

Chap 5.2 Orthogonal Subspaces

- Sum and Direct Sum
- Fundamental Subspaces Theorem
- Orthogonal Decomposition Theorem
- AA^T and A^TA

Chap 5.3 Least Squares Problem

- Projection Matrix
- Examples

\triangle Sum and Direct Sum

Def 5.2.6 (Sum) Let X and Y be subspaces of W . The sum of X and Y is

$$X + Y = \{ \vec{x} + \vec{y} \in W \mid \vec{x} \in X, \vec{y} \in Y \}$$

Remark: If $\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_k\}$ is a basis of X , $\{\vec{y}_1, \vec{y}_2, \dots, \vec{y}_m\}$ is a basis of Y .

Then $X + Y = \text{span}\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_k, \vec{y}_1, \dots, \vec{y}_m\}$

and $\dim(X + Y) = \dim X + \dim Y - \dim(X \cap Y)$

Def 5.2.10 (Direct Sum)

Let X and Y be subspaces of S and $X + Y = S$.

If every $\vec{z} \in S$ can be uniquely written as

$$\vec{z} = \underset{\in X}{\vec{x}} + \underset{\in Y}{\vec{y}}$$

then $X + Y$ is a direct sum and we denote it as $X \oplus Y$.

① $X + Y = S$

Thm 5.2.11

$X + Y$ is a direct sum \Leftrightarrow

② $(\dim(X + Y) = \dim X + \dim Y)$

and

③ $\dim(X \cap Y) = 0$

or

④ $\dim(X \cap Y) = 0$

Example 5.2.8. Consider the following examples of sum of subspaces

$$U = \{(x, y, 0)^T \mid x, y \in \mathbb{R}\}$$

$$V = \{(0, 0, z)^T \mid z \in \mathbb{R}\}$$

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

$$\text{Since } U \cap V = \{0\},$$

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

$$U = \{(0, y, 0)^T \mid y \in \mathbb{R}\}$$

$$V = \{(0, 0, z)^T \mid z \in \mathbb{R}\}$$

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

$$\{ (0, y, z)^T \mid y, z \in \mathbb{R} \}$$

$$U \oplus V = \{ (0, y, z)^T \mid y, z \in \mathbb{R} \}$$

$$\text{e.g. } (1, 0, 0)^T \notin U + V.$$

$$U = \{(x, y, 0)^T \mid x, y \in \mathbb{R}\}$$

$$V = \{(0, y, z)^T \mid y, z \in \mathbb{R}\}$$

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

$$\{ (x, y, z)^T \mid x, y, z \in \mathbb{R} \}$$

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

$$(1, 2, 3)^T = (1, 1, 0)^T + (0, 1, 3)^T$$

$$= (1, 2, 0)^T + (0, 0, 3)^T$$

$$= \dots \dots$$

Example 5.2.12.

$$\forall \vec{x} \in U + V, \vec{x} = \begin{pmatrix} a \\ b \\ c \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ d \end{pmatrix}, a, b, c, d \in \mathbb{R}$$

$$U = \{(x, y, 0)^T \mid x, y \in \mathbb{R}\}$$

$$V = \{(0, a, a)^T \mid a \in \mathbb{R}\}$$

$$\text{Then } U + V = \mathbb{R}^3.$$

$$\text{unique decomp. } \checkmark$$

$$\therefore \vec{x} = a \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + b \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$$\therefore U + V = \text{span}\left\{\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}\right\} = \mathbb{R}^3$$

$$\text{dotted line } \vec{x} \in U + V$$

$$\text{dot } \vec{x} \in U \cup V$$

$$\text{dot } \vec{x} \in U \cap V = \{0\}$$

$$\text{dot } \vec{x} \in U \oplus V = \mathbb{R}^3$$

$$\text{direct sum or sum has nothing to do with the angle.}$$

By Definition 5.2.10:

$$(x, y, z)^T = (x, y - z, 0)^T + (0, z, z)^T$$

where

$$(x, y - z, 0)^T \in U \text{ and } (0, z, z)^T \in V.$$

By Theorem 5.2.11:

$$\text{Since } U + V = \mathbb{R}^3 \text{ and } U \cap V = \{0\},$$

$$U \oplus V = \mathbb{R}^3.$$

∞

\triangle Fundamental Subspaces Theorem

Thm 5.2.13 (The Fundamental Subspaces Theorem)

For any $m \times n$ matrix A , we have

$$N(A) = \text{Col}(A^T)^\perp \xrightarrow{\text{def}} N(A^T) = \text{Col}(A)^\perp.$$

Idea of proof: $A = \begin{bmatrix} \vec{a}_1 & \dots \\ \vec{a}_2 & \dots \\ \vdots & \ddots \\ \vec{a}_m & \dots \end{bmatrix}_{m \times n}$, $A\vec{x} = \begin{bmatrix} \vec{a}_1 & \dots \\ \vec{a}_2 & \dots \\ \vdots & \ddots \\ \vec{a}_m & \dots \end{bmatrix}_{m \times n} \vec{x}_{n \times 1} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}_{m \times 1}$

$$N(A) = \{ \vec{x} \in \mathbb{R}^n \mid A\vec{x} = \vec{0} \} \rightarrow \vec{a}_i^T \vec{x} = 0 \text{ for } i=1,2,\dots,m$$

$$\vec{a}_i^T \perp \vec{x}$$

$$\text{Col}(A^T) = \text{Row}(A) \perp N(A)$$

proof: i) $N(A) \subseteq \text{Col}(A^T)^\perp$: $\forall \vec{x} \in N(A)$, then

\vec{x} is orthogonal to vectors in $\text{Row}(A)$, i.e. $\text{Col}(A^T)$
i.e. $\vec{x} \perp \rightarrow$ any vectors in $\text{Col}(A^T)$. Then $\vec{x} \in [\text{Col}(A^T)]^\perp$

ii) $\text{Col}(A^T)^\perp \subseteq N(A)$: $\forall \vec{y} \in \text{Col}(A^T)^\perp$, then

\vec{y} is orthogonal to any vector in $\text{Col}(A^T)$, i.e. $\text{Row}(A)$.

Namely, $\forall \vec{a}_i \in \text{Row}(A)$, $\vec{a}_i^T \vec{y} = 0$, so $\begin{bmatrix} \vec{a}_1 & \dots \\ \vdots & \ddots \\ \vec{a}_m & \dots \end{bmatrix}_{m \times n} \vec{y} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}_{m \times 1}$, i.e. $\vec{y} \in N(A)$.

$$\Rightarrow \text{So } N(A) = \text{Col}(A^T)^\perp.$$

(b) The result also holds for the matrix $B = AT$, $N(A^T) = \text{Col}(A)^\perp$.

Use the result of Thm 5.2.13, we can prove

Thm 5.2.15 If S is a subspace of \mathbb{R}^n , then

$$(\text{Thm 5.2.5-3}) \quad \dim S + \dim S^\perp = n.$$

Further if $\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_r\}$ is a basis of S , $\{\vec{x}_{r+1}, \dots, \vec{x}_n\}$ is a basis of S^\perp .

then $\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_n\}$ forms a basis of \mathbb{R}^n .

$$\text{Namely, } S \oplus S^\perp = \mathbb{R}^n$$

Outline of proof: Define a matrix A^T whose columns form a basis of S .

$$A^T = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_r \end{bmatrix}_{n \times r} \quad \text{Col}(A^T) = S$$

$$N(A) = \text{Col}(A)^\perp = S^\perp$$

$$\begin{aligned} \dim S + \dim S^\perp &= \dim(\text{Col}(A^T)) + \dim(N(A)) \quad \# \text{ of columns in } A = n \\ &= \dim(\text{Col}(A)) + \dim(N(A)) \end{aligned}$$

Refer to the note/textbook for more details.

As a result of Thm 5.2.15 and Thm 5.2.13:

Thm 5.2.14 For any $m \times n$ matrix A .

$$N(A) \oplus \text{Col}(A^T) = \mathbb{R}^n, \quad N(A^T) \oplus \text{Col}(A) = \mathbb{R}^m.$$

$$\begin{aligned} N(A) &\subseteq \mathbb{R}^n, \quad \text{Col}(A^T) \subseteq \mathbb{R}^n \\ A\vec{x} = \vec{0} & \quad | \\ (A^T)_{m \times n} & \end{aligned}$$

proof : $\begin{cases} N(A) \text{ and } \text{Col}(A^T) \text{ are subspaces of } \mathbb{R}^n. \\ \dim N(A) + \dim \text{Col}(A^T) = \text{nullity}(A) + \text{rank}(A) = \# \text{ of columns in } A = n \\ N(A) \cap \text{Col}(A^T) = \{\vec{0}\} \end{cases}$

By Thm 5.2.11 , $N(A) \oplus \text{Col}(A^T) = \mathbb{R}^n$

$$N(A^T) \oplus \text{Col}(A) = \mathbb{R}^m$$

Example

$$A = \begin{bmatrix} 1 & 2 & 0 \\ 2 & 4 & 0 \end{bmatrix}$$

$$A^T = \begin{bmatrix} 1 & 2 \\ 2 & 4 \\ 0 & 0 \end{bmatrix}$$

Then

$$\text{Col}(A) = \text{Span} \left\{ \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right\}$$

$$\text{Col}(A^T) = \text{Span} \left\{ \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} \right\}$$

$$N(A) = \text{Span} \left\{ \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\}$$

$$N(A^T) = \text{Span} \left\{ \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right\}$$

Clearly . $N(A) \perp \text{Col}(A^T)$ and $N(A^T) \perp \text{Col}(A)$

$$N(A) \oplus \text{Col}(A^T) = \mathbb{R}^3 \quad \text{and} \quad N(A^T) \oplus \text{Col}(A) = \mathbb{R}^2$$

Applications : Use matrices to find orthogonal complement.

E.g. 5.2.17 Read by yourselves.

Exercise $A = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 5 \end{bmatrix}$. Find $\text{Col}(A), N(A), \text{Col}(A^T), N(A^T)$

$$\text{Col}(A) = \text{Span} \left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\} = \mathbb{R}^2 \quad | \quad N(A) = \text{Span} \left\{ \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix} \right\}$$

$$\text{Col}(A^T) = \text{Span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 5 \end{pmatrix} \right\} \quad \cancel{\text{,}} \quad N(A^T) = \{ \vec{0} \}$$

$$N(A)^\perp = \text{Col}(A^T) \quad , \quad N(A^T)^\perp = \text{Col}(A) \quad , \quad N(A) \oplus \text{Col}(A^T) =$$

E.g. 5.2.18 Let $S = \text{Span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 5 \end{pmatrix} \right\}$ be a subspace of \mathbb{R}^3 .

Find a basis of S^\perp .

$$S^\perp = \text{Span} \left\{ \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix} \right\}$$

Example Find a basis for the orthogonal complement of the solution space of

$$\begin{cases} x_1 + 2x_3 = 0 \\ x_2 + 5x_3 = 0 \end{cases} \leftrightarrow \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 5 \end{bmatrix} \vec{x} = \vec{0}$$

$\text{Col}(A^\top)$ $N(A)$

$$\text{Col}(A^\top) = \text{span}\left(\begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 5 \end{pmatrix}\right)$$

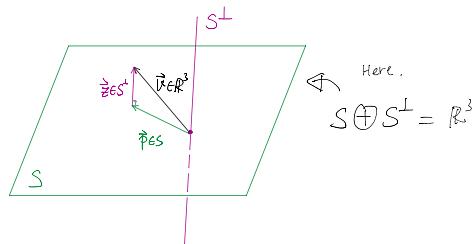
Corollary 5.2.1b (Orthogonal Decomposition Theorem)

Let S be a subspace of \mathbb{R}^n , then $S \oplus S^\perp = \mathbb{R}^n$.

Namely, for any $\vec{v} \in \mathbb{R}^n$, there exists a unique $\vec{p} \in S$ and $\vec{z} \in S^\perp$ st.

$$\vec{v} = \vec{p} + \vec{z}$$

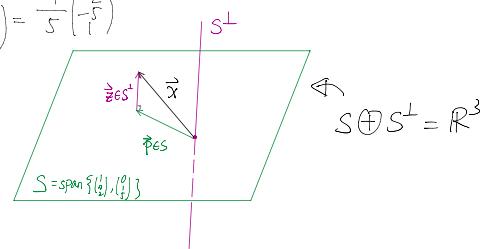
$\vec{p} \in S$ $\vec{z} \in S^\perp$



Example Let $S = \text{span}\left\{\begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 5 \end{pmatrix}\right\}$, then $S^\perp = \text{span}\left\{\begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}\right\}$.

Write $\vec{x} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ as the sum of \vec{p} and \vec{z} , where $\vec{p} \in S$, $\vec{z} \in S^\perp$.

$$\vec{z} = \text{proj}_{S^\perp} \vec{x} = \text{proj}_{\begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}} \vec{x} = \frac{(1, 1, 1) \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}}{(-2, 1, 1) \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}} \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}$$



$$\vec{p} = \vec{x} - \vec{z} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \frac{1}{5} \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} 3 \\ 0 \\ 6 \end{pmatrix}$$

orthogonal projection of \vec{x} onto a subspace S

Verification: $\vec{p} \cdot \vec{z} = 0$, $\Rightarrow \vec{p} \perp \vec{z}$ and $\vec{p} \in S$.

$$\vec{p} = \frac{3}{5} \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix} + 0 \begin{pmatrix} 0 \\ 1 \\ 5 \end{pmatrix} \in S.$$

Question: Can we find \vec{p} directly? (Find the projection of a vector onto a subspace)

Answer: Yes! ① Orthogonal basis — Sec 5.6 Gram-Schmidt Process
② Non-orthogonal basis — Sec 5.3 Projection Matrix

△ Projection Matrix

$$\text{Idea: } \vec{x} = \vec{p} + \vec{z} \quad , \text{ then } \vec{z} = \vec{x} - \vec{p} \quad , \quad \vec{z} \perp \vec{p}$$

Define a matrix $A_{m,n}$ whose columns span S , then $S = \text{Col}(A)$ and $S^\perp = N(A^\top)$.
Thus, $\vec{z} \in N(A^\top)$ and $A^\top(\vec{x} - \vec{p}) = \vec{0}$,

$$A^\top \vec{x} = A^\top \vec{p} \quad , \text{ where } \vec{p} \text{ is } \text{proj}_S \vec{x}.$$

Since $\vec{p} \in \text{Col}(A)$, then $\vec{p} = A\vec{y}$ for some $\vec{y} \in \mathbb{R}^n$

$$\text{i.e. } A^T \vec{x} = \underbrace{A^T A \vec{y}}_{\text{rank } A \times n} \quad \text{— the normal equation}$$

Here, the vector \vec{y} , as the orthogonal projection of \vec{x} onto S , must be unique.

But for $\vec{p} = A\vec{y}$, the vector \vec{y} could be unique or infinitely many. (It's always possible to find a \vec{y} by solving $A^T A \vec{y} = A^T \vec{x}$)

Specially, when $A^T A$ is of rank n , the normal equation has a unique solution.

$$\vec{y} = (A^T A)^{-1} A^T \vec{x} \rightarrow \text{proj}_S \vec{x} = \vec{p} = A\vec{y} = A(A^T A)^{-1} A^T \vec{x}$$

projection matrix

△ Projection Matrix (To find the orthogonal projection of \vec{b} onto S)

Def: If $A_{m \times n}$ is of rank n , then the projection of \vec{b} onto $\text{Col}(A)$.

$$\vec{b} = A\vec{y} = \underbrace{A}_{\substack{\text{proj}_{\text{Col}(A)} \\ \text{projection}}} \underbrace{(A^T A)^{-1} A^T \vec{b}}_{\text{projection matrix}}$$

Example: $\vec{b} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $S = \text{span}\left\{\begin{pmatrix} 1 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix}\right\}$, $S^\perp = \text{span}\left\{\begin{pmatrix} -2 \\ 1 \end{pmatrix}\right\}$. Find $\text{proj}_S \vec{b}$.

Define a matrix $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 2 & 5 \end{bmatrix}_{3 \times 2}$, then $S = \text{Col}(A)$ and $S^\perp = N(A^T)$.

Since $\text{rank}(A) = 2$, then $A^T A$ is nonsingular and

$$\text{proj}_S \vec{b} = \text{proj}_{\text{Col}(A)} \vec{b} = A(A^T A)^{-1} A^T \vec{b} = \underbrace{A}_{\substack{\text{A} \\ \text{rank } 2}} \underbrace{(A^T A)^{-1}}_{\substack{\text{rank } 2}} \underbrace{A^T \vec{b}}_{\substack{\vec{y}}} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 2 & 5 \end{pmatrix} \underbrace{\begin{pmatrix} 5 & 10 \\ 10 & 26 \end{pmatrix}^{-1}}_{\substack{\text{rank } 2}} \underbrace{\begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 5 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix}}_{\substack{\text{rank } 2}} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} \frac{3}{5} \\ 0 \end{pmatrix} = \frac{3}{5} \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}.$$

Example: $\vec{b} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $S = \text{span}\left\{\begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}, \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}\right\}$, $S^\perp = \text{span}\left\{\begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}\right\}$. Find $\text{proj}_S \vec{b}$.

Notice that $\left\{\begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}, \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}\right\}$ is not a basis of S , but when we define $A = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 0 & 1 \\ 2 & 4 & 5 \end{bmatrix}$, we still have $S = \text{Col}(A)$.

The normal equation: $A^T A \vec{y} = A^T \vec{b}$, i.e. $\begin{bmatrix} 5 & 10 & 10 \\ 10 & 20 & 20 \\ 10 & 20 & 26 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 3 \\ 6 \\ 6 \end{bmatrix}$

$$\rightarrow \vec{y} = \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix} \text{ or } + \begin{bmatrix} \frac{3}{5} \\ 0 \\ 0 \end{bmatrix}, \text{ or } \vec{y} \in \mathbb{R}^3. \quad (\text{infinitely many solutions for } \vec{y})$$

$$\text{proj}_S \vec{b} = A\vec{y} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} + \frac{3}{5} \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix} = \frac{3}{5} \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix} \quad (\text{but the projection of } \vec{b} \text{ onto } S \text{ is unique})$$

△ Special Matrices AA^T and $A^T A$

For any $m \times n$ matrix A , AA^T is of size $m \times m$

$A^T A$ is of size $n \times n$

both are symmetric matrices with good properties and closely related to A .

$$\text{Thm S.2.19} \quad N(A^T A) = N(A), \quad N(AA^T) = N(A^T)$$

$$\text{and} \quad \text{Col}(A^T A) = \text{Col}(A^T), \quad \text{Col}(AA^T) = \text{Col}(A)$$

proof : i) To prove $N(A) \subseteq N(A^T A)$:

$$\text{fill up the proof by yourself!} \quad \forall \vec{x} \in N(A), \quad A^T A \vec{x} = A^T \vec{0} = \vec{0} \quad \rightarrow \quad \vec{x} \in N(A^T A)$$

ii) To prove $N(A^T A) \subseteq N(A)$

$$\begin{aligned} & \Delta \quad (A^T A)_{n \times n} \quad A_{m \times n} \\ | & \quad \text{rank}(A^T A) = \text{rank}(A) \\ & \quad = n - \text{nullity}(A^T A) = n - \text{nullity}(A) \\ | & \quad \text{n rows of } A \quad \text{col}(A^T A) = \text{col}(A^T) \end{aligned}$$

ii) To prove $N(A^T A) \subseteq N(A)$

$$A \vec{y} \in N(A^T A), \quad A^T A \vec{y} = \vec{0}$$

$$\vec{y}^T A^T A \vec{y} = \vec{y}^T \vec{0} = 0$$

$$\|A\vec{y}\|^2 = (A\vec{y})^T A\vec{y} = 0 \quad \Rightarrow \quad A\vec{y} = \vec{0} \quad \rightarrow \quad \vec{y} \in N(A).$$

$$= n - \text{nullity}(A^T A) = n - \text{nullity}(A)$$

$\triangle \text{proof of } \text{Col}(A^T A) = \text{Col}(A^T)$

$$\text{Method 1 : } \text{Col}(A^T A) \subseteq \text{Col}(A^T)$$

$$\text{Col}(A^T) \subseteq \text{Col}(A^T A)$$

$$\text{Method 2 : } \text{Col}(A^T A) \subseteq \text{Col}(A^T)$$

$$\dim(\text{Col}(A^T A)) = \dim(\text{Col}(A^T))$$

Corollary 5.2.20 For any $m \times n$ matrix A ,

$$1. \quad A^T A \text{ is nonsingular} \Leftrightarrow \text{rank}(A) = n = \text{rank}(A^T)$$

$$(2. \quad A A^T \text{ is nonsingular} \Leftrightarrow \text{rank}(A^T) = m = \text{rank}(A))$$

Proof: 1. $(A^T A)_{n \times n}$ nonsingular $\Leftrightarrow n = \text{rank}(A^T A) = \text{rank}(A^T) = \text{rank}(A)$
since

$$\text{Col}(A^T A) = \text{Col}(A^T)$$

2. Set $A = A^T$ in part (1).

Theorem 5.2.21 Suppose A is an $m \times n$ matrix of rank r .

(a) If $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\}$ is a basis of $\text{Col}(A^T)$, then $\{A\vec{v}_1, \dots, A\vec{v}_r\}$ forms a basis of $\text{Col}(A)$.

(b) Let $A = B^T$ in part (a), then we have part (b).

Proof: To prove $\{A\vec{v}_1, \dots, A\vec{v}_r\}$ form a basis of $\text{Col}(A)$:

linear independent + r vectors in $\text{Col}(A)$

Let $c_1 A\vec{v}_1 + c_2 A\vec{v}_2 + \dots + c_r A\vec{v}_r = \vec{0}$, c_1, c_2, \dots, c_r are constant

then $A(c_1 \vec{v}_1 + \dots + c_r \vec{v}_r) = \vec{0}$, which implies $(c_1 \vec{v}_1 + \dots + c_r \vec{v}_r) \in N(A)$

On the other hand, $\sum_{i=1}^r c_i \vec{v}_i \in \text{Col}(A^T)$. $N(A) \cap \text{Col}(A^T) = \{\vec{0}\}$

$$\Rightarrow \sum_{i=1}^r c_i \vec{v}_i = \vec{0}$$

Since $\{\vec{v}_1, \dots, \vec{v}_r\}$ are linearly independent, $c_1 = c_2 = \dots = c_r = 0$.

Exercise $A = \begin{bmatrix} 1 & 1 & -1 & 2 \\ 2 & 0 & 0 & 0 \\ 0 & -1 & 1 & -2 \end{bmatrix}, \quad \text{Col}(A) = \text{span} \left\{ \begin{pmatrix} 2 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ 1 \\ -2 \end{pmatrix} \right\}$

Then $\text{Col}(A) = \text{span} \left\{ A \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, A \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} \right\} = \text{span} \left\{ \begin{pmatrix} 2 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ 1 \\ -2 \end{pmatrix} \right\}$.