



1 : Theory of Matrices, Vector spaces and Linear Transformations

IT5506 – Mathematics for Computing II

Level III - Semester 5

Overview

- Vector spaces play a role in many branches of Mathematics and Computer Science.
- In various theoretical problems, we have set X , whose elements are called vectors and these elements can be added and multiplied by scalars (constants) in a natural way the result being an element of X . Such concrete situations suggest the concept of Vector Space.
- Scalars are from a field \mathcal{F} . For most of the mathematical applications the field \mathcal{F} is either \mathbb{R} or \mathbb{C} . In general the field can be either a finite field \mathbb{Z}_p , where p is a prime number or an infinite field (\mathbb{R} or \mathbb{C}).

Intended Learning Outcomes

At the end of this lesson, you will be able to;

- develop the concept of a vector space through axioms.
- Use the vector space axioms to determine if a set and its operations constitute a vector space
- determine whether a set of vectors is a subspace of a given vector space.
- determine whether two sets of vectors span the same subspace.
- determine if a set is spanning a vector space and/or is linearly independent.
- find a basis of a given vector space.
- determine the dimension of a vector space.
- extend a linearly independent set of vectors to a basis.
- shrink a spanning set of vectors to a basis.

List of sub topics

1.6 Vector spaces (6 hours)

1.6.1 Axiomatic definition of a Field and a vector space with suitable examples

1.6.2 Subspaces of a vector space with examples and identifying all possible subspaces of \mathbb{R}^2 and \mathbb{R}^3

1.6.3 Linear combination and linear span, fundamental subspaces associated with a matrix.

1.6.5 Linear independence and dependence, the rank of a matrix.

1.6.4 Basis and dimension of a vector space.

1.6.6 Finite dimensional vector space and constructing basis for it.

1.6.1 Vector Spaces and Fields

Definition: A **field** is a set F equipped with two algebraic operations $+$ and \cdot called scalar addition and scalar multiplication, respectively and two special elements 0 and 1 , such that for every $a, b, c \in F$ the following conditions are satisfied:

F.1 $a + b \in F$ and $a \cdot b \in F$ (F is closed under addition and multiplication)

F.2 $a + b = b + a$ and $a \cdot b = b \cdot a$ (commutativity of addition and multiplication),

F.3 $(a + b) + c = a + (b + c)$ and $(a \cdot b) \cdot c = a \cdot (b \cdot c)$ (associativity of addition and multiplication),

F.4 $0 + a = a$ and $1 \cdot a = a$ (additive and multiplicative identities)

F.5 $\exists -a \in F$ such that $a + (-a) = 0$ (additive inverse), and

if $b \neq 0$, then $\exists b^{-1} \in F$ such that $b \cdot b^{-1} = 1$ (multiplicative inverse),

F.6 $a \cdot (b + c) = a \cdot b + a \cdot c$ (distributivity).

Examples of Fields

1. The set \mathbb{R} of real numbers, with the usual operations $+$ and \cdot , and the usual 0 and 1 is a field.
2. The set $\mathbb{C} = \{a + ib : a, b \in \mathbb{R}\}$ of complex numbers, with the usual $+, \cdot, 0, 1$ is also a field.
3. The set $\mathbb{Q} = \left\{ \frac{m}{n} : m, n \in \mathbb{Z} \text{ and } n \neq 0 \right\}$ of rational numbers, with the usual $+, \cdot, 0, 1$ is a field.
4. The set $\mathbb{Z}_n = \{0, 1, \dots, n-1\}$ with \oplus , and \odot defined respectively for every $a, b \in \mathbb{Z}_n$ as $a \oplus b = (a + b) \bmod n$, and $a \odot b = (a \cdot b) \bmod n$ is a finite field, where n is a prime number.

Note: Students should be able to verify that the above sets satisfy all the axioms of a field with respect to the addition and multiplication.

Vector Space

Definition: A **Vector space** (V, \oplus, \odot, F) over the field F is a nonempty set V together with two algebraic operations called vector addition and multiplication of vectors by scalars which satisfy the following conditions:

A. Vector addition (\oplus):

A.1 $x \oplus y \in V, \quad \forall x, y \in V$

A.2 $x \oplus y = y \oplus x, \quad \forall x, y \in V$

A.3 $x \oplus (y \oplus z) = (x \oplus y) \oplus z, \quad \forall x, y, z \in V$

A.4 $\exists 0_v \in V$ (zero vector) such that $x \oplus 0_v = x, \quad \forall x \in V$

A.5 $\forall x \in V, \exists -x \in V$ (additive inverse of x) such that $x \oplus (-x) = 0_v$.

B. Multiplication by scalars:

B.1 $\alpha \odot x \in V, \quad \forall \alpha \in F, \forall x \in V$

B.2 $\alpha \odot (\beta \odot x) = (\alpha\beta) \odot x, \quad \forall \alpha, \beta \in F, \forall x \in V$

B.3 $\exists 1 \in F$ (unit element of F) such that $1 \odot x = x, \forall x \in V$.

B.4 $\alpha \odot (x \oplus y) = \alpha \odot x \oplus \alpha \odot y, \quad \forall \alpha \in F, x, y \in V$

B.5 $(\alpha + \beta) \odot x = \alpha \odot x \oplus \beta \odot x, \quad \forall \alpha, \beta \in F, \forall x \in V$.

Remarks

- The elements of F are called scalars, and that of V are called vectors.
- From the definition of Vector space, vector addition is a function (binary operation) $V \times V \rightarrow V$, whereas multiplication by scalars is a function $F \times V \rightarrow V$.
- X is called a **real** vector space if the field $F = \mathbb{R}$ and is called a **complex** vector space if the field $F = \mathbb{C}$.

Some Basic Consequences of the Vector Space Axioms:

Theorem 1.6.1.1: Let V be a vector space over the field F .

1. Zero vector of V (0_V) is unique.
2. Additive inverse of each element of V is unique.
3. Scalar identity 1 of the field F is unique.

Proof of (1): Suppose that 0_V and $0'_V$ are two zero vectors of V . Then $x \oplus 0_V = x$ and $x \oplus 0'_V = x$, for all $x \in V$.

Therefore,

$$\begin{aligned} 0'_V &= 0'_V \oplus 0_V && (\text{as } 0_V \text{ is a zero vector}) \\ &= 0_V \oplus 0'_V && (\because \text{By A. 2}) \\ &= 0_V && (\text{as } 0'_V \text{ is a zero vector}). \end{aligned}$$

Hence, $0_V = 0'_V$, showing that the zero vector is unique.

Remaining parts of the theorem are left as exercise.

Some Basic Consequences of the Vector Space Axioms:

Theorem 1.6.1.2: Let V be a vector space over the field F . Then

1. $0 \odot x = 0_V, \forall x \in V$, where 0_V is the zero vector of V .
2. $\alpha \odot 0_V = 0_V, \forall \alpha \in F$
3. $(-\alpha) \odot x = -(\alpha \odot x), \forall x \in X, \forall \alpha \in F$.
4. If $x \oplus y = x$, then $y = 0_V$.
5. If $\alpha \odot x = 0_V$, then $\alpha = 0$ or $x = 0_V$.

Proof of (4): Suppose that $x \oplus y = x$. for some $x, y \in V$.

By axiom A.5, $\exists -x \in V$ such that $x \oplus (-x) = 0_v$. That is;

$$\begin{aligned}
 0_v &= x \oplus (-x) = (-x) \oplus x && (\text{by A.2}) \\
 &= (-x) \oplus (x + y) && (\because x \oplus y = x) \\
 &= ((-x) \oplus x) + y && (\text{By A.3}) \\
 &= 0_v \oplus y && (\because ((-x) \oplus x) = 0_v) \\
 &= y && (\text{by A.4}).
 \end{aligned}$$

Remaining parts of the theorem are left as exercise.

Examples of Vector Spaces

Example 1.6.1.1: The set \mathbb{R} of real numbers, with the usual addition and multiplication (i.e., $\oplus \equiv +$ and $\odot \equiv \cdot$) forms a vector space over \mathbb{R} .

Example 1.6.1.2: Consider the set $\mathbb{C} = \{x + iy \mid x, y \in \mathbb{R}\}$ of complex numbers, where $i = \sqrt{-1}$.

1. For any $x_1 + iy_1, x_2 + iy_2 \in \mathbb{C}$, and $\alpha \in \mathbb{R}$ define vector addition and scalar multiplication respectively by

$$(x_1 + iy_1) \oplus (x_2 + iy_2) = (x_1 + x_2) + i(y_1 + y_2) \text{ and} \\ \alpha \odot (x_1 + iy_1) = (\alpha x_1) + i(\alpha y_1).$$

Then \mathbb{C} forms a **Real** vector space.

2. For any $x_1 + iy_1, x_2 + iy_2 \in \mathbb{C}$, and $\alpha + i\beta \in \mathbb{C}$ define \oplus and \odot by

$$(x_1 + iy_1) \oplus (x_2 + iy_2) = (x_1 + x_2) + i(y_1 + y_2) \text{ and} \\ (\alpha + i\beta) \odot (x_1 + iy_1) = (\alpha x_1 - \beta y_1) + i(\alpha y_1 + \beta x_1).$$

Then \mathbb{C} forms a **Complex** vector space.

Note: Students should verify that these satisfy all the axioms of a vector space.

Examples of Vector Spaces

Example 1.6.1.3: The **Euclidean space** $\mathbb{R}^n = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \mid x_1, x_2, \dots, x_n \in \mathbb{R} \right\}$ is a real

vector space (over the field \mathbb{R}) with respect to the two algebraic operations

defined in the usual fashion as for any $\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$,

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \oplus \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ \vdots \\ x_n + y_n \end{bmatrix}, \text{ and } \alpha \odot \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} \alpha x_1 \\ \alpha x_2 \\ \vdots \\ \alpha x_n \end{bmatrix}.$$

Note: Students should be able to verify that \mathbb{R}^n satisfy all the axioms of a vector space.

Examples of Vector Spaces

Example 1.6.1.4: The **unitary space** $\mathbb{C}^n = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \mid x_1, x_2, \dots, x_n \in \mathbb{C} \right\}$ is a complex vector

space (over the field \mathbb{C}) with respect to the two algebraic operations defined in the

usual fashion as for any $\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} \in \mathbb{C}^n$ and $\alpha \in \mathbb{C}$

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \oplus \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ \vdots \\ x_n + y_n \end{bmatrix}, \text{ and } \alpha \odot \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} \alpha x_1 \\ \alpha x_2 \\ \vdots \\ \alpha x_n \end{bmatrix}.$$

Note: Students should be able to verify that \mathbb{C}^n satisfy all the axioms of a vector space.

Examples of Vector Spaces

Example 1.6.1.5: Let $M_{m,n}(\mathbb{R}) = \left\{ \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \mid a_{ij} \in \mathbb{R} \right\}$ be the set of all

$m \times n$ real matrices. Then $M_{m,n}(\mathbb{R})$ is a **real vector space** with respect to the two algebraic operations defined in the usual fashion as

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \oplus \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{bmatrix} = \begin{bmatrix} a_{11} + b_{11} & a_{12} + b_{12} & \cdots & a_{1n} + b_{1n} \\ a_{21} + b_{21} & a_{22} + b_{22} & \cdots & a_{2n} + b_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ a_{m1} + b_{m1} & a_{m2} + b_{m2} & \cdots & a_{mn} + b_{mn} \end{bmatrix},$$

and for any $\alpha \in \mathbb{R}$, $\alpha \odot \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} = \begin{bmatrix} \alpha a_{11} & \alpha a_{12} & \cdots & \alpha a_{1n} \\ \alpha a_{21} & \alpha a_{22} & \cdots & \alpha a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ \alpha a_{m1} & \alpha a_{m2} & \cdots & \alpha a_{mn} \end{bmatrix}.$

Note: Students should be able to verify that $M_{m,n}(\mathbb{R})$ satisfy all the axioms of a vector space.

Examples of Vector Spaces

Example 1.6.1.6: Fix a positive integer n , Consider the set, $P_n(\mathbb{R})$, of all polynomials of degree $\leq n$ with coefficients from \mathbb{R} in the indeterminate x .

That is; $P_n(\mathbb{R}) = \{a_0 + a_1x + a_2x^2 + \cdots + a_nx^n \mid a_0, a_1, a_2, \dots, a_n \in \mathbb{R}\}$.

Let $f(x), g(x) \in P_n(\mathbb{R})$. Then $f(x) = a_0 + a_1x + a_2x^2 + \cdots + a_nx^n$, and
 $g(x) = b_0 + b_1x + b_2x^2 + \cdots + b_nx^n$ for some $a_i, b_i \in \mathbb{R}$, $0 \leq i \leq n$.

It can be easily verified that $P_n(\mathbb{R})$ is a real vector space with the addition and scalar multiplication defined by:

$f(x) \oplus g(x) = (a_0 + b_0) + (a_1 + b_1)x + (a_2 + b_2)x^2 + \cdots + (a_n + b_n)x^n$, and
 $\alpha \odot f(x) = \alpha a_0 + \alpha a_1x + \alpha a_2x^2 + \cdots + \alpha a_nx^n$, for $\alpha \in R$.

Examples of Vector Spaces

Example 1.6.1.7: Consider the set, $P(\mathbb{R})$, of all polynomials with coefficients from \mathbb{R} in the indeterminate x .

That is; $P(\mathbb{R}) = \{a_0 + a_1x + a_2x^2 + \cdots + a_nx^n \mid n \in \mathbb{N}, \text{ and } a_0, a_1, a_2, \dots, a_n \in \mathbb{R}\}$.

Let $f(x), g(x) \in P(\mathbb{R})$. Observe that a polynomial of the form $a_0 + a_1x + \cdots + a_mx^m$ can be written as $a_0 + a_1x + \cdots + a_mx^m + 0x^{m+1} + \cdots + 0x^n$ for any $n > m$.

Hence, we can assume $f(x) = a_0 + a_1x + \cdots + a_px^p$, and $g(x) = b_0 + b_1x + \cdots + b_px^p$ for some $a_i, b_i \in \mathbb{R}$, $0 \leq i \leq p$, for some large positive integer p .

We now define the vector addition and scalar multiplication as follows:

$f(x) \oplus g(x) = (a_0 + b_0) + (a_1 + b_1)x + (a_2 + b_2)x^2 + \cdots + (a_p + b_p)x^p$, and

$\alpha \odot f(x) = \alpha a_0 + \alpha a_1x + \alpha a_2x^2 + \cdots + \alpha a_px^p$, for $\alpha \in R$.

Note: Students should be able to verify that $P(\mathbb{R})$ satisfy all the axioms of a vector space.

Activity

1. Consider the set $S = \{(x_1, y_1) : x_1, y_1 \in \mathbb{R}\}$ with the following non-standard operations of addition and scalar multiplication:
 $(x_1, y_1) \oplus (x_2, y_2) = (x_1 + x_2 - 1, y_1 + y_2 - 1)$, and
 $\alpha \odot (x_1, y_1) = (\alpha x_1, \alpha y_1)$.
Show that is a vector space with these operations. Hint: the zero vector is not $(0, 0)$, but $(1, 1)$.
2. Show that the sets defined in examples 1.6.1.1 through 1.6.1.7 are vector spaces.

1.6.2 Sub Space of a Vector Space

Definition: A subspace of a vector space (V, \oplus, \odot, F) is a nonempty subset Y of V such that (Y, \oplus, \odot, F) is also a vector space.

Lemma 1.6.2.1 (Sub Space Test): Let V be a vector space over the field F , and let $W \subseteq V$ be a subset of V . Then W is a subspace of V if and only if

1. $\mathbf{0}_V \in W$ (the zero vector of V must be in W),
2. if $x, y \in W$, then $x + y \in W$ (i.e., W is closed under vector addition), and
3. if $x \in W$ and $c \in F$, then $cx \in W$ (i.e., W is closed under scalar multiplication).

Proof of this Lemma is left as an exercise.

Examples of Subspaces:

Example 1.6.2.1: Let $V = (V, \oplus, F, \odot)$ be a vector space. Then

a. $S = \{0_v\}$, where 0_v is the zero vector of V ,

b. $S = V$

are vector subspaces of V . These are called trivial subspaces of V .

Example 1.6.2.2: The subspaces of \mathbb{R}^2 :

1. \mathbb{R}^2 itself is a sub space of \mathbb{R}^2 (Trivial sub space).
2. Any line through origin. $X = \left\{ \begin{bmatrix} x \\ y \end{bmatrix} : a, b \in \mathbb{R}, ax + by = 0 \right\}$ is a subspace of \mathbb{R}^2 .
3. The zero vector alone, $0_2 = \left\{ \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\}$ is a subspace of \mathbb{R}^2 (Trivial sub space).

Note: Students are advised to verify these examples using **Lemma 1.6.2.1**.

Examples of Subspaces:

Example 1.6.2.3: The subspaces of \mathbb{R}^3 :

1. \mathbb{R}^3 itself is a sub space of \mathbb{R}^3 (Trivial sub space).
2. Any plane through origin, $P = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} : a, b, c \in \mathbb{R}, ax + by + cz = 0 \right\}$ is a subspace of \mathbb{R}^3 .
3. Any line through origin.
 $L = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} : a, b, c \in \mathbb{R}, x = at, y = bt, z = ct, \text{ where } t \in \mathbb{R} \right\}$ is a subspace of \mathbb{R}^3
4. The zero vector alone, $0_3 = \left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \right\}$ is a subspace of \mathbb{R}^3 (Trivial sub space).

Note: Students are advised to verify these using **Lemma 1.6.2.1**.

Intersection of Two Sub Spaces

Theorem 1.6.2.2: Let W_1, W_2 be two sub spaces of a vector space V over the field F . Then $W_1 \cap W_2$ is a sub space of V .

Proof: Suppose that W_1, W_2 be two sub spaces of a vector space V . Since $0_V \in W_1$ and $0_V \in W_2$, $0_V \in W_1 \cap W_2$, where 0_V is the zero vector of V . Hence, $W_1 \cap W_2$ is non-empty.

Let $x, y \in W_1 \cap W_2$. Then $x, y \in W_1$, and $x, y \in W_2$.

Since W_1, W_2 are subspaces of V , we have $x + y \in W_1$, and $x + y \in W_2$. Hence, $x + y \in W_1 \cap W_2$.

Let $x \in W_1 \cap W_2$ and $\alpha \in F$. Then $x \in W_1$, and $x \in W_2$. Since W_1, W_2 are subspaces of V , we have $\alpha x \in W_1$, and $\alpha x \in W_2$. Hence, $\alpha x \in W_1 \cap W_2$.

Therefore, by **Lemma 1.6.2.1**, $W_1 \cap W_2$ is a subset of V .

Union of Two Subspaces

Exercise: Let W_1, W_2 be two sub spaces of a vector space V over the field F . Is $W_1 \cup W_2$ is a subset of V ? Justify your answer.

Solution: $W_1 \cup W_2$ is not necessarily a subspace of V .

For example, consider the two subspaces W_1, W_2 of \mathbb{R}^2 , where $W_1 = \left\{ \begin{bmatrix} x \\ 0 \end{bmatrix} : x \in \mathbb{R} \right\}$, and $W_2 = \left\{ \begin{bmatrix} 0 \\ y \end{bmatrix} : y \in \mathbb{R} \right\}$.

$\begin{bmatrix} 1 \\ 0 \end{bmatrix} \in W_1$, and $\begin{bmatrix} 0 \\ 1 \end{bmatrix} \in W_2$, but $\begin{bmatrix} 1 \\ 0 \end{bmatrix} \oplus \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ is not in both W_1 and W_2 .

Hence, $W_1 \cup W_2$ is not a subspace of \mathbb{R}^2 .

Activity

Determine whether or not the following subsets of the vector space \mathbb{R}^4 are subspaces of \mathbb{R}^4 :

a. $\{[a \ b \ c \ d]^T : a + b = c + d\};$

b. $\{[a \ b \ c \ d]^T : a + b = 1\};$

c. $\{[a \ b \ c \ d]^T : a^2 + b^2 = 0\};$

d. $\{[a \ b \ c \ d]^T : a^2 + b^2 = 1\}.$

1.6.3 Linear Combinations and Linear Span

Definition: Let V be a vector space over the field F . A **linear combination** of the vectors u_1, u_2, \dots, u_n in V is a sum of the form $a_1u_1 + a_2u_2 + \dots + a_nu_n$, where $a_1, a_2, \dots, a_n \in F$. We call a_1, a_2, \dots, a_n the coefficients of the linear combination.

Definition: Let V be a vector space over the field F . Let S be a non-empty subset of V . The set of all linear combinations of vectors in S is called as the **linear span** of S and is written as **Span (S)** or $\langle S \rangle$. Using set notation, we can write

$$\mathbf{Span (S)} = \{a_1u_1 + a_2u_2 + \dots + a_nu_n \mid n \in \mathbb{N}, u_1, \dots, u_n \in V \text{ \& } a_1, \dots, a_n \in F\}.$$

Remarks:

- If S is a finite set (say) $S = \{u_1, u_2, \dots, u_n\}$, then the Span (S) is the set of all linear combinations of vectors u_1, u_2, \dots, u_n . That is;
$$\text{Span (S)} = \{a_1u_1 + a_2u_2 + \dots + a_nu_n \mid a_1, a_2, \dots, a_n \in F\} = \langle S \rangle.$$
- A vector space V is said to be **finitely generated** or **finite dimensional** if there exists a finite set $S = \{u_1, u_2, \dots, u_n\}$ of V such that $V = \langle S \rangle$. In this course, we are going to concentrate mainly on **finite dimensional** spaces, specially \mathbb{R}^n .

Linear Combinations and Linear Span

Theorem 1.6.3.1: Let $S = \{u_1, u_2, \dots, u_n\}$ be a non-empty subset of a vector space V over the field F .

1. The set $\langle S \rangle$ is a subspace of V which contains S .
 2. If W is any subspace of V containing S , then $\langle S \rangle \subseteq W$.
- (That is; $\langle S \rangle$ is the smallest subspace of V which contains S .)

Proof of (1): Since $0_V = 0u_1 + 0u_2 + \dots + 0u_n$, $0_V \in \langle S \rangle$. Hence, $\langle S \rangle$ is non-empty.

Let $u, v \in \langle S \rangle$ and $\alpha \in F$. Then $u = a_1u_1 + a_2u_2 + \dots + a_nu_n$ and $v = b_1u_1 + b_2u_2 + \dots + b_nu_n$, where $a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n \in F$.

Now, $u + v = (a_1 + b_1)u_1 + (a_2 + b_2)u_2 + \dots + (a_n + b_n)u_n \in \langle S \rangle$, and $\alpha u = \alpha(a_1u_1 + a_2u_2 + \dots + a_nu_n) = (\alpha a_1)u_1 + (\alpha a_2)u_2 + \dots + (\alpha a_n)u_n \in \langle S \rangle$. Therefore, $\langle S \rangle$ is a subspace of V .

Proof of (2): Suppose that W is a subspace of V and $S \subseteq W$. Let $u \in \langle S \rangle$. Then there exists $a_1, a_2, \dots, a_n \in F$ such that $u = a_1u_1 + a_2u_2 + \dots + a_nu_n$. Since $u_1, u_2, \dots, u_n \in S \subseteq W$ and W is a subspace of V , $u \in W$. Hence, $\langle S \rangle \subseteq W$.

Example

Example 1.6.3.1:

Let $V = \mathbb{R}^3$, and $W = \left\{ \begin{bmatrix} \alpha + \beta \\ \alpha - \beta \\ \alpha \end{bmatrix} : \alpha, \beta \in \mathbb{R} \right\}$. Then

$$\begin{bmatrix} \alpha + \beta \\ \alpha - \beta \\ \alpha \end{bmatrix} = \begin{bmatrix} \alpha \\ \alpha \\ \alpha \end{bmatrix} + \begin{bmatrix} \beta \\ -\beta \\ 0 \end{bmatrix} = \alpha \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + \beta \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}.$$

Therefore, $W = \left\{ \begin{bmatrix} \alpha + \beta \\ \alpha - \beta \\ \alpha \end{bmatrix} : \alpha, \beta \in \mathbb{R} \right\} = \left\{ \alpha \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + \beta \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} : \alpha, \beta \in \mathbb{R} \right\}$ is a linear span of $u_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$, and $u_2 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$.

That is; W is a subspace of V and $W = \langle \{u_1, u_2\} \rangle$.

Fundamental Question in Linear Algebra

Question: Given $v \in V$ and $u_1, u_2, \dots, u_n \in V$, how does one determine whether v is a linear combination of the vectors u_1, u_2, \dots, u_n ?

Answer: This reduces to solving a system of linear equations.

Example: Is $u = \begin{bmatrix} 1 \\ -4 \end{bmatrix}$, a linear combination of $u_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$, $u_2 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ in \mathbb{R}^2 ?

This is equivalent to, are there any real numbers α_1, α_2 such that

$$\alpha_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} + \alpha_2 \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ -4 \end{bmatrix}?$$

This is equivalent to, is the following system of linear equations solvable?

$$\alpha_1 + \alpha_2 = 1$$

$$-\alpha_1 + 2\alpha_2 = -4.$$

This system is solvable and the solution is $\alpha_1 = 2$, and $\alpha_2 = -1$.

Hence u is a linear combination of u_1, u_2 and $u = 2u_1 + (-1)u_2$.

Example

Example 1.6.3.2: Write the polynomial $p(x) = 7x^2 + 4x - 3$ a linear combination of polynomials $q_1(x) = x^2$, $q_2(x) = (x + 1)^2$, and $q_3(x) = (x + 2)^2$ in the vector space $P(\mathbb{R})$?

Solution: We must find coefficients a, b, c such that $p(x) = aq_1(x) + bq_2(x) + cq_3(x)$, or equivalently,

$$\begin{aligned} 7x^2 + 4x - 3 &= ax^2 + b(x^2 + 2x + 1) + c(x^2 + 4x + 4) \\ &= (a + b + c)x^2 + (2b + 4c)x + (b + 4c). \end{aligned}$$

Since two polynomials are equal if and only if each corresponding coefficient is equal, this yields a system of three equations in three variables

$$a + b + c = 7$$

$$2b + 4c = 4$$

$$b + 4c = -3.$$

We can easily solve this system of equations and find that the unique solution is $a = 5/2$, $b = 7$, and $c = -5/2$.

Therefore, $p(x) = \frac{5}{2} q_1(x) + 7 q_2(x) - \frac{5}{2} q_3(x)$.

Exercises

- Are vectors $u = \begin{bmatrix} 2 \\ -3 \\ -4 \end{bmatrix}$, $v = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}$ and $w = \begin{bmatrix} 1 \\ 5 \\ -2 \end{bmatrix}$ a linear combination of $u_1 = \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}$, $u_2 = \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix}$, $u_3 = \begin{bmatrix} 1 \\ -3 \\ -2 \end{bmatrix}$, and $u_4 = \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix}$ in \mathbb{R}^3 ?
- Describe the span of the vectors $v = \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}$ and $w = \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$ in \mathbb{R}^3 .
- Let $u = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}$, $v = \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix}$ and $w = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$. Show that $\text{Span}\{u, v, w\} = \text{Span}\{u, v\}$.
- Suppose $\{u_1, u_2, \dots, u_n\}$ is a set of vectors in a vector space V . Show that the zero vector of V is in the $\text{Span}\{u_1, u_2, \dots, u_n\}$.

Redundant vectors

Definition: Let u_1, u_2, \dots, u_n be a finite sequence of n vectors in a vector space V . We say that the vector u_j ($1 \leq j \leq n$) is **redundant** if it can be written as a linear combination of earlier vectors in the sequence. That is; if $u_j = a_1u_1 + a_2u_2 + \dots + a_{j-1}u_{j-1}$ for some scalars a_1, a_2, \dots, a_{j-1} .

Example 1.6.3.3: Find the redundant vectors in the following sequence of vectors in \mathbb{R}^4 and write each redundant vector as a linear combination of previous non-redundant vectors:

$$u_1 = \begin{bmatrix} 1 \\ 2 \\ 2 \\ 3 \end{bmatrix}, u_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, u_3 = \begin{bmatrix} 2 \\ 3 \\ 3 \\ 4 \end{bmatrix}, u_4 = \begin{bmatrix} 0 \\ 1 \\ 2 \\ 3 \end{bmatrix} \text{ and } u_5 = \begin{bmatrix} 3 \\ 3 \\ 2 \\ 2 \end{bmatrix}.$$

The casting-out algorithm

Finding the redundant vectors in a sequence of large number of vectors is a very difficult job. The casting-out algorithm is a systematic way to find the redundant vectors among the vectors and write each redundant vector as a linear combination of previous non-redundant vectors.

Suppose that u_1, u_2, \dots, u_k is a given list of vectors in \mathbb{R}^n .

Find set of indices j such that u_j is redundant, and a set of coefficients for writing each redundant vector as a linear combination of previous vectors.

Algorithm:

1. Write the vectors u_1, u_2, \dots, u_k as the columns of an $n \times k$ – matrix A .
2. Using elementary row operations, reduce matrix A to its reduced echelon form.
3. Every non-pivot column, if any, corresponds to a redundant vector.
4. If u_j is a redundant vector, then the entries in the j^{th} column of the reduced echelon form are coefficients for writing u_j as a linear combination of previous non-redundant vectors.

Application of the casting-out algorithm

Solution of Example 1.6.3.3:

- Reduce the matrix A whose columns are u_1, u_2, u_3, u_4 , and u_5 to reduced echelon form using elementary row operations:

$$\begin{bmatrix} 1 & 1 & 2 & 0 & 3 \\ 2 & 1 & 3 & 1 & 3 \\ 2 & 1 & 3 & 2 & 2 \\ 3 & 1 & 4 & 3 & 2 \end{bmatrix} \xrightarrow{\text{elementary row operations}} \begin{bmatrix} 1 & 0 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 & 2 \\ 0 & 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

- The non-pivot columns are columns 3, and 5, and therefore, the vectors u_3 , and u_5 are redundant. The non-redundant vectors are u_1 , u_2 , and u_4 .
- The entries in the fifth column of reduced echelon form are 1, 2, and -1 . Note that this means that the fifth column of A can be written as 1 times the first column of A plus 2 times the second column of A plus (-1) times the fourth column. The same coefficients can be used to write u_5 as a linear combination of previous non-redundant columns, namely $u_5 = u_1 + 2u_2 - u_4$.
- By considering 1st, 2nd, and 3rd columns, one can easily verify that $u_3 = u_1 + u_2$.

Fundamental Subspaces Associated with a Matrix

Row Space, Column Space, and Null Space of a Matrix:

Definition: Let $A = [a_{ij}]$ be an $m \times n$ real matrix. Let r_1, r_2, \dots, r_m be the row vectors of A , and c_1, c_2, \dots, c_n be the column vectors of A . Then

- The **row space** of A is a subspace of \mathbb{R}^n spanned by the row vectors of A and is denoted by $Row(A)$.

$$Row(A) = \langle \{r_1, r_2, \dots, r_m\} \rangle.$$

- The **column space** of A is a subspace of \mathbb{R}^m spanned by the column vectors of A and is denoted by $Col(A)$.

$$Col(A) = \langle \{c_1, c_2, \dots, c_n\} \rangle.$$

- The Null space (or Kernel) of A consists of all vectors $x \in \mathbb{R}^n$ such that $Ax = \mathbf{0}$. It is denoted by $Null(A)$.

$$Null(A) = \{x \in \mathbb{R}^n \mid Ax = \mathbf{0}\} \subseteq \mathbb{R}^n.$$

Proposition 1.6.3.2: The Null space ($Null(A)$) is a subspace of \mathbb{R}^n .

Hint: Use Lemma 1.6.2.1 (Sub Space Test) to prove this.

1.6.5 Linear Dependence, and Linear Independence

Definition: Let $S = \{u_1, u_2, \dots, u_n\}$ be a finite set of n vectors in a vector space V . We say that S is **linearly independent** if the equation $a_1u_1 + a_2u_2 + \dots + a_nu_n = 0_V$ has only the trivial solution $a_i = 0$ for all $i \in \{1, 2, \dots, n\}$.

An infinite set S of vectors is called linearly independent if every finite subset of S is linearly independent.

A set S of vectors is called **linearly dependent** if it is not linearly independent.

Note: From the definition it is clear that $S = \{u_1, u_2, \dots, u_n\}$ is linearly dependent if there exists scalars a_1, a_2, \dots, a_n not all are zero such that $a_1u_1 + a_2u_2 + \dots + a_nu_n = 0_V$.

Example

Example 1.6.5.1: Determine whether the following vectors are linearly independent in \mathbb{R}^3 :

$$u_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, u_2 = \begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}, \text{ and } u_3 = \begin{bmatrix} 0 \\ 4 \\ 2 \end{bmatrix}.$$

Solution: we must check whether the equation $\alpha_1 u_1 + \alpha_2 u_2 + \alpha_3 u_3 = \mathbf{0}_3$ has a non-trivial solution. By doing the elementary row operations to the augmented matrix of this system, we get

$$\left[\begin{array}{cccc|c} 1 & 1 & 0 & \vdots & 0 \\ 1 & 3 & 4 & \vdots & 0 \\ 0 & 1 & 2 & \vdots & 0 \end{array} \right] \xrightarrow{\text{elementary row operations}} \left[\begin{array}{cccc|c} \color{red}{1} & 1 & 0 & \vdots & 0 \\ 0 & \color{red}{2} & 4 & \vdots & 0 \\ 0 & 0 & 0 & \vdots & 0 \end{array} \right].$$

Since column 3 is not a pivot column, α_3 is a free variable. Therefore, the system has a non-trivial solution, and the vectors are **linearly dependent**.

By setting $\alpha_3 = 1$, and back substitution, we get $(2, -2, 1)$ is a solution. In other words, $2u_1 - 2u_2 + u_3 = \mathbf{0}_3$ or equivalently, $u_3 = -2u_1 + 2u_2$.

Example

Example 1.6.5.2: Determine whether the following vectors are linearly independent in \mathbb{R}^4 :

$$u_1 = \begin{bmatrix} 1 \\ 1 \\ 2 \\ 0 \end{bmatrix}, u_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \\ 1 \end{bmatrix}, u_3 = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 2 \end{bmatrix}, \text{ and } u_4 = \begin{bmatrix} 2 \\ 3 \\ 3 \\ 1 \end{bmatrix}.$$

Solution: We must check whether the equation

$$\alpha_1 \begin{bmatrix} 1 \\ 1 \\ 2 \\ 0 \end{bmatrix} + \alpha_2 \begin{bmatrix} 0 \\ 1 \\ 1 \\ 1 \end{bmatrix} + \alpha_3 \begin{bmatrix} 1 \\ 2 \\ 3 \\ 2 \end{bmatrix} + \alpha_4 \begin{bmatrix} 2 \\ 3 \\ 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad \equiv \quad \begin{bmatrix} 1 & 0 & 1 & 2 \\ 1 & 1 & 2 & 3 \\ 2 & 1 & 3 & 3 \\ 0 & 1 & 2 & 1 \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \\ \alpha_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

has a non-trivial solution. If it does, the vectors are **linearly dependent**. On the other hand, if there is only the trivial solution, the vectors are linearly **independent**.

Solution of Example 1.6.5.2

By doing the elementary row operations to the augmented matrix of this system, we get

$$\left[\begin{array}{cccc|c} 1 & 0 & 1 & 2 & 0 \\ 1 & 1 & 2 & 3 & 0 \\ 2 & 1 & 3 & 3 & 0 \\ 0 & 1 & 2 & 1 & 0 \end{array} \right] \xrightarrow{\text{elementary row operations}} \left[\begin{array}{cccc|c} 1 & 0 & 1 & 2 & 0 \\ 0 & 1 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 \end{array} \right].$$

Since every column is a pivot column, there are no free variables; the system of equations has a unique solution, which is $\alpha_1 = \alpha_2 = \alpha_3 = \alpha_4 = 0$, i.e., the trivial solution. Therefore, the vectors u_1, u_2, u_3, u_4 are **linearly independent**.

Properties of Linear Independence

Theorem 1.6.5.1: Let V be a vector space over the field F .

1. If a sequence u_1, u_2, \dots, u_n of n vectors in any V is linearly independent, then so is any reordering of the sequence.
2. For any $v \in V$ the set $\{0_V, v\}$ is linearly dependent.
3. Let y be any non-zero vector in V . Then $\{y\}$ is linearly independent.
4. Let Y be any linearly dependent subset of V . If W is a subset of V containing Y , then W is linearly dependent.
5. Let X, Y be two subsets of V such that $X \subseteq Y$. If Y is linearly independent, then X is linearly independent.
6. Assume u_1, u_2, \dots, u_n are linearly independent vectors in V . Then every vector $v \in \text{Span}\{u_1, u_2, \dots, u_n\}$ can be written as a linear combination of u_1, u_2, \dots, u_n in a unique way.

Linear dependence and redundant vectors

Theorem 1.6.5.2: Let V be a vector space, and let u_1, u_2, \dots, u_n be a finite sequence of vectors in V . If u_1, u_2, \dots, u_n are linearly dependent, then at least one of the vectors can be written as a linear combination of earlier vectors in the sequence: $u_j = a_1u_1 + a_2u_2 + \dots + a_{j-1}u_{j-1}$ for some scalars a_1, a_2, \dots, a_{j-1} for some j .

Proof: Suppose that the vectors u_1, u_2, \dots, u_n are linearly dependent. Then the equation $b_1u_1 + b_2u_2 + \dots + b_nu_n = 0_V$ has a non-trivial solution for some k .

In other words, there exist scalars b_1, b_2, \dots, b_n , not all equal to zero, such that $b_1u_1 + b_2u_2 + \dots + b_nu_n = 0_V$. Let j be the largest index such that $b_j \neq 0$.

Then $b_1u_1 + b_2u_2 + \dots + b_ju_j = 0_V$.

Dividing by b_j and solving for u_j , we have

$$u_j = -\frac{b_1}{b_j} u_1 - \frac{b_2}{b_j} u_2 - \dots - \frac{b_{j-1}}{b_j} u_{j-1}.$$

Hence, u_j can be written as a linear combination of earlier vectors as claimed.

Removing redundant vectors

Theorem 1.6.5.3: Let u_1, u_2, \dots, u_n be a sequence of vectors, and suppose that $u_{j_1}, u_{j_2}, \dots, u_{j_m}$ is the subsequence of vectors that is obtained by removing all of the redundant vectors. Then $u_{j_1}, u_{j_2}, \dots, u_{j_m}$ are linearly independent and $\text{Span}\{u_{j_1}, u_{j_2}, \dots, u_{j_m}\} = \text{Span}\{u_1, u_2, \dots, u_n\}$.

Proof: Remove the redundant vectors one by one, from right to left. Each time a redundant vector is removed, the span does not change. Moreover, the resulting sequence of vectors $u_{j_1}, u_{j_2}, \dots, u_{j_m}$ is linearly independent, because if any of these vectors were a linear combination of earlier ones, then it would have been redundant in the original sequence of vectors, and would have therefore been removed.

Example

Example 1.6.5.3: Find a subset of $\{u_1, u_2, u_3, u_4\}$ in \mathbb{R}^4 that is linearly independent and has the same span as $\{u_1, u_2, u_3, u_4\}$, where

$$u_1 = \begin{bmatrix} 1 \\ 0 \\ -2 \\ 3 \end{bmatrix}, u_2 = \begin{bmatrix} -2 \\ 0 \\ 4 \\ -6 \end{bmatrix}, u_3 = \begin{bmatrix} 1 \\ 2 \\ 2 \\ 1 \end{bmatrix}, \text{ and } u_4 = \begin{bmatrix} 3 \\ 4 \\ 2 \\ 5 \end{bmatrix}.$$

Solution: By doing the elementary row operations to the matrix formed by the column vectors of u_1, u_2, u_3, u_4 , we get

$$\begin{bmatrix} 1 & -2 & 1 & 3 \\ 0 & 0 & 2 & 4 \\ -2 & 4 & 2 & 2 \\ 3 & -6 & 1 & 5 \end{bmatrix} \xrightarrow{\text{elementary row operations}} \begin{bmatrix} 1 & -2 & 1 & 3 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

Therefore, the redundant vectors are u_2 and u_4 . We remove them and are left with u_1 and u_3 . Therefore, by Theorem 1.6.5.3 $\{u_1, u_3\}$ is linearly independent and $\text{Span}\{u_1, u_3\} = \text{Span}\{u_1, u_2, u_3, u_4\}$.

Adding a vector to a linearly independent set

Theorem 1.6.5.4: Let V be a vector space and let $\{u_1, u_2, \dots, u_n\}$ be a linearly independent set of vectors in V . Suppose that $v \notin \text{Span}(\{u_1, u_2, \dots, u_n\})$. Then $\{u_1, u_2, \dots, u_n, v\}$ is also a linearly independent set.

Proof: Suppose that the set $\{u_1, u_2, \dots, u_n, v\}$ is linearly dependent. Then by Theorem 1.6.5.2, one of the vectors can be written as a linear combination of earlier vectors. This vector cannot be one of the u_i because u_1, u_2, \dots, u_n are linearly independent. It also cannot be v , because $v \notin \text{Span}(\{u_1, u_2, \dots, u_n\})$.

Therefore, our assumption cannot be true, and the set $\{u_1, u_2, \dots, u_n, v\}$ is linearly independent.

Activity

Use the method of Theorem 1.6.5.3 to determine whether the following vectors in \mathbb{R}^3 are linearly independent. If they are linearly dependent, find a non-trivial linear combination of the vectors that is equal to 0.

$$u_1 = \begin{bmatrix} 2 \\ 3 \\ 2 \end{bmatrix}, u_2 = \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix}, u_3 = \begin{bmatrix} -3 \\ -4 \\ -2 \end{bmatrix} \text{ and } u_4 = \begin{bmatrix} 5 \\ 6 \\ 2 \end{bmatrix}.$$

1.6.4 Basis and Dimension of a Vector Space

Definition: A non-empty subset \mathcal{B} of a vector space V over the field \mathcal{F} is called a basis of V if

- a. \mathcal{B} is a linearly independent set, and
- b. Linear span of \mathcal{B} is V , i.e., every vector in V can be expressed as a linear combination of the elements of \mathcal{B} .

A vector in \mathcal{B} is called a basis vector.

Remark: By convention, the linear span of an empty set is $\{0\}$. Hence, the empty set is a basis of the vector space $\{0\}$.

Theorem 1.6.4.1: Every vector space has a basis.

Proof of this theorem is beyond the scope of this course.

However, we can show that every subspace of \mathbb{R}^n has a basis (see theorem 1.6.6.3).

Example for Basis:

Example 1.6.4.1: A basis for the **Euclidean space** $\mathbb{R}^3 = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ x_n \end{bmatrix} \mid x_1, x_2, x_3 \in \mathbb{R} \right\}$ is

$e_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$, $e_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, and $e_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$. This is known as the **standard basis** for \mathbb{R}^3 .

Clearly $\{e_1, e_2, e_3\}$ is a linearly independent set in \mathbb{R}^3 . Hence, to show $\{e_1, e_2, e_3\}$ is a basis for \mathbb{R}^3 , it is enough to show that any $x = \begin{bmatrix} x_1 \\ x_2 \\ x_n \end{bmatrix}$ can be expressed as a linear combination of e_1, e_2 , and e_3 .

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_n \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = x_1 e_1 + x_2 e_2 + x_3 e_3.$$

Exercise: Check that the vectors $u_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$, $u_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, and $u_3 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$ form a basis of \mathbb{R}^3 .

We have to show that $\{u_1, u_2, u_3\}$ is linearly independent and $\mathbb{R}^3 = \text{Span}\{u_1, u_2, u_3\}$. This is one of a non-standard basis for \mathbb{R}^3 .

Example for Basis:

Example 1.6.4.2: Consider $M_{2,3}(\mathbb{R}) = \left\{ \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \mid a_{ij} \in \mathbb{R} \right\}$ be the set of all

2×3 real matrices. This forms a real vector space with respect to the matrix addition and scalar multiplication. Find a basis for it.

Solution:

One can easily show that $e_{11} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$, $e_{12} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$, $e_{13} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$,

$e_{21} = \begin{bmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}$, $e_{22} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$, and $e_{23} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ forms a basis for $M_{2,3}(\mathbb{R})$

by showing that $\{e_{11}, e_{12}, e_{13}, e_{21}, e_{22}, e_{23}\}$ is linearly independent and $M_{2,3}(\mathbb{R})$ is the span of $\{e_{11}, e_{12}, e_{13}, e_{21}, e_{22}, e_{23}\}$.

This is known as the standard basis for $M_{2,3}(\mathbb{R})$.

Example for Basis:

Example 1.6.4.3: Consider the vector space $P_2(\mathbb{R})$ of polynomials of degree at most 2 with coefficients in a field \mathbb{R} . Then the following sets form a basis for $P_2(\mathbb{R})$.

1. $\{1, x, x^2\}$
2. $\{x^2, (x + 1)^2, (x + 2)^2\}$
3. $\{1, x - 1, (x - 1)^2\}$.

Solution: It is easy to verify that each set of vectors is linearly independent and spanning $P_2(\mathbb{R})$.

Note: Unlike \mathbb{R}^n , a vector space like $P_2(\mathbb{R})$ does not necessarily have a “standard” basis. One basis might be useful for one application, and another basis for a different application.

Example for Basis:

Example 1.6.4.4: Consider the vector space $P(\mathbb{R})$, the set of all polynomials with coefficients from \mathbb{R} in the indeterminate x with respect to the usual polynomial addition and scalar multiplication. Find a basis for it.

Find a basis for it.

Solution: Let $\mathcal{B} = \{p_0, p_1, \dots, p_n, \dots\}$, where $p_n = x^n, \forall i = 0, 1, 2, \dots$.

1. \mathcal{B} is a linearly independent set in $P(\mathbb{R})$. (Every finite subset of \mathcal{B} is a linearly independent)
2. Let $p \in P(\mathbb{R})$. Then there exists $k \in \mathbb{N}$ such that $p = a_0 + a_1 x + \dots + a_k x^k$, where $a_0, a_1, \dots, a_k \in \mathbb{R}$. That is $p = a_0 p_0 + a_1 p_1 + \dots + a_k p_k$. Hence p is in the linear span of \mathcal{B} .

Therefore, \mathcal{B} is a basis for $P(\mathbb{R})$.

Remark: This basis has infinite number of vectors as the degree of the polynomial can be any positive integer.

Criterion for Basis

Theorem 1.6.4.2: Let V be a vector space over the field F and let $B = \{u_1, u_2, \dots, u_n\} \subseteq V$. B is a basis for V if and only if every $v \in V$ can be written uniquely in the form $v = a_1u_1 + a_2u_2 + \dots + a_nu_n$, where $a_1, a_2, \dots, a_n \in F$.

Proof: Suppose that $B = \{u_1, u_2, \dots, u_n\}$ is a basis of V . Let $v \in V$. Since $V = \text{Span}(B)$, $v = a_1u_1 + a_2u_2 + \dots + a_nu_n$, where $a_1, a_2, \dots, a_n \in F$.

Suppose that v also can be written as $v = b_1u_1 + b_2u_2 + \dots + b_nu_n$ for some scalars b_1, b_2, \dots, b_n . Then

$$(a_1 - b_1)u_1 + (a_2 - b_2)u_2 + \dots + (a_n - b_n)u_n = 0_V, \text{ where } 0_V \text{ is the zero vector of } V.$$

This implies that $a_i = b_i$ for every $i \in \{1, 2, \dots, n\}$ because $\{u_1, u_2, \dots, u_n\}$ is linearly independent.

Conversely, suppose that every $v \in V$ can be written uniquely in the form $v = a_1u_1 + a_2u_2 + \dots + a_nu_n$, where $a_1, a_2, \dots, a_n \in F$. From this it is clear that u_1, u_2, \dots, u_n span V . To show that $B = \{u_1, u_2, \dots, u_n\}$ is linearly independent, suppose that $a_1u_1 + a_2u_2 + \dots + a_nu_n = 0_V$, for some scalars a_1, a_2, \dots, a_n .

Since $a_1u_1 + a_2u_2 + \dots + a_nu_n = 0_V = 0u_1 + 0u_2 + \dots + 0u_n$, our assumption implies that $a_i = 0$ for every $i \in \{1, 2, \dots, n\}$. Thus $B = \{u_1, u_2, \dots, u_n\}$ is linearly independent and hence is a basis for V .

Exchange Lemma

Lemma 1.6.4.3: Suppose u_1, u_2, \dots, u_r are linearly independent vectors of a subspace spanned by $\{v_1, v_2, \dots, v_s\}$. Then $r \leq s$.

Proof: Since each $u_j \in \text{Span}\{v_1, v_2, \dots, v_s\}$, there exist scalars a_{ij} ($1 \leq i \leq s$) such that $u_j = a_{1j}v_1 + a_{2j}v_2 + \dots + a_{sj}v_s$ for $1 \leq j \leq r$.

Let $A = [a_{ij}]$ ($1 \leq i \leq s, 1 \leq j \leq r$).

Now suppose that $r > s$. Then the system of linear equations given by $Ax = \mathbf{0}$ has a non-trivial solution x . That is; there exists $x \neq 0$ such that $Ax = \mathbf{0}$. In other words, $a_{i1}x_1 + a_{i2}x_2 + \dots + a_{ir}x_r = 0$ for all $i = 1, 2, \dots, s$.

Therefore,

$$\begin{aligned}x_1 u_1 + \dots + x_r u_r &= x_1(a_{11}v_1 + \dots + a_{s1}v_s) + \dots + x_r(a_{1r}v_1 + \dots + a_{sr}v_s) \\&= (a_{11}x_1 + \dots + a_{1r}x_r)v_1 + \dots + (a_{s1}x_1 + \dots + a_{sr}x_r)v_s \\&= 0 v_1 + \dots + 0 v_s \\&= \mathbf{0}.\end{aligned}$$

This contradicts the assumption that u_1, u_2, \dots, u_r are linearly independent. Since we assumed $r > s$ and obtained a contradiction, it follows that $r \leq s$.

Dimension of a Vector Space

Theorem 1.6.4.5: Let V be a vector space over the field F and let B_1 and B_2 be bases of V . Then either B_1 and B_2 are both finite and have the same number of elements, or else B_1 and B_2 are both infinite.

Proof: We first show that B_1 and B_2 are either both finite or both infinite. Assume one of them, say B_1 , is finite and contains s vectors. Since B_1 is spanning and B_2 is linearly independent, it follows from the Exchange Lemma 1.6.4.3 that B_2 cannot contain more than s vectors, and in particular, B_2 must be finite. So the sets are either both finite or both infinite.

If they are both finite, say B_1 has s elements and B_2 has r elements, then by the Exchange Lemma 1.6.4.3, we have $s \leq r$ and $r \leq s$, hence $r = s$.

Definition: Let V be a vector space over the field F . If V has a basis consisting of n vectors, we say that V has dimension n , and we write $\dim(V) = n$. In this case we also say that V is a **finite-dimensional vector space**.

If V has an infinite basis, we say that V is infinite-dimensional, and we write $\dim(V) = \infty$.

Examples

1. What is the dimension of \mathbb{R}^3 ? The standard basis of \mathbb{R}^3 is $\{e_1, e_2, e_3\}$, where $e_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$, $e_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, and $e_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$. Hence, $\dim(\mathbb{R}^3) = 3$.
2. The vector space $P_2(\mathbb{R})$ of polynomials of degree at most 2 with coefficients in a field \mathbb{R} has a basis $\{1, x, x^2\}$. Hence, $\dim(P_2(\mathbb{R})) = 3$.
3. The vector space $M_{m,n}(\mathbb{R})$, the set of all $m \times n$ real matrices, has dimension mn . A possible basis consists of all the matrices that contain a single 1 and zeros everywhere else.
4. $\dim(\mathbb{R}^n) = n$.
5. $\dim(\mathbb{C}^n) = n$.
6. Since a basis for the vector space $P(\mathbb{R})$, the set of all polynomials with coefficients from \mathbb{R} , is infinite, $P(\mathbb{R})$ is infinite-dimensional, and $\dim(W) = \infty$.

1.6.6 Finite Dimensional vector spaces and Its Basis

Consequence of the Exchange Lemma 1.6.4.3:

Corollary 1.6.6.1 (Size of a linearly independent or spanning set of vectors):

Let V be a finite dimensional vector space with $\dim(V) = n$. Then

- Every linearly independent set of vectors in W has at most n vectors.
- Every spanning set of vectors in W has at least n vectors.

Proof: Since $\dim(V) = n$, it has some basis consisting of n vectors v_1, v_2, \dots, v_n .

- Suppose u_1, u_2, \dots, u_m are linearly independent vectors in V . Since u_1, u_2, \dots, u_m are linearly independent in V and v_1, v_2, \dots, v_n are spanning V , the Exchange Lemma 1.6.4.3 implies that $m \leq n$.
- Suppose the vectors u_1, u_2, \dots, u_s span V . Since v_1, v_2, \dots, v_n are linearly independent and u_1, u_2, \dots, u_s are spanning W , the Exchange Lemma 1.6.4.3 implies that $n \leq s$.

Basis test for n vectors in n -dimensional space

Theorem 1.6.6.2: Let W be a n –dimensional subspace of a vector space V . Consider n number of vectors v_1, v_2, \dots, v_n in W .

- a. If v_1, v_2, \dots, v_n are linearly independent, then they form a basis for W .
- b. If v_1, v_2, \dots, v_n span W , then they form a basis for W .

Proof: Since $\dim(W) = n$, it has some basis consisting of n vectors v_1, v_2, \dots, v_n .

- a. Suppose u_1, u_2, \dots, u_m are linearly independent vectors in W . Since u_1, u_2, \dots, u_m are linearly independent in W and v_1, v_2, \dots, v_n are spanning W , the Exchange Lemma 1.6.4.3 implies that $m \leq n$.
- b. Suppose the vectors u_1, u_2, \dots, u_s span W . Since v_1, v_2, \dots, v_n are linearly independent and u_1, u_2, \dots, u_s are spanning W , the Exchange Lemma 1.6.4.3 implies that $n \leq s$.

Existence of basis for subspaces of \mathbb{R}^n

Theorem 1.6.6.3: Let V be a subspace of \mathbb{R}^n . Then there exist linearly independent vectors $S = \{u_1, u_2, \dots, u_k\}$ in V such that $V = \text{Span}(S)$.

Proof:

1. If $V = \{0\}$, then V is the empty span, and we are done.
2. Otherwise, there exists a non-zero vector u_1 in V . If $V = \text{Span}(\{u_1\})$, we are done and $\{u_1\}$ is a base for V .
3. Otherwise, there exists $u_2 \in V$ such that $u_2 \notin \text{Span}(\{u_1\})$.
If $V = \text{Span}(\{u_1, u_2\})$, we are done and $\{u_1, u_2\}$ is a base for V .

Continue in this way. Note that after the j^{th} step of this process, the vectors u_1, u_2, \dots, u_j are linearly independent. This is because, by construction, no vector is in the span of the previous vectors, and therefore no vector is redundant.

Since there can be at most n linearly independent vectors in \mathbb{R}^n , the process must stop after k steps for some $k \leq n$.

But then $V = \text{Span}(\{u_1, u_2, \dots, u_k\})$, as desired and $\{u_1, u_2, \dots, u_k\}$ is a base for V .

Example

Example 1.6.6.1: Let W be sub space of \mathbb{R}^3 given by $W = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} \mid x - y + 2z = 0 \right\}$.

Find the $\dim(W)$ and a basis for W .

Solution: W is a subspace (a plane passing through the origin) given by the equation $x - y + 2z = 0$. This can be considered as a system of linear homogenous equations (one equation with three unknowns).

By taking $y = t$ and $z = s$ as the free variables and solve for $x = y - 2z = t - 2s$, an arbitrary element of W is in the form

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} t - 2s \\ t \\ s \end{bmatrix} = t \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + s \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix}, \text{ for } t, s \in \mathbb{R}.$$

Hence, $W = \text{Span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} \right\}$. Since the two spanning vectors are linearly

independent, they form a basis of W , and thus $\dim(W) = 2$.

Extension of a Linearly independent set to a basis

Theorem 1.6.6.4: Let V be a finite dimensional vector space V , and let u_1, u_2, \dots, u_r be linearly independent vectors in V . Then it is possible to extend $\{u_1, u_2, \dots, u_r\}$ to a basis of W . In other words, there exist zero or more vectors $\{w_1, w_2, \dots, w_s\}$ such that $\{u_1, u_2, \dots, u_r, w_1, w_2, \dots, w_s\}$ is a basis of W .

Proof: Let $B = \{v_1, v_2, \dots, v_k\}$ be a basis of V . Consider the sequence of $r + k$ vectors $u_1, u_2, \dots, u_r, w_1, v_1, v_2, \dots, v_k$.

Since W is spanned by the vectors v_1, v_2, \dots, v_k , it is certainly also spanned by the larger set of vectors $u_1, u_2, \dots, u_r, w_1, v_1, v_2, \dots, v_k$.

We know that we can obtain a basis of W by removing the redundant vectors from $u_1, u_2, \dots, u_r, w_1, v_1, v_2, \dots, v_k$.

On the other hand, u_1, u_2, \dots, u_r are linearly independent, so none of them can be redundant. It follows that the resulting basis of V contains all of the vectors u_1, u_2, \dots, u_r .

In other words, we have found a basis of W that is an extension of u_1, u_2, \dots, u_r , which is what had to be shown.

Example

Example 1.6.6.2: Extend $\left\{ u_1 = \begin{bmatrix} 1 \\ 1 \\ -1 \\ 2 \end{bmatrix}, u_2 = \begin{bmatrix} 1 \\ 2 \\ -2 \\ 4 \end{bmatrix} \right\}$ to a basis of \mathbb{R}^4 .

Solution: Let $\{e_1, e_2, e_3, e_4\}$ be the standard basis of \mathbb{R}^4 . We obtain the desired basis by applying the casting out algorithm to $u_1, u_2, e_1, e_2, e_3, e_4$:

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 & 0 \\ 1 & 2 & 0 & 1 & 0 & 0 \\ -1 & -2 & 0 & 0 & 1 & 0 \\ 2 & 4 & 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{\text{elementary row operations}} \begin{bmatrix} 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 2 & 1 \end{bmatrix}.$$

Therefore, we cast out the vectors e_1 and e_4 and keep the rest. The resulting basis is

$$\{u_1, u_2, e_2, e_3\} = \left\{ \begin{bmatrix} 1 \\ 1 \\ -1 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ -2 \\ 4 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \right\}.$$

Spanning set can be shrunk to a basis

Theorem 1.6.6.5: Let V be a finite dimensional vector space V , and let $S = \{u_1, u_2, \dots, u_r\}$ be a spanning set of V . Then S can be shrunk to a basis. That is; there exists a basis B of V such that $B \subseteq S$.

Proof: This is merely a restatement of Theorem 1.6.5.3. We obtain the linearly independent subset of S by removing the redundant vectors from S , which can be achieved by the casting-out algorithm.

Example

Example 1.6.6.3: Find a subset of $\{u_1, u_2, u_3, u_4\}$ of \mathbb{R}^4 that is linearly independent and has the same span as $\{u_1, u_2, u_3, u_4\}$, where

$$u_1 = \begin{bmatrix} 1 \\ 0 \\ -2 \\ 3 \end{bmatrix}, u_2 = \begin{bmatrix} -2 \\ 0 \\ 4 \\ -6 \end{bmatrix}, u_3 = \begin{bmatrix} 1 \\ 2 \\ 2 \\ 1 \end{bmatrix}, u_4 = \begin{bmatrix} 3 \\ 4 \\ 2 \\ 5 \end{bmatrix}.$$

Solution: Reduce the matrix A whose columns are u_1, u_2, u_3 , and u_4 to reduced echelon form using elementary row operations (casting-out algorithm):

$$\begin{bmatrix} 1 & -2 & 1 & 3 \\ 0 & 0 & 2 & 4 \\ -2 & 4 & 2 & 2 \\ 3 & -6 & 1 & 5 \end{bmatrix} \xrightarrow{\text{elementary row operations}} \begin{bmatrix} 1 & -2 & 1 & 3 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

Therefore, the redundant vectors are u_2 and u_4 . We remove them and are left with u_1 and u_3 . Therefore, by Theorem 1.6.5.3, $\{u_1, u_3\}$ is linearly independent and $\langle\{u_1, u_3\}\rangle = \langle\{u_1, u_2, u_3, u_4\}\rangle$.

Hence, $\dim(\langle\{u_1, u_2, u_3, u_4\}\rangle) = 2$.

Activity

- Use one of the basis tests of Theorem 1.6.6.2 to determine whether the vectors

$$u_1 = \begin{bmatrix} 2 \\ -1 \\ -1 \end{bmatrix}, u_2 = \begin{bmatrix} -1 \\ 2 \\ -1 \end{bmatrix}, \text{ and } u_4 = \begin{bmatrix} -1 \\ -1 \\ 2 \end{bmatrix}$$

forms a basis for \mathbb{R}^3 .

- Find a basis and determine the dimension for the following subspace of \mathbb{R}^4 :

$$W = \left\{ \begin{bmatrix} u \\ v \\ w \\ x \end{bmatrix} \in \mathbb{R}^4 : u + v = w + x \text{ and } u + w = v + x \right\}.$$

- Shrink $\{u_1, u_2, u_3, u_4\}$ to a basis of \mathbb{R}^3 by removing redundant vectors, where

$$u_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, u_2 = \begin{bmatrix} 0 \\ -1 \\ 2 \end{bmatrix}, u_3 = \begin{bmatrix} 2 \\ 3 \\ 8 \end{bmatrix}, \text{ and } u_4 = \begin{bmatrix} -7 \\ 2 \\ 1 \end{bmatrix}.$$