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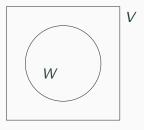
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Remark

If $\langle V, F, +, . \rangle$ is a vector space, then

- (i) $\forall \alpha, \beta \in V$, $\alpha + \beta \in V$ (V is closed under vector addition)
- (ii) $\forall c \in F$ and $\alpha \in V$, $c\alpha \in V$ (V is closed under scalar multiplication)
- (iii) If $\alpha_1, \ldots, \alpha_n \in V$, then $c_1\alpha_1 + \ldots + c_n\alpha_n \in V$ where $c_i \in F$.

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If $c \in F, \alpha, \beta \in W$, then $c\alpha \in W$ (closed under scalar multiplication) and $c\alpha + \beta \in W$ (closed under vector addition).

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If $c \in F, \alpha, \beta \in W$, then $c\alpha \in W$ (closed under scalar multiplication) and $c\alpha + \beta \in W$ (closed under vector addition). Hence

$$\forall \alpha, \beta \in W, c \in F \Longrightarrow c\alpha + \beta \in W.$$

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Reason : $0 = (0, 0, ..., 0) \notin W$

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Hence, *S* is a subspace of $F^{n\times 1}$.

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Note (1): Subspace spanned by S is the smallest subspace which contains S.

Note (2): If $S = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$, we call the subspace spanned by S as the subspace spanned by the vectors $\alpha_1, \alpha_2, \dots, \alpha_n$.

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 $\Longrightarrow cx + y = \sum_{i=1}^{m} cc_i \alpha_i + \sum_{i=1}^{n} d_j \beta_j$ is a linear combination of vectors

in S. Thus $cx + y \in L(S)$.

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Proof: Since $S \neq \phi$, there exists $\alpha \in S \subseteq V$. By Note 2, $0\alpha = 0 \in L(S)$ (0α is a linear combination of α). $L(S) \neq \phi$. In addition $\forall \alpha \in S$, $1.\alpha = \alpha \in L(S)$ and thus $S \subseteq L(S)$.

Let
$$x, y \in L(S)$$
. $\Longrightarrow x = \sum_{i=1}^{m} c_i \alpha_i, y = \sum_{j=1}^{n} d_j \beta_j$

$$\implies$$
 $cx + y = \sum_{i=1}^{m} cc_i \alpha_i + \sum_{j=1}^{m} d_j \beta_j$ is a linear combination of vectors

in S. Thus $cx + y \in L(S)$.

 \implies L(S) is a subspace of V by Theorem 1.

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Theorem 3

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By the previous lemma, $S \subseteq L(S)$ and L(S) is a subspace of V, and thus $W^* \subseteq L(S) - - - - (i)$.

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By (i) and (ii),

$$W^* = \cap \{W : S \subseteq W, W \text{ is a subspace of } V\} = L(S) - - - (a)$$

Let $A \in F^{m \times n}$ with rows $\{R_1, R_2, \dots, R_m\}$ and columns $\{C_1, C_2, \dots, C_n\}$.

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Note : Row space of $A \subseteq F^{1 \times n}$ and Column space of $A \subseteq F^{m \times 1}$.

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

where

$$R_1 = (1,0,0), R_2 = (0,1,0), C_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, C_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, C_3 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

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$$= \{x(1,0,0) + y(0,1,0) : x,y \in F\} = \{(x,y,0) : x,y \in F\}$$

Column Space of A

$$= \left\{ x \begin{pmatrix} 1 \\ 0 \end{pmatrix} + y \begin{pmatrix} 0 \\ 1 \end{pmatrix} + z \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad : \quad x, y, z \in F \right\} = \left\{ \begin{pmatrix} x \\ y \end{pmatrix} \right\}_{14}$$

Assignment

Prove or disprove that

- (i) column space of AB is same as column space of A and
- (ii) row space of AB is same as row space of B.

Note 1: (Visit previous lecture notes)

Find the solution space of the system RX = 0

$$R = \left[\begin{array}{ccccc} 0 & 1 & -3 & 0 & \frac{1}{2} \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Note 1: (Visit previous lecture notes)

Find the solution space of the system RX = 0

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

No. of non-zero rows of R, r=2, No. of variables, n=5

 $k_1 = 2, k_2 = 4 \Longrightarrow \text{ Pivot variables} = \{x_{k_1}, x_{k_2}\} = \{x_2, x_4\}$ No. of free variables = n - r = 5 - 2 = 3,

Free variables = $\{u_1, u_2, u_3\} = \{x_1, x_3, x_5\}$

$$\begin{cases} x_2 - 3x_3 + \frac{1}{2}x_5 = 0 \\ x_4 + 2x_5 = 0 \end{cases} \Rightarrow \begin{cases} x_{k_1} + \sum_{j=1}^{n-r} C_{1j}u_j = 0 \\ x_{k_2} + \sum_{j=1}^{n-r} C_{2j}u_j = 0 \end{cases}$$
 (general expression)

Note 1 contd.

$$\begin{cases} x_2 - 3x_3 + \frac{1}{2}x_5 = 0 \\ x_4 + 2x_5 = 0 \end{cases} \right\} \Longrightarrow \begin{cases} x_{k_1} + \sum_{j=1}^{n-r} C_{1j}u_j = 0 \\ x_{k_2} + \sum_{j=1}^{n-r} C_{2j}u_j = 0 \end{cases}$$
 general expression)

Set the free variables as:

$$u_1 = x_1 = a, \ u_2 = x_3 = b, \ u_3 = x_5 = c$$

 $\implies x_2 = 3b - \frac{1}{2}c, \ x_4 = -2c$
Solution set $S = \left\{ (a, 3b - \frac{1}{2}c, b, -2c, c) : a, b, c \in \mathbb{R} \right\}$

Note 1 contd. (back to chapter one !)

Solution set
$$S = \{(a, 3b - \frac{1}{2}c, b, -2c, c) : a, b, c \in R\}$$

$$S = \left\{ a(1,0,0,0,0) + b(0,3,1,0,0) + c(0,-\frac{1}{2},0,-2,1) : a,b,c \in \mathbb{R} \right\}$$

= Span of
$$\left\{ (1,0,0,0,0), (0,3,1,0,0), (0,-\frac{1}{2},0,-2,1) \right\}$$

Dimension of S = dim S = 3 = n - r (Information for future)

Problem

Let W be set of all $(x_1, x_2, x_3, x_4, x_5) \in \mathbb{R}^5$ which satisfies

$$2x_1 - x_2 + \frac{4}{3}x_3 - x_4 = 0$$

$$x_1 + \frac{2}{3}x_3 - x_5 = 0$$

$$9x_1 - 3x_2 + 6x_3 - 3x_4 - 3x_5 = 0$$

Find a finite set of vectors which spans W.

Let
$$\alpha = (2,3)$$
 and $\beta = (6,9)$.

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