Section 2.8

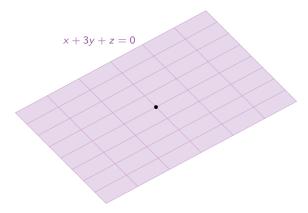
Subspaces of \mathbb{R}^n

Motivation

Today we will discuss **subspaces** of \mathbb{R}^n .

A subspace turns out to be the same as a span, except we don't know *which* vectors it's the span of.

This arises naturally when you have, say, a plane through the origin in \mathbb{R}^3 which is *not* defined (a priori) as a span, but you still want to say something about it.



Definition of Subspace

Definition

A **subspace** of \mathbb{R}^n is a subset V of \mathbb{R}^n satisfying:

- The zero vector is in V. "not empty"
 If u and v are in V, then u + v is also in V. "closed under addition"
- 3. If u is in V and c is in R, then cu is in V. "closed under \times scalars"

What does this mean?

- ▶ If v is in V, then all scalar multiples of v are in V by (3). That is, the line through v is in V.
- If u, v are in V, then xu and yv are in V for scalars x, y by (3). So xu + yv is in V by (2). So Span{u, v} is contained in V.
- Likewise, if v_1, v_2, \ldots, v_n are all in V, then $\text{Span}\{v_1, v_2, \ldots, v_n\}$ is contained in V.

A subspace V contains the span of any set of vectors in V.

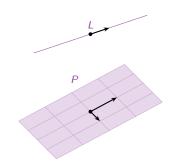
Examples

Example

A line L through the origin: this contains the span of any vector in L.

Example

A plane P through the origin: this contains the span of any vectors in P.



Example

All of \mathbb{R}^n : this contains 0, and is closed under addition and scalar multiplication.

Example

The subset $\{0\}$: this subspace contains only one vector.

Note these are all pictures of spans! (Line, plane, space, etc.)

Non-Examples

Non-Example

A line *L* (or any other set) that doesn't contain the origin is not a subspace. Fails: 1.

Non-Example

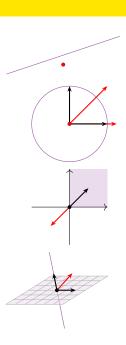
A circle C is not a subspace. Fails: 1,2,3. Think: a circle isn't a "linear space."

Non-Example

The first quadrant in \mathbf{R}^2 is not a subspace. Fails: 3 only.

Non-Example

A line union a plane in \mathbb{R}^3 is not a subspace. Fails: 2 only.



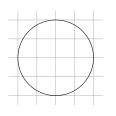
Subsets and Subspaces

They aren't the same thing

A **subset** of \mathbb{R}^n is any collection of vectors whatsoever.

All of the non-examples are still subsets.

A **subspace** is a special kind of subset, which satisfies the three defining properties.



Subset: yes Subspace: no

Spans are Subspaces

Theorem

Any Span $\{v_1, v_2, \dots, v_n\}$ is a subspace.

Every subspace is a span, and every span is a subspace.

Definition

If $V = \text{Span}\{v_1, v_2, \dots, v_n\}$, we say that V is the subspace **generated by** or **spanned by** the vectors v_1, v_2, \dots, v_n .

Check:

- 1. $0 = 0v_1 + 0v_2 + \cdots + 0v_n$ is in the span.
- 2. If, say, $u = 3v_1 + 4v_2$ and $v = -v_1 2v_2$, then

$$u + v = 3v_1 + 4v_2 - v_1 - 2v_2 = 2v_1 + 2v_2$$

is also in the span.

3. Similarly, if u is in the span, then so is cu for any scalar c.

Poll

Is the empty set $\{\}$ a subspace? If not, which property(ies) does it fail?

The zero vector is not contained in the empty set, so it is not a subspace.

Question: What is the difference between $\{\}$ and $\{0\}$?

Subspaces Verification

Let
$$V = \left\{ \begin{pmatrix} a \\ b \end{pmatrix}$$
 in $\mathbb{R}^2 \mid ab = 0 \right\}$. Let's check if V is a subspace or not.

1. Does
$$V$$
 contain the zero vector? $\binom{a}{b} = \binom{0}{0} \implies ab = 0$



- 3. Is V closed under scalar multiplication?
 - Let (a) be in V.
 - This means: a and b are numbers such that ab = 0.
 - Let c be a scalar. Is $c\binom{a}{b} = \binom{ca}{cb}$ in V?
 - This means: (ca)(cb) = 0.
 - Well, $(ca)(cb) = c^2(ab) = c^2(0) = 0$





- 2. Is V closed under addition?
 - Let $\binom{a}{b}$ and $\binom{a'}{b'}$ be in V.
 - This means: ab = 0, and a'b' = 0. Is $\binom{a}{b} + \binom{a'}{b'} = \binom{a+a'}{b+b'}$ in V?

 - ► This means: (a + a')(b + b') = 0.
 - This is not true for all such a, a', b, b': for instance, $\binom{1}{0}$ and $\binom{0}{1}$ are in V, but their sum $\binom{1}{0} + \binom{0}{1} = \binom{1}{1}$ is not in V, because $1 \cdot 1 \neq 0$.

We conclude that V is not a subspace. A picture is above. (It doesn't look like a span.)

Column Space and Null Space

An $m \times n$ matrix A naturally gives rise to two subspaces.

Definition

- The column space of A is the subspace of R^m spanned by the columns of A. It is written Col A.
- ▶ The **null space** of *A* is the set of all solutions of the homogeneous equation Ax = 0:

$$\operatorname{Nul} A = \{ x \text{ in } \mathbf{R}^n \mid Ax = 0 \}.$$

This is a subspace of \mathbb{R}^n .

The column space is defined as a span, so we know it is a subspace. It is the range (as opposed to the codomain) of the transformation T(x) = Ax.

Check that the null space is a subspace:

- 1. 0 is in Nul A because A0 = 0.
- 2. If u and v are in Nul A, then Au=0 and Av=0. Hence A(u+v)=Au+Av=0,

so u + v is in Nul A.

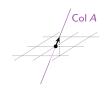
3. If u is in Nul A, then Au=0. For any scalar c, A(cu)=cAu=0. So cu is in Nul A.

Column Space and Null Space Example

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

Let's compute the column space:

$$\operatorname{\mathsf{Col}} A = \operatorname{\mathsf{Span}} \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\} = \operatorname{\mathsf{Span}} \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\}.$$



This is a line in \mathbb{R}^3 .

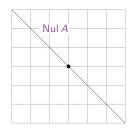
Let's compute the null space:

$$A\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x+y \\ x+y \\ x+y \end{pmatrix}.$$

This zero if and only if x = -y. So

$$\operatorname{Nul} A = \left\{ \begin{pmatrix} x \\ y \end{pmatrix} \text{ in } \mathbf{R}^2 \mid y = -x \right\}.$$

This defines a line in \mathbb{R}^2 :



The Null Space is a Span

The column space of a matrix A is defined to be a span (of the columns).

The null space is defined to be the solution set to Ax = 0. It is a subspace, so it is a span.

Question

How to find vectors which span the null space?

Answer: Parametric vector form! We know that the solution set to Ax = 0 has a parametric form that looks like

$$x_3 \begin{pmatrix} 1 \\ 2 \\ 1 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} -2 \\ 3 \\ 0 \\ 1 \end{pmatrix} \quad \begin{array}{l} \text{if, say, } x_3 \text{ and } x_4 \\ \text{are the free} \\ \text{variables. So} \end{array} \quad \text{Nul } A = \operatorname{Span} \left\{ \begin{pmatrix} 1 \\ 2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 3 \\ 0 \\ 1 \end{pmatrix} \right\}.$$

Refer back to the slides for §1.5 (Solution Sets).

Note: It is much easier to define the null space first as a subspace, then find spanning vectors *later*, if we need them. This is one reason subspaces are so useful.

The Null Space is a Span

Example, revisited

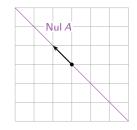
Find vector(s) that span the null space of
$$A = \begin{pmatrix} 1 & 1 \\ 1 & 1 \\ 1 & 1 \end{pmatrix}$$
.

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

This gives the equation x + y = 0, or

The null space is

$$\operatorname{\mathsf{Nul}} A = \operatorname{\mathsf{Span}} \left\{ inom{-1}{1} \right\}.$$



How do you check if a subset is a subspace?

- ▶ Is it a span? Can it be written as a span?
- Can it be written as the column space of a matrix?
- ► Can it be written as the null space of a matrix?
- ▶ Is it all of \mathbb{R}^n or the zero subspace $\{0\}$?
- Can it be written as a type of subspace that we'll learn about later (eigenspaces, ...)?

If so, then it's automatically a subspace.

If all else fails:

Can you verify directly that it satisfies the three defining properties? What is the *smallest number* of vectors that are needed to span a subspace?

Definition

Let V be a subspace of \mathbb{R}^n . A **basis** of V is a set of vectors $\{v_1, v_2, \dots, v_m\}$ in V such that:

- 1. $V = \text{Span}\{v_1, v_2, \dots, v_m\}$, and 2. $\{v_1, v_2, \dots, v_m\}$ is linearly independent.

The number of vectors in a basis is the **dimension** of V, and is written dim V.

Why is a basis the smallest number of vectors needed to span?

Recall: linearly independent means that every time you add another vector, the span gets bigger.

Hence, if we remove any vector, the span gets smaller: so any smaller set can't span V.

Important

A subspace has many different bases, but they all have the same number of vectors (see the exercises in $\S 2.9$).

Bases of R²

Question

What is a basis for \mathbb{R}^2 ?

We need two vectors that span \mathbf{R}^2 and are linearly independent. $\{e_1, e_2\}$ is one basis.

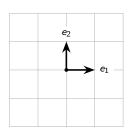
- 1. They span: $\binom{a}{b} = ae_1 + be_2$.
- 2. They are linearly independent because they are not collinear.

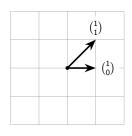
Question

What is another basis for \mathbb{R}^2 ?

Any two nonzero vectors that are not collinear. $\left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \end{pmatrix} \right\}$ is also a basis.

- 1. They span: $\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$ has a pivot in every row.
- 2. They are linearly independent: $\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$ has a pivot in every column.





The unit coordinate vectors

$$e_1 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \\ 0 \end{pmatrix}, \quad e_2 = \begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \\ 0 \end{pmatrix}, \quad \dots, \quad e_{n-1} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \\ 0 \end{pmatrix}, \quad e_n = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{pmatrix}$$

are a basis for \mathbf{R}^n . The identity matrix has columns e_1, e_2, \dots, e_n .

- 1. They span: I_n has a pivot in every row.
- 2. They are linearly independent: I_n has a pivot in every column.

In general: $\{v_1, v_2, \dots, v_n\}$ is a basis for \mathbf{R}^n if and only if the matrix

$$A = \begin{pmatrix} | & | & & | \\ v_1 & v_2 & \cdots & v_n \\ | & | & & | \end{pmatrix}$$

has a pivot in every row and every column, i.e. if A is *invertible*.

Example

Let

$$V = \left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} \text{ in } \mathbf{R}^3 \mid x + 3y + z = 0 \right\} \qquad \mathcal{B} = \left\{ \begin{pmatrix} -3 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ -3 \end{pmatrix} \right\}.$$

Verify that \mathcal{B} is a basis for V.

0. In V: both vectors are in V because

$$-3+3(1)+0=0$$
 and $0+3(1)+(-3)=0$.

1. Span: If $\begin{pmatrix} x \\ y \end{pmatrix}$ is in V, then $y = -\frac{1}{3}(x+z)$, so

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = -\frac{x}{3} \begin{pmatrix} -3 \\ 1 \\ 0 \end{pmatrix} - \frac{z}{3} \begin{pmatrix} 0 \\ 1 \\ -3 \end{pmatrix}.$$

2. Linearly independent:

$$c_1\begin{pmatrix} -3\\1\\0 \end{pmatrix} + c_2\begin{pmatrix} 0\\1\\-3 \end{pmatrix} = 0 \implies \begin{pmatrix} -3c_1\\c_1+c_2\\-3c_2 \end{pmatrix} = \begin{pmatrix} 0\\0\\0 \end{pmatrix} \implies c_1 = c_2 = 0.$$

Fact

The vectors in the parametric vector form of the general solution to Ax = 0 always form a basis for Nul A.

Example

$$A = \begin{pmatrix} 1 & 2 & 0 & -1 \\ -2 & -3 & 4 & 5 \\ 2 & 4 & 0 & -2 \end{pmatrix} \xrightarrow{\text{rref}} \begin{pmatrix} 1 & 0 & -8 & -7 \\ 0 & 1 & 4 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\begin{array}{c} \text{parametric} \\ \text{vector} \\ \text{form} \\ \text{form} \\ \text{***********} \quad x = x_3 \begin{pmatrix} 8 \\ -4 \\ 1 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} 7 \\ -3 \\ 0 \\ 1 \end{pmatrix} \xrightarrow{\text{basis of}} \left\{ \begin{pmatrix} 8 \\ -4 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 7 \\ -3 \\ 0 \\ 1 \end{pmatrix} \right\}$$

- 1. The vectors span Nul A by construction (every solution to Ax = 0 has this form).
- Can you see why they are linearly independent? (Look at the last two rows.)

Fact

The pivot columns of A always form a basis for Col A.

Warning: I mean the pivot columns of the *original* matrix A, not the row-reduced form. (Row reduction changes the column space.)

Example

$$A = \begin{pmatrix} 1 \\ -2 \\ 2 \\ 4 \end{pmatrix} \begin{pmatrix} 2 \\ 4 \\ 5 \\ 0 \\ -2 \end{pmatrix} \qquad \begin{array}{c} \text{rref} \\ \text{www} \end{pmatrix} \qquad \begin{pmatrix} 1 \\ 0 \\ -8 \\ -7 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

pivot columns = basis www.pivot.columns in rref

So a basis for Col A is

$$\left\{\begin{pmatrix}1\\-2\\2\end{pmatrix},\,\begin{pmatrix}2\\-3\\4\end{pmatrix}\right\}.$$

Why? End of §2.8, or ask in office hours.