MA-110 Linear Algebra and Differential Equations

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Reading Slide: Vector Spaces definition continued

Let x, y and z be vectors, a and b be scalars The vector addition and scalar multiplication are required to satisfy the following axioms:

- x + y = y + x Commutativity of addition
- (x+y)+z=x+(y+z) Associativity of addition
- There is a unique vector 0, such that x + 0 = xExistence of additive identity
- For each x, there is a unique -x such that x + (-x) = 0Existence of additive inverse
- 1 * x = x [Unit property]
- (a+b)*x = a*x + b*x, a*(x+y) = a*x + a*y(ab)*x = a*(b*x) Compatibility

Notation: For a scalar a, and a vector x, we denote a * x by ax.

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Subspaces: Definition and Examples

If V is a vector space, and W is a non-empty subset, then W is a *subspace* of V if:

$$x, y \text{ in } W, \quad a, b \text{ in } \mathbb{R} \Rightarrow a*x+b*y \text{ are in } W.$$

i.e., linear combinations stay in the subspace.

Examples:

- $\{0\}$: The zero subspace and \mathbb{R}^n itself.
- ② $\{(x_1, x_2) : x_1 \ge 0, x_2 \ge 0\}$ is not a subspace of \mathbb{R}^2 . Why?
- **③** The line x y = 1 is not a subspace of \mathbb{R}^2 . Why? Exercise: A line not passing through the origin is not a subspace of \mathbb{R}^2 .
- **1** The line x y = 0 is a subspace of \mathbb{R}^2 . Why? **Exercise:** Any line passing through the origin is a subspace of \mathbb{R}^2 .

Vector Spaces: Examples

- $V = \{0\}$, the space consisting of only the zero vector.
- ② $V = \mathbb{R}^n$, the *n*-dimensional space.
- **③** $V = \mathbb{R}^{\infty} =$ sequences of real numbers, e.g., x = (0, 1, 0, 2, 0, 3, 0, 4, ...), with component-wise addition and scalar multiplication.
- $V = \mathcal{M}_{m \times n}$, the set of $m \times n$ matrices, with entry-wise + and *.
- **5** $V = \mathcal{P}$, the set of polynomials, e.g. $1 + 2x + 3x^2 + \cdots + 2023x^{2022}$, with term-wise + and *.
- $V = \mathscr{C}[0,1]$, the set of continuous real-valued functions on the closed interval [0,1]. e.g., x^2 , e^x are vectors in V. How about 1/x and 1/(x-5)? Are they vectors in V? Vector addition and scalar multiplication are pointwise: (f+g)(x) = f(x) + g(x) and (a*f)(x) = af(x).

Subspaces: More Examples

- **5** Let A be an $m \times n$ matrix. The null space of A, N(A), is a subspace of \mathbb{R}^n . The column space of A, C(A), is a subspace of \mathbb{R}^m . Recall: They are both closed under linear combinations.
- The set of 2×2 symmetric matrices is a subspace of \mathcal{M} . The set of 2×2 lower triangular matrices is also a subspace of \mathcal{M} .
 - Q. Is the set of invertible 2×2 matrices a subspace of \mathcal{M} ?
- The set of convergent sequences is a subspace of \mathbb{R}^{∞} . What about the set of sequences convergent to 1?
- ① The set of differentiable functions is a subspace of $\mathscr{C}[0,1]$. Is the same true for the set of functions integrable on [0,1]?Create your own examples.
- See the tutorial sheet for many more examples!

Exercise: (i) A subspace must contain the 0 vector!

(ii) Show that a subspace of a vector space is a vector space.

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Examples: Subspaces of \mathbb{R}^2

What are all the subspaces of \mathbb{R}^2 ?

- $V = \{ \begin{pmatrix} 0 & 0 \end{pmatrix}^T \}.$
- $V = \mathbb{R}^2$.
- What if V is neither of the above?

Suppose V contains a non-zero vector, say $v = \begin{pmatrix} -1 & 1 \end{pmatrix}^T$.

(-0.5)v

V must contain the entire line L: x + y = 0, i.e., all multiples of v.

Examples: Subspaces of \mathbb{R}^2

Let V be a subspace of \mathbb{R}^2 containing $v_1 = \begin{pmatrix} -1 & 1 \end{pmatrix}^T$. Then V must contain the entire line L: x + y = 0.

If $V \neq L$, it contains a vector v_2 , which is not a multiple of v_1 , say $v_2 = \begin{pmatrix} 0 & 1 \end{pmatrix}^T$.

Observe:
$$A = \begin{pmatrix} v_1 & v_2 \end{pmatrix} = \begin{pmatrix} -1 & 0 \\ 1 & 1 \end{pmatrix}$$
 has two pivots,

 \Leftrightarrow *A* is invertible.

 \Leftrightarrow for any v in \mathbb{R}^2 , Ax = v is solvable,

 $\Leftrightarrow v \text{ is in } C(A),$

 $\Leftrightarrow v$ can be written as a linear combination of v_1 and v_2 .

 \Rightarrow v is in V, i.e., $V = \mathbb{R}^2$

To summarise: A subspace of \mathbb{R}^2 , which is non-zero, and not \mathbb{R}^2 , is a line passing through the origin.

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Linear Span: Definition

Given a collection $S = \{v_1, v_2, ..., v_n\}$ in a vector space V, the *linear span* of S, denoted $\operatorname{Span}(S)$ or $\operatorname{Span}\{v_1, ..., v_n\}$, is the set of all linear combinations of $v_1, v_2, ..., v_n$, i.e.,

$$\mathsf{Span}(S) = \{v = a_1v_1 + \dots + a_nv_n, \text{ for scalars } a_1, \dots, a_n\}.$$

Let $\{v_1, \ldots, v_n\}$ be *n* vectors in \mathbb{R}^n , $A = (v_1 \cdots v_n)$. Note:

- If $v_1, ..., v_n$ are in \mathbb{R}^m , $\text{Span}\{v_1, ..., v_n\} = C(A)$. Thus v is in $\text{Span}\{v_1, ..., v_n\} \iff Ax = v$ is consistent.
- ② Span $\{v_1, ..., v_n\} = \mathbb{R}^m \iff Ax = v$ is consistent for all $v \in \mathbb{R}^m \iff A$ has m pivots. This implies, $m \le n$.
- ③ Let m = n. Then A is invertible \iff A has n pivots \iff Ax = v is consistent for every v in $\mathbb{R}^n \iff \operatorname{Span}\{v_1, \dots, v_n\} = \mathbb{R}^n$.

Example: $Span\{e_1, ..., e_n\} = \mathbb{R}^n$.