mathbf{v}_{p-1} + c_{p}\mathbf{v}_{p}$ for suitable scalars $c_{1}, ..., c_{p}$.

- Substituting the expression for \mathbf{v}_p into the expression for \mathbf{x} , it is easy to see that \mathbf{x} is a linear combination of $\mathbf{v}_1, ..., \mathbf{v}_{p-1}$
- Thus $\{\mathbf v_1,...,\mathbf v_{p-1}\}$ spans H, because $\mathbf x$ was an arbitrary element of H.

If $H \neq \{0\}$, some subset of S is a basis for H.

- b. If the original spanning set *S* is linearly independent, then it is already a basis for *H*.
- Otherwise, one of the vectors in S depends on the others can be deleted.
- So long as there are two or more vectors in the spanning set, we can repeat this process until the spanning set is linearly independent and hence is a basis for *H*.
- If the spanning set is eventually reduced to one vector, that vector will be nonzero (and hence linearly independent) because

$$H \neq \{\mathbf{0}\}$$

• Example: Let
$$\mathbf{v}_1 = \begin{bmatrix} 0 \\ 2 \\ -1 \end{bmatrix}$$
, $\mathbf{v}_2 = \begin{bmatrix} 2 \\ 2 \\ 0 \end{bmatrix}$, $\mathbf{v}_3 = \begin{bmatrix} 6 \\ 16 \\ -5 \end{bmatrix}$

- and $H = \operatorname{Span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$. Note that $\mathbf{v}_3 = 5\mathbf{v}_1 + 3\mathbf{v}_2$.
- Show that $Span\{v_1, v_2, v_3\} = Span\{v_1, v_2\}$, and then find a basis for the subspace H.
- Solution: Every vector in Span $\{\mathbf{v}_1, \mathbf{v}_2\}$ belongs to H because $c_1\mathbf{v}_1 + c_2\mathbf{v}_2 = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + 0\mathbf{v}_3$

Now let x be any vector in H—say,

$$\mathbf{x} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + c_3 \mathbf{v}_3.$$

• Since $\mathbf{v}_3 = 5\mathbf{v}_1 + 3\mathbf{v}_2$, we may substitute

$$\mathbf{x} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + c_3 (5 \mathbf{v}_1 + 3 \mathbf{v}_2)$$

= $(c_1 + 5c_3) \mathbf{v}_1 + (c_2 + 3c_3) \mathbf{v}_2$

- Thus x is in Span {v₁, v₂}, so every vector in H already belongs to Span {v₁, v₂}.
- We conclude that H and Span $\{\mathbf{v}_1, \mathbf{v}_2\}$ are actually the same set of vectors.
- It follows that $\{\mathbf{v}_1, \mathbf{v}_2\}$ is a basis of H since $\{\mathbf{v}_1, \mathbf{v}_2\}$ is linearly independent.

• Example: Find a basis for Col B, where

$$B = \begin{bmatrix} \mathbf{b}_1 & \mathbf{b}_2 & \cdots & \mathbf{b}_5 \end{bmatrix} = \begin{bmatrix} 1 & 4 & 0 & 2 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

- **Solution**: Each nonpivot column of *B* is a linear combination of the pivot columns.
- In fact, ${\bf b}_2 = 4{\bf b}_1$ and ${\bf b}_4 = 2{\bf b}_1 {\bf b}_3$.
- By the Spanning Set Theorem, we may discard b₂ and b₄, and {b₁, b₃, b₅} will still span Col B.

Let

$$S = \{b_1, b_3, b_5\} = \left\{ \begin{bmatrix} 1\\0\\0\\0 \end{bmatrix}, \begin{bmatrix} 0\\1\\0\\0 \end{bmatrix}, \begin{bmatrix} 0\\0\\1\\0 \end{bmatrix} \right\}$$

• Since $\mathbf{b}_1 \neq 0$ and no vector in S is a linear combination of the vectors that precede it, S is linearly independent.

Thus S is a basis for Col B.

- **Theorem:** The pivot columns of a matrix A form a basis for Col A.
- **Proof:** Let B be the reduced echelon form of A.
- The set of pivot columns of *B* is linearly independent, for no vector in the set is a linear combination of the vectors that precede it.
- Since A is row equivalent to B, the pivot columns of A are linearly independent as well, because any linear dependence relation among the columns of A corresponds to a linear dependence relation among the columns of B.

- For this reason, every nonpivot column of A is a linear combination of the pivot columns of A.
- Thus the nonpivot columns of A may be discarded from the spanning set for Col A, by the Spanning Set Theorem.
- This leaves the pivot columns of A as a basis for Col A.
- Warning: The pivot columns of a matrix A are evident when A has been reduced only to echelon form. But, be careful to use the pivot columns of A itself for the basis of Col A.

• **Theorem:** If two matrices *A* and *B* are row equivalent, then their row spaces are the same. If *B* is in echelon form, the nonzero rows of *B* form a basis for the row space of *A* as well as for that of *B*.

 Proof: If B is obtained from A by row operations, the rows of B are linear combinations of the rows of A.

• It follows that any linear combination of the rows of *B* is automatically a linear combination of the rows of *A*.

• Thus the row space of *B* is contained in the row space of *A*.

 Since row operations are reversible, the same argument shows that the row space of A is a subset of the row space of B.

So the two row spaces are the same.

• If *B* is in echelon form, its nonzero rows are linearly independent because no nonzero row is a linear combination of the nonzero rows below it.

 Thus the nonzero rows of B form a basis of the (common) row space of B and A.

• Example: Find bases for the row space, the column space, and the null space of the matrix

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

• **Solution:** To find bases for the row space and the column space, row reduce *A* to an echelon form:

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

• By Theorem, the first three rows of *B* form a basis for the row space of *A* (as well as for the row space of *B*).

Thus Basis for Row

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

- For the column space, observe from *B* that the pivots are in columns 1, 2, and 4.
- Hence columns 1, 2, and 4 of A (not B) form a basis for Col A:

Basis for Col A:
$$\left\{\begin{bmatrix} -2\\1\\3\\1\end{bmatrix}, \begin{bmatrix} -5\\3\\11\\7\end{bmatrix}, \begin{bmatrix} 0\\1\\7\\5\end{bmatrix}\right\}$$

 Notice that any echelon form of A provides (in its nonzero rows) a basis for Row A and also identifies the pivot columns of A for Col A.

• However, for Nul A, we need the reduced echelon form.

Further row operations on B yield

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

• The equation $A\mathbf{x} = \mathbf{0}$ is equivalent to $C\mathbf{x} = \mathbf{0}$, that is,

$$x_1 + x_3 + x_5 = 0$$
$$x_2 - 2x_3 + 3x_5 = 0$$
$$x_4 - 5x_5 = 0$$

• So $x_1 = -x_3 - x_5$, $x_2 = 2x_3 - 3x_5$, $x_4 = 5x_5$, with x_3 and x_5 free variables.

The calculations show that

Basis for Nul
$$A$$
:
$$\left\{\begin{bmatrix} -1\\2\\1\\0\\0\end{bmatrix}, \begin{bmatrix} -1\\-3\\0\\5\\1\end{bmatrix}\right\}$$

 Observe that, unlike the basis for Col A, the bases for Row A and Nul A have no simple connection with the entries in A itself.