

MA-110 Linear Algebra and Differential Equations

Rekha Santhanam



Department of Mathematics
Indian Institute of Technology Bombay
Powai, Mumbai - 76

February 3, 2024
Lecture 12 D3

Basis: Definition

Defn. A subset \mathcal{B} of a vector space V , is said to be a *basis* of V , if it is linearly independent and $\text{Span}(\mathcal{B}) = V$.

Theorem: For any subset S of a vector space V , the following are equivalent:

- (i) S is a maximal linearly independent set in V
- (ii) S is linearly independent and $\text{Span}(S) = V$.
- (iii) S is a minimal spanning set of V .

Remark/Examples:

- Every vector space V has a basis.
- By convention, the empty set is a basis for $V = \{0\}$.
- $\{e_1, \dots, e_n\}$ is a basis for \mathbb{R}^n , called the *standard basis*.
- A basis of \mathbb{R} is just $\{1\}$. Is this unique?
- $\left\{ \begin{pmatrix} -1 & 1 \end{pmatrix}^T, \begin{pmatrix} 0 & 1 \end{pmatrix}^T \right\}$ is a basis for \mathbb{R}^2 . So is $\{e_1, e_2\}$, as is the set consisting of columns of a 2×2 invertible matrix.
- Find a basis in all the examples seen so far.

Coordinate Vector: Definition

- Let $\mathcal{B} = \{v_1, \dots, v_n\}$ be a basis for V and v a vector in V .
 $\text{Span}(\mathcal{B}) = V \Rightarrow v = a_1 v_1 + \dots + a_n v_n$ for scalars a_1, \dots, a_n .
Linear independence \Rightarrow this expression for v is unique. Thus

Every $v \in V$ can be *uniquely* written

as a linear combination of $\{v_1, \dots, v_n\}$.

Exercise: Prove this!

Definition: If $v = a_1 v_1 + \dots + a_n v_n$, then $(a_1, \dots, a_n)^T \in \mathbb{R}^n$ is called the *coordinate vector* of v w.r.t. \mathcal{B} , denoted $[v]_{\mathcal{B}}$.

Note: $[v]_{\mathcal{B}}$ depends not only on the basis \mathcal{B} , but also the order of the elements in \mathcal{B} .

Question:

How does $[v]_{\mathcal{B}}$ change, if \mathcal{B} is rewritten as $\{v_2, v_1, v_3, \dots, v_n\}$?

Dimension of a Vector Space

Question: The number of vectors in each basis of \mathbb{R}^3 is 3. Why?

Recall: If v_1, \dots, v_n span \mathbb{R}^m , then $m \leq n$, and if they are linear independent, then $n \leq m$.

Defn.: More generally, if v_1, \dots, v_m and w_1, \dots, w_n are both basis of V , then $m = n$. This is called the *dimension* of V . Thus

$$\dim(V) = \text{number of elements in a basis of } V.$$

Examples: • $\dim(\{0\}) = 0$. • $\dim(\mathbb{R}^n) = n$.

• A line through origin in \mathbb{R}^3 is of the form $\mathbf{L} = \{tu \mid t \in \mathbb{R}\}$ for some u in $\mathbb{R}^3 \setminus \{0\}$. A basis for \mathbf{L} is $\{___\}$, and $\dim(\mathbf{L}) = ___\$.

• The dimension of a plane (\mathbf{P}) in \mathbb{R}^3 is 2. Why?

• A basis for \mathbb{C} as a vector space over \mathbb{R} is $\{1, i\}$.

A basis for \mathbb{C} as a *complex* vector space is $\{1\}$.

i.e., $\dim(\mathbb{C}) = 2$ as a \mathbb{R} -vector space and 1 as a \mathbb{C} -vector space.

Thus, dimension depends on the choice of scalars!

Let $\dim(V) = n$, $S = \{v_1, \dots, v_k\} \subseteq V$.

Recall: A basis is a minimal spanning set.

In particular, if $\text{Span}(S) = V$, then $k \geq n$, and S contains a basis of V , i.e., there exist $\{v_{i_1}, \dots, v_{i_n}\} \subseteq S$ which is a basis of V .

Example: The columns of a 3×4 matrix A with 3 pivots span \mathbb{R}^3 . Hence the columns contain a basis of \mathbb{R}^3 .

Recall: A basis is a maximal linearly independent set.

In particular, if S is linear independent, then $k \leq n$, and S can be extended to a basis of V , i.e., there exist w_1, \dots, w_{n-k} in V such that $\{v_1, \dots, v_k, w_1, \dots, w_{n-k}\}$ is a basis of V .

Example: The columns of a 3×2 matrix A with 2 pivots has linearly independent columns, and hence can be extended to a basis of \mathbb{R}^3 .

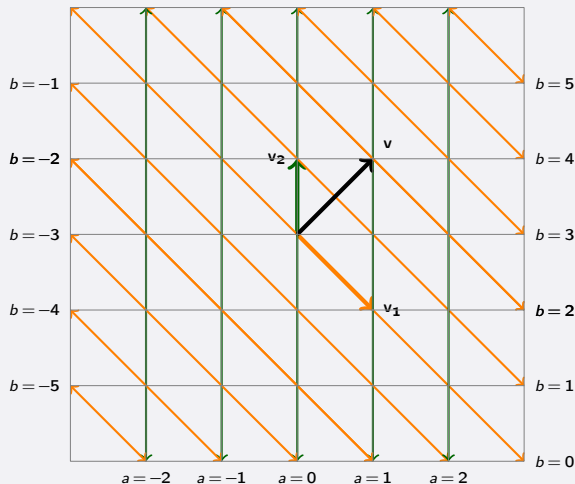
Summary: Basis and Dimension

- A basis of a vector space V is a linearly independent subset \mathcal{B} which spans V .
- A basis is a maximal linearly independent subset of V
 \Rightarrow any linearly independent subset in V
can be extended to a basis of V .
- A basis is a minimal spanning set of V
 \Rightarrow every spanning set of V contains a basis.
- The number of elements in each basis is the same,
and the dimension of V ,
 $\dim(V)$ = number of elements in a basis of V .
- $\mathcal{B} = \{v_1, \dots, v_n\}$ is a basis for $V \Leftrightarrow$ every $v \in V$ can be uniquely written as a linear combination of $\{v_1, \dots, v_n\}$.
- $\dim(\mathbb{R}^n) = n$, and the set $\mathcal{B} = \{v_1, \dots, v_n\}$ is a basis of \mathbb{R}^n
 $\Leftrightarrow A = \begin{pmatrix} v_1 & \cdots & v_n \end{pmatrix}$ is invertible.

Example: A basis for \mathbb{R}^2

Pick $\mathbf{v}_1 \neq 0$. Choose \mathbf{v}_2 , not a multiple of \mathbf{v}_1 . For any \mathbf{v} in \mathbb{R}^2 , there are **unique** scalars a and b such that $\mathbf{v} = a\mathbf{v}_1 + b\mathbf{v}_2$.

e.g., pick $\mathbf{v}_1 = (1, -1)^T$, $\mathbf{v}_2 = (0, 1)^T$, and let $\mathbf{v} = (1, 1)^T$.



Thus the lines $a=0$ and $b=0$ give a set of axes for \mathbb{R}^2 , and $\mathbf{v} = \mathbf{v}_1 + 2\mathbf{v}_2$.

With this basis $\mathcal{B} = \{\mathbf{v}_1, \mathbf{v}_2\}$, the coordinates of \mathbf{v} will be $[\mathbf{v}]_{\mathcal{B}} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$.

Basis and Coordinates

A basis for $\mathcal{M}_{2 \times 2}$, the vector space of 2×2 matrices, (called *standard the basis of \mathcal{M}*), is $\mathcal{B} = \{e_{11}, e_{12}, e_{21}, e_{22}\}$, where

$$e_{11} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, e_{12} = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, e_{21} = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}, e_{22} = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}.$$

(**Verify this!**) Hence $\dim(\mathcal{M}_{2 \times 2}) = 4$.

Every 2×2 matrix $A = (a_{ij})$ can be written uniquely as

$$A = a_{11}e_{11} + a_{12}e_{12} + a_{21}e_{21} + a_{22}e_{22}.$$

Thus, the coordinate vector of A with respect to \mathcal{B} is

$$[A]_{\mathcal{B}} = (a_{11}, a_{12}, a_{21}, a_{22})^T$$

Note: $[A]_{\mathcal{B}}$ completely determines A , once we fix \mathcal{B} , and order the elements in \mathcal{B} .

Since $\dim(\mathcal{M}_{2 \times 2}) = 4$, once we fix a basis, we will need 4 coordinates to describe each matrix.

Exercise: Find two bases (other than the standard one) and the dimension of $\mathcal{M}_{m \times n}$. Find $[e_{11}]_{\mathcal{B}}$ in both cases.

Coordinate Vectors: Examples

- 1 Consider the basis $\mathcal{B} = \{v_1 = (1, -1)^T, v_2 = (0, 1)^T\}$ of \mathbb{R}^2 , and $v = (1, 1)^T$. Note that $v = 1v_1 + 2v_2$. Hence, the coordinate vector of v w.r.t. \mathcal{B} is $[v]_{\mathcal{B}} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$.
- 2 **Exercise:** Show that $\mathcal{B} = \{1, x, x^2\}$ is a basis of \mathcal{P}_2 (called the *standard basis* of \mathcal{P}_2).
The coordinate vector of $v = 2x^2 - 3x + 1$ w.r.t. \mathcal{B} is $[v]_{\mathcal{B}} = (1, -3, 2)^T$.
- 3 **Exercise:** Show that $\mathcal{B}' = \{1, (x-1), (x-1)^2, (x-1)^3\}$ is a basis of \mathcal{P}_3 . Hint: Taylor expansion.
Let \mathcal{B} be the standard basis of \mathcal{P}_3 . Then $[x^3]_{\mathcal{B}} = (_, _, _, _)^T$, and $[x^3]_{\mathcal{B}'} = (_, _, _, _)^T$.

Recall: To write the coordinates, we have to fix a basis \mathcal{B} , and fix the order of elements in it!

Subspaces Associated to a Matrix

Associated to an $m \times n$ matrix A , we have four subspaces:

- The **column space** of A : $C(A) = \text{Span}\{A_{*1}, \dots, A_{*n}\} = \{v : Ax = v \text{ is consistent}\} \subseteq \mathbb{R}^m$.
- The **null space** of A : $N(A) = \{x : Ax = 0\} \subseteq \mathbb{R}^n$.
- The **row space** of $A = \text{Span}\{A_{1*}, \dots, A_{m*}\} = C(A^T) \subseteq \mathbb{R}^n$.
- The **left null space** of $A = \{x : x^T A = 0\} = N(A^T) \subseteq \mathbb{R}^m$.

Question: Why are the row space and the left null space subspaces?

Recall: Let U be the echelon form of A , and R its reduced form.

$$\text{Then } N(A) = N(U) = N(R).$$

Observe: The rows of U (and R) are linear combinations of the rows of A , and vice versa \Rightarrow their row spaces are same, i.e.,

$$C(A^T) = C(U^T) = C(R^T).$$

We compute bases and dimensions of these special subspaces.

An Example

We illustrate how to find a basis and the dimension of the Null Space $N(A)$, the Column Space $C(A)$, and the Row Space $C(A^T)$ by using the following example.

$$\text{Let } A = \begin{pmatrix} 2 & 4 & 6 & 4 \\ 2 & 5 & 7 & 6 \\ 2 & 3 & 5 & 2 \end{pmatrix}.$$

Recall:

- The reduced form of A is $R = \begin{pmatrix} 1 & 0 & 1 & -2 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{pmatrix}$.
- The 1st and 2nd are pivot columns $\Rightarrow \text{rank}(A) = 2$.
- $v = \begin{pmatrix} a & b & c \end{pmatrix}^T$ is in $C(A) \Leftrightarrow Ax = v$ is solvable $\Leftrightarrow 2a - b - c = 0$.
- We can compute special solutions to $Ax = 0$. The number of special solutions to $Ax = 0$ is the number of free variables.

The Null Space: $N(A)$

For $A = \begin{pmatrix} 2 & 4 & 6 & 4 \\ 2 & 5 & 7 & 6 \\ 2 & 3 & 5 & 2 \end{pmatrix}$, reduced form $R = \begin{pmatrix} 1 & 0 & 1 & -2 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{pmatrix}$.

$$N(A) = \left\{ \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} -c + 2d \\ -c - 2d \\ c \\ d \end{pmatrix} = c \begin{pmatrix} -1 \\ -1 \\ 1 \\ 0 \end{pmatrix} + d \begin{pmatrix} 2 \\ -2 \\ 0 \\ 1 \end{pmatrix} \right\}.$$

$$= \text{Span}\{w_1 = (-1 \ -1 \ 1 \ 0)^T, w_2 = (2 \ -2 \ 0 \ 1)^T\}.$$

w_1, w_2 are linearly independent (Why?)

$\Rightarrow \mathcal{B} = \{w_1, w_2\}$ forms a basis for $N(A) \Rightarrow \dim(N(A)) = 2$.

A basis for $N(A)$ is the set of special solutions.

$\dim(N(A)) = \text{no. of free variables} = \text{no. of variables} - \text{rank}(A)$

$\dim(N(A))$ is called nullity(A).

Show: $w = (-3, -7, 5, 1)^T$ is in $N(A)$. Find $[w]_{\mathcal{B}}$.