Chapter 3 Vector Spaces

Section 3.6 Row Space and Column Space

Definition (Row space) If A is an $m \times n$ matrix, then the subspace of $\mathbf{R}^{1\times n}$ spanned by the row vectors of A is called the **row space** of A.

Definition (Column space) If A is an $m \times n$ matrix, then the subspace of \mathbb{R}^m spanned by the column vectors of A is called the **column space** of A.

Example Let
$$A = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
.

The row space of \hat{A}

$${a(1,1,0)+b(0,0,1)|a,b\in\mathbf{R}}={(a,a,b)|a,b\in\mathbf{R}}.$$

The column space of A is

$$\left\{a\begin{pmatrix}1\\0\end{pmatrix}+b\begin{pmatrix}1\\0\end{pmatrix}+c\begin{pmatrix}0\\1\end{pmatrix}\mid a,b,c\in\mathbf{R}\right\}=\mathbf{R}^2.$$

Theorem Two row equivalent matrices have the same row space.

Proof If B is row equivalent to A, then B can be formed from A by a finite sequence of row operations. Thus, the row vectors of B must be linear combinations of the row vectors of A. Consequently, the row space of B must be a subspace of the row space of A. Since A is row equivalent to B, by the same reasoning, the row space of A is a subspace of the row space of B.

Example Find a basis of the row space of
$$A = \begin{pmatrix} 1 & -2 & 3 \\ 2 & -5 & 1 \\ 1 & -4 & -7 \end{pmatrix}$$
.

Solution
$$A \longrightarrow \begin{pmatrix} 1 & -2 & 3 \\ 0 & 1 & 5 \\ 0 & 0 & 0 \end{pmatrix}$$
.

 $\{(1, -2, 3), (0, 1, 5)\}$ is a basis for the row space of A.

Definition (Rank) The rank of a matrix A, denoted by rank(A), is the dimension of the row space of A.

Example In the previous example, rank(A) = 2.

Definition in Sc3.2 (Null space) Let A be an $m \times n$ matrix. Let N(A) denote the set of all solutions of the homogenous system $A\mathbf{x} = \mathbf{0}$. That is,

$$N(A) = \{\mathbf{x} \in \mathbf{R}^n | A\mathbf{x} = \mathbf{0}\}$$

where N(A) is a subspace of \mathbb{R}^n , and is called the **null space** of A.

Definition (Nullity) The dimension of the null space of a matrix is called the **nullity** of the matrix.

Example Let
$$A = \begin{pmatrix} 1 & -2 & 1 & 1 & 2 \\ -1 & 3 & 0 & 2 & -2 \\ 0 & 1 & 1 & 3 & 4 \\ 1 & 2 & 5 & 13 & 5 \end{pmatrix}$$
. Find the nullity of A .

Solution The reduced row echelon form of A is $\begin{pmatrix} 1 & 0 & 3 & 1 & 0 \\ 0 & 1 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$.

$$N(A) = \{ \mathbf{x} = (x_1, x_2, x_3, x_4, x_5)^T : A\mathbf{x} = \mathbf{0} \}
= \left\{ (x_1, x_2, x_3, x_4, x_5)^T : \begin{pmatrix} 1 & 0 & 3 & 7 & 0 \\ 0 & 1 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \right\}
= \left\{ \begin{pmatrix} -3\alpha - 7\beta \\ -\alpha - 3\beta \\ \alpha \\ \beta \\ 0 \end{pmatrix} \right\} = \left\{ \alpha \begin{pmatrix} -3 \\ -1 \\ 1 \\ 0 \\ 0 \end{pmatrix} + \beta \begin{pmatrix} -7 \\ -3 \\ 0 \\ 1 \\ 0 \end{pmatrix} \right\}
\left\{ \begin{pmatrix} -3 \\ -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -7 \\ -3 \\ 0 \\ 1 \end{pmatrix} \right\} \text{ is a basis of } N(A). \text{ The nullity of } A \text{ is } 2.$$

$$\left(\begin{array}{c} -3 \\ 0 \\ \end{array}\right)$$
 is a basis of $N(A)$. The nullity of A is 2.

Theorem (The Rank-Nullity Theorem) If A is an $m \times n$ matrix, then the rank of A plus the nullity of A equals n.

Proof Let U be the reduced row echelon form of A. The system $A\mathbf{x} = \mathbf{0}$ is equivalent to the system $U\mathbf{x} = \mathbf{0}$. If $\operatorname{rank}(A) = r$, then U will have r nonzero rows, and consequently the system $U\mathbf{x} = \mathbf{0}$ will involve r lead variables and n - r free variables. The dimension of N(A) will equal the number of free variables, i.e; $\operatorname{rank}(A) + \dim N(A) = n$.

Theorem (Consistency Theorem for Linear Systems) A linear system $A\mathbf{x} = \mathbf{b}$ is consistent if and only if \mathbf{b} is in the column space of A.

Proof Let \mathbf{a}_i be the *i*th column of A, and let $\mathbf{x} = (x_1, x_2, \dots, x_n)^T$. Note that $A\mathbf{x} = x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + x_n\mathbf{a}_n$. Thus the system $A\mathbf{x} = \mathbf{b}$ is consistent, if and only if there exists $\mathbf{x}' = (x_1', x_2', \dots, x_n')^T$ such that $\mathbf{b} = x_1'\mathbf{a}_1 + x_2'\mathbf{a}_2 + x_n'\mathbf{a}_n$, if and only if \mathbf{b} is in the column space of A.

Theorem

- 1. The linear system $A\mathbf{x} = \mathbf{b}$ is consistent for every $\mathbf{b} \in \mathbf{R}^n$ if and only if the column vectors of A span \mathbf{R}^n .
- 2. The system $A\mathbf{x} = \mathbf{b}$ has at most one solution for every $\mathbf{b} \in \mathbf{R}^n$ if and only if the column vectors of A are linearly independent.
- 3. The system $A\mathbf{x} = \mathbf{b}$ has a unique solution for every $\mathbf{b} \in \mathbf{R}^n$ if and only if the column vectors of A form a basis of \mathbf{R}^n .

Proof of (1) By the theorem of the previous slide, the system $A\mathbf{x} = \mathbf{b}$ is consistent if and only if \mathbf{b} is in the column space of A. It follows that $A\mathbf{x} = \mathbf{b}$ will be consistent for every $\mathbf{b} \in \mathbf{R}^n$ if and only if the column vectors of A span \mathbf{R}^n .

Proof of (2) If $A\mathbf{x} = \mathbf{b}$ has at most one solution for every \mathbf{b} , then, in particular, the system $A\mathbf{x} = \mathbf{0}$ can have only the trivial solution, and hence the column vectors of A must be linearly independent.

Conversely, if the column vectors of A are linearly independent, $A\mathbf{x} = \mathbf{0}$ has only the trivial solution. Now, if \mathbf{x}_1 and \mathbf{x}_2 were both solutions of $A\mathbf{x} = \mathbf{b}$, then $\mathbf{x}_1 - \mathbf{x}_2$ would be a solution of $A\mathbf{x} = \mathbf{0}$,

$$A(\mathbf{x}_1 - \mathbf{x}_2) = A\mathbf{x}_1 - A\mathbf{x}_2 = \mathbf{b} - \mathbf{b} = \mathbf{0}.$$

It follows that $\mathbf{x}_1 - \mathbf{x}_2 = \mathbf{0}$, and hence \mathbf{x}_1 must equal \mathbf{x}_2 .

Proof of (3) It follows from (1), (2) and the definition of a basis.

Theorem For any matrix A, the dimension of the row space of A equals the dimension of the column space of A.

Proof If A is an $m \times n$ matrix of rank r, the row echelon form U of A will have r leading 1's. The columns of U corresponding to the lead 1's will be linearly independent.

Let U_L denote the matrix obtained from U by deleting all the columns corresponding to the free variables. Delete the same columns from A and denote the new matrix by A_L . The matrices A_L and U_L are row equivalent. Thus, if \mathbf{x} is a solution of $A_L\mathbf{x} = \mathbf{0}$, then \mathbf{x} must also be a solution of $U_L\mathbf{x} = \mathbf{0}$. Since the columns of U_L are linearly independent, \mathbf{x} must equal $\mathbf{0}$. From the previous theorem, the columns of A_L are linearly independent.

Proof (continuity) Since A_L has r columns, the dimension of the column space of A is at least r. We have proved that, for any matrix, the dimension of the column space is greater than or equal to the dimension of the row space. Applying this result to the matrix A^T , we see that

$$dim(row \text{ space of } A) = dim(column \text{ space of } A^T)$$

 $\geq dim(row \text{ space of } A^T)$
 $= dim(column \text{ space of } A)$

Thus, for any matrix A, the dimension of the row space must equal the dimension of the column space.

Example Let
$$A = \begin{pmatrix} 2 & -4 & 3 & 0 & 1 & 6 \\ 1 & -2 & -2 & 14 & -4 & 15 \\ 1 & -2 & 1 & 2 & 1 & -1 \\ -2 & 4 & 0 & -12 & 1 & -7 \end{pmatrix}$$
. Find a basis of column

space of a matrix A.

Solution
$$A \longrightarrow \begin{pmatrix} 1 & -2 & 0 & 6 & 0 & 1 \\ 0 & 0 & 1 & -4 & 0 & 3 \\ 0 & 0 & 0 & 0 & 1 & -5 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\{(2,1,1,-2)^T, (3,-2,1,0)^T, (1,-4,1,1)^T\} \text{ is a basis of the column space of } A.$$

Theorem (Equivalent Conditions for Nonsingularity)

Let A be an $n \times n$ matrix. The following are equivalent:

- ▶ A is nonsingular.
- Ax = 0 has only the trivial solution 0.
- ▶ A is row equivalent to I. (I is the reduced row echelon form of A. A can be written as a product of elementary matrices.)
- ▶ The system A**x** = **b** has exactly one solution for every **b** ∈ \mathbf{R}^m , (which is $\mathbf{x} = A^{-1}\mathbf{b}$).
- ▶ $\det A \neq 0$.
- \triangleright Columns of A form a basis of \mathbb{R}^n .
- \blacktriangleright The rank of A is n.
- ightharpoonup Rows of A form a basis of $\mathbf{R}^{1\times n}$.
- ► The nullity of *A* is 0.