

Consider  $A\vec{x} = \vec{b}$

$$A \in \mathbb{R}^{m \times n} \quad x \in \mathbb{R}^n \quad b \in \mathbb{R}^m.$$

$$A = \begin{bmatrix} \downarrow A_1 & A_2 & & A_n \\ a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ \vdots & & & & \\ a_{m1} & a_{m2} & & & a_{mn} \end{bmatrix}$$

$$x \in \mathbb{R}^n = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} \quad b \in \mathbb{R}^m = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}$$

$$A\vec{x} = \vec{b}$$

$$= x_1(\vec{A}_1) + x_2(\vec{A}_2) + \dots + x_n(\vec{A}_n) = \vec{b}$$

To solve  $A\vec{x} = \vec{b} \Rightarrow$  find scalars

$x_1, x_2, \dots, x_n$  s.t

$\vec{b}$  can be expressed as l.c. of

cols. of  $A$

$$\Rightarrow \vec{b} = x_1\vec{A}_1 + x_2\vec{A}_2 + \dots + x_n\vec{A}_n$$

2 Cases arise:

(1) We can find scalars

$x_1, x_2 \dots x_n$  s.t

$$\vec{b} = x_1 \vec{A}_1 + x_2 \vec{A}_2 + \dots + x_n \vec{A}_n$$

(2) There exists no scalars  $x_1, x_2 \dots x_n$  s.t

$$\vec{b} = x_1 \vec{A}_1 + \dots + x_n \vec{A}_n$$

Case 1:

There exist scalars  $x_1, \dots, x_n$

$$\text{s.t. } \vec{b} = x_1 \vec{A}_1 + \dots + x_n \vec{A}_n$$

$\Rightarrow \vec{b}$  can be expressed as

Col. of  $A$ .

Set of all possible  $\vec{b}$  vectors that

can be expressed as

$$\vec{b} = \sum_{i=1}^n x_i A_i$$

Let this set be  $R_A$

$$b \in \mathbb{R}^m$$

Is  $R_A$  non empty? YES.

$\vec{0} \in \mathbb{R}^m$  (zero vector) is an element of  $R_A$ .

Let  $\vec{u}, \vec{v} \in \mathbb{R}^m$  be elements of  $R_A$ .

$$\textcircled{1} \leftarrow \vec{u} = \alpha_1 \vec{A}_1 + \alpha_2 \vec{A}_2 + \dots + \alpha_n \vec{A}_n$$

for some real scalars

$\alpha_1, \dots, \alpha_n$ .

$$\vec{v} = \beta_1 \vec{A}_1 + \beta_2 \vec{A}_2 + \dots + \beta_n \vec{A}_n \rightarrow \textcircled{2}$$

for some real scalars  $\beta_1, \beta_2, \dots, \beta_n$ .

$$\textcircled{1} + \textcircled{2}$$

$$\vec{u} + \vec{v} = \begin{pmatrix} u_1 \\ u_2 \\ \vdots \\ u_m \end{pmatrix} + \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_m \end{pmatrix} = \begin{pmatrix} u_1 + v_1 \\ u_2 + v_2 \\ \vdots \\ u_m + v_m \end{pmatrix}$$

$$\vec{u} + \vec{v} = \alpha_1 \vec{A}_1 + \alpha_2 \vec{A}_2 + \dots + \alpha_n \vec{A}_n \\ + \beta_1 \vec{A}_1 + \beta_2 \vec{A}_2 + \dots + \beta_n \vec{A}_n$$

$$\vec{w} = \vec{u} + \vec{v} = \begin{pmatrix} u_1 + v_1 \\ \vdots \\ u_m + v_m \end{pmatrix} = \underbrace{(\alpha_1 + \beta_1)}_{\gamma_1} \vec{A}_1 + \underbrace{(\alpha_2 + \beta_2)}_{\gamma_2} \vec{A}_2 + \dots + \underbrace{(\alpha_n + \beta_n)}_{\gamma_n} \vec{A}_n$$

$$\vec{w} = \gamma_1 \vec{A}_1 + \gamma_2 \vec{A}_2 + \dots + \gamma_n \vec{A}_n \leftarrow$$

$$\Rightarrow \vec{w} = \vec{u} + \vec{v} \in R_A$$

$R_A$  is closed under vector addition.

$$\vec{u} = \alpha_1 \vec{A}_1 + \alpha_2 \vec{A}_2 + \dots + \alpha_n \vec{A}_n$$

Let  $c$  be a real scalar

$$c\vec{u} = \begin{pmatrix} c_1 u_1 \\ \vdots \\ c_m u_m \end{pmatrix} = c \left[ \alpha_1 \vec{A}_1 + \alpha_2 \vec{A}_2 + \dots + \alpha_n \vec{A}_n \right]$$

$$= \underbrace{(c\alpha_1)}_{k_1} \vec{A}_1 + (c\alpha_2) \vec{A}_2 + \dots + (c\alpha_n) \vec{A}_n$$

$$= \underline{k_1 \vec{A}_1 + k_2 \vec{A}_2 + \dots + k_n \vec{A}_n}$$

$c\vec{u}$  = LC. of cols. of  $A$ .

$R_A$  is non empty, closed under  
vector addition & scalar  
multiplication

Hence  $R_A$  is a subspace of  
 $\mathbb{R}^m$

$R_A$ : Range of  $A$   
Column space of  $A$   
 $\text{Col. Sp}(A)$ .

$\mathbb{R}^n$

(1)  $N_A \rightarrow$  Subspace  
of  $\mathbb{R}^n$

$$N_A: \left\{ x \in \mathbb{R}^n; Ax = \vec{0}_m \right\}$$

$\mathbb{R}^m$ .

$R_A$  or  $\text{ColSp}(A)$

$$R_A = \left\{ b \in \mathbb{R}^m : \begin{aligned} b &= \sum_{i=1}^n x_i A_i \\ b &= A\vec{x} \end{aligned} \right\}$$