Lecture 08 recap

- 1) Geometric vectors and Euclidean n space.
- 2) Identifying a vector with a matrix.
- 3) Subsets of \mathbb{R}^n . Implicit and explicit representations.
- 4) Linear combination
- 5) Linear span (set of all linear combinations).
- 6) Determining whether a set spans \mathbb{R}^n .

Lecture 09

Linear combinations and linear spans (cont'd)
Subspaces

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$.

$$u_1 = (a_{11}, a_{12}, ..., a_{1n})$$
 $u_2 = (a_{21}, a_{22}, ..., a_{2n})$ $...$ $u_k = (a_{k1}, a_{k2}, ..., a_{kn})$

For any $v = (v_1, v_2, ..., v_n) \in \mathbb{R}^n$, consider the equation:

$$c_1 u_1 + c_2 u_2 + \dots + c_k u_k = v$$

$$c_1(a_{11}, a_{12}, ..., a_{1n}) + c_2(a_{21}, a_{22}, ..., a_{2n}) + ... + c_k(a_{k1}, a_{k2}, ..., a_{kn})$$

$$= (v_1, v_2, ..., v_n)$$

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$.

$$c_1 u_1 + c_2 u_2 + ... + c_k u_k = v$$

$$c_1(a_{11}, a_{12}, ..., a_{1n}) + c_2(a_{21}, a_{22}, ..., a_{2n}) + ... + c_k(a_{k1}, a_{k2}, ..., a_{kn})$$

$$= (v_1, v_2, ..., v_n)$$

$$\begin{cases} a_{11}c_1 + a_{21}c_2 + \dots + a_{k1}c_k = v \\ a_{12}c_1 + a_{22}c_2 + \dots + a_{k2}c_k = v_2 \\ \vdots & \vdots & \vdots & \vdots \\ a_{1n}c_1 + a_{2n}c_2 + \dots + a_{kn}c_k = v_n \end{cases}$$

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$.

$$c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + \dots + c_k \mathbf{u}_k = \mathbf{v}$$
 (*)

$$c_1(a_{11}, a_{12}, ..., a_{1n}) + c_2(a_{21}, a_{22}, ..., a_{2n}) + ... + c_k(a_{k1}, a_{k2}, ..., a_{kn})$$

 $= (v_1, v_2, \dots, v_n)$

k columns

nrows A v_1 v_2 v_n

If a row-echelon form of \boldsymbol{A} does not have a zero row,

 v_2 (*) is always consistent regardless of v

$$\Rightarrow$$
 span(S) = \mathbb{R}^n

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$.

$$c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + \dots + c_k \mathbf{u}_k = \mathbf{v}$$
 (*)

$$c_1(a_{11}, a_{12}, ..., a_{1n}) + c_2(a_{21}, a_{22}, ..., a_{2n}) + ... + c_k(a_{k1}, a_{k2}, ..., a_{kn})$$

$$= (v_1, v_2, \dots, v_n)$$

k columns

n rows $0 \ 0 \ \dots \ 0 \ 0$

If a row-echelon form of A has at least one zero row,

(*) is not always consistent

$$\Rightarrow$$
 span(S) $\neq \mathbb{R}^n$

From earlier example:

Show that span $\{(1,0,1),(1,1,0),(0,1,1)\} = \mathbb{R}^3$.

$$\begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 2 \end{pmatrix}$$
 No zero row

Show that span{(1,1,1),(1,2,0),(2,1,3),(2,3,1)} $\neq \mathbb{R}^3$.

$$\begin{pmatrix}
1 & 1 & 2 & 2 \\
1 & 2 & 1 & 3 \\
1 & 0 & 3 & 1
\end{pmatrix}
\longrightarrow
\begin{pmatrix}
1 & 1 & 2 & 2 \\
0 & 1 & -1 & 1 \\
0 & 0 & 0 & 0
\end{pmatrix}$$
 Has zero row

Theorem

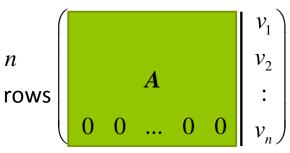
Let $S = \{u_1, u_2, ..., u_k\}$ be a set of vectors in \mathbb{R}^n .

If k < n, then S cannot span \mathbb{R}^n .

If k < n, then a row-echelon form of A has at least one zero row $\Rightarrow S$ cannot span \mathbb{R}^n .

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$. $c_1 u_1 + c_2 u_2 + ... + c_k u_k = v \quad (*)$

k columns



If a row-echelon form of A has at least one zero row,

(*) is not always consistent

- 1) One vector cannot span \mathbb{R}^2 .
- 2) One or two vectors cannot span \mathbb{R}^3 .

Theorem

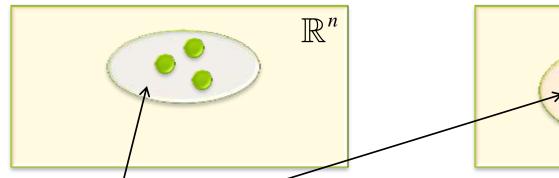
Let
$$S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$$
.

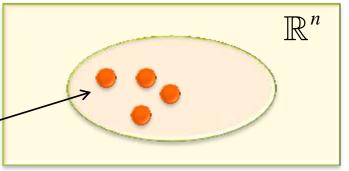
- 1) $\mathbf{0} \in \operatorname{span}(S)$
- 2) For any $v_1, v_2, ..., v_r \in \text{span}(S)$ and $c_1, c_2, ..., c_r \in \mathbb{R}$,

$$c_1 v_1 + c_2 v_2 + ... + c_r v_r \in \text{span}(S).$$

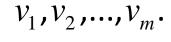
Theorem

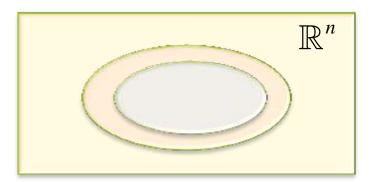
Let $S_1 = \{u_1, u_2, ..., u_k\}$ and $S_2 = \{v_1, v_2, ..., v_m\}$ be subsets of \mathbb{R}^n .





Then $\operatorname{span}(S_1) \subseteq \operatorname{span}(S_2) \Leftrightarrow \operatorname{each} u_i$ is a linear combination of





Let
$$u_1 = (1,0,1), u_2 = (1,1,2), u_3 = (-1,2,1), v_1(1,2,3), v_2 = (2,-1,1).$$

Show that span $\{u_1, u_2, u_3\} = \text{span}\{v_1, v_2\}$.

Idea: The previous theorem gives us a

necessary and sufficient condition for

$$\mathsf{span}\{\boldsymbol{u}_1,\boldsymbol{u}_2,\boldsymbol{u}_3\} \subseteq \mathsf{span}\{\boldsymbol{v}_1,\boldsymbol{v}_2\}.$$

Each of u_1, u_2, u_3 is a linear combination of v_1, v_2 .

Let $u_1 = (1,0,1), u_2 = (1,1,2), u_3 = (-1,2,1), v_1(1,2,3), v_2 = (2,-1,1).$

Show that span $\{u_1, u_2, u_3\} = \text{span}\{v_1, v_2\}.$

Each of u_1, u_2, u_3 is a linear combination of v_1, v_2 .

$$= a(1,2,3) + b(2,-1,1)$$

$$\begin{pmatrix} 1 & 0 & \frac{1}{5} & \frac{3}{5} & \frac{3}{5} \\ 0 & 1 & \frac{2}{5} & \frac{1}{5} & \frac{-4}{5} \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$(1,0,1) = (1,2,3) + (2,-1,1)$$

Since each of u_1, u_2, u_3

$$(1,1,2) = (1,2,3) + (2,-1,1)$$

is a linear combination of
$$v_1, v_2$$

$$\operatorname{span}\{u_1, u_2, u_3\} \subseteq \operatorname{span}\{v_1, v_2\}.$$

$$(-1,2,1) = (1,2,3) + (2,-1,1)$$

Let
$$u_1 = (1,0,1), u_2 = (1,1,2), u_3 = (-1,2,1), v_1(1,2,3), v_2 = (2,-1,1).$$

Show that span $\{u_1, u_2, u_3\} = \text{span}\{v_1, v_2\}$.

Can we show

Shown:

$$\operatorname{span}\{u_1, u_2, u_3\} \supseteq \operatorname{span}\{v_1, v_2\}?$$

$$\operatorname{span}\{u_1, u_2, u_3\} \subseteq \operatorname{span}\{v_1, v_2\}.$$

Each of v_1, v_2 is a linear combination of u_1, u_2, u_3 .

$$= a(1,0,1) + b(1,1,2) + c(-1,2,1)$$

Let
$$u_1 = (1,0,1), u_2 = (1,1,2), u_3 = (-1,2,1), v_1(1,2,3), v_2 = (2,-1,1).$$

$$v_1 = a(1,0,1) + b(1,1,2) + c(-1,2,1)$$

Let
$$u_1 = (1,0,1), u_2 = (1,1,2), u_3 = (-1,2,1), v_1(1,2,3), v_2 = (2,-1,1).$$

Since each of v_1, v_2 is a linear combination of u_1, u_2, u_3 ,

$$\operatorname{span}\{u_1, u_2, u_3\} \supseteq \operatorname{span}\{v_1, v_2\}.$$

Together with span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2\}$, we have shown

$$span\{u_1, u_2, u_3\} = span\{v_1, v_2\}.$$

Let
$$u_1 = (1,1,0,2), u_2 = (1,0,0,1), u_3 = (0,1,0,1), v_1(1,1,1,1), v_2 = (-1,1,-1,1), v_3 = (-1,1,1,-1).$$

Show that span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2, v_3\}$ but

 $span\{u_1, u_2, u_3\} \neq span\{v_1, v_2, v_3\}.$

To show span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2, v_3\}$,

$$\begin{pmatrix}
1 & -1 & -1 & | & 1 & | & 1 & | & 0 \\
1 & 1 & 1 & | & 1 & | & 0 & | & 1 \\
1 & -1 & 1 & | & 0 & | & 0 & | & 0 \\
1 & 1 & -1 & | & 2 & | & 1 & | & 1
\end{pmatrix}$$



How did this matrix come about?

Let
$$u_1 = (1,1,0,2), u_2 = (1,0,0,1), u_3 = (0,1,0,1), v_1(1,1,1,1), v_2 = (-1,1,-1,1), v_3 = (-1,1,1,-1).$$

Show that $span\{u_1, u_2, u_3\} \subseteq span\{v_1, v_2, v_3\}$ but

 $span\{u_1, u_2, u_3\} \neq span\{v_1, v_2, v_3\}.$

To show span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2, v_3\}$,

$$\begin{pmatrix}
1 & -1 & -1 & | & 1 & | & 1 & | & 0 \\
1 & 1 & 1 & | & 1 & | & 0 & | & 1 \\
1 & -1 & 1 & | & 0 & | & 0 & | & 0 \\
1 & 1 & -1 & | & 2 & | & 1 & | & 1
\end{pmatrix}$$

$$\begin{pmatrix}
1 & -1 & -1 & | & 1 & | & 1 & | & 0 \\
0 & 2 & 2 & | & 0 & | & -1 & | & 1 \\
0 & 0 & 2 & | & -1 & | & -1 & | & 0 \\
0 & 0 & 0 & | & 0 & | & 0 & | & 0
\end{pmatrix}$$

Let
$$u_1 = (1,1,0,2), u_2 = (1,0,0,1), u_3 = (0,1,0,1), v_1(1,1,1,1), v_2 = (-1,1,-1,1), v_3 = (-1,1,1,-1).$$

Show that span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2, v_3\}$ but

$$span\{u_1, u_2, u_3\} \neq span\{v_1, v_2, v_3\}.$$

To show span $\{u_1, u_2, u_3\} \neq \text{span}\{v_1, v_2, v_3\}$,

$$v_1 = (1,1,1,1) = a(1,1,0,2) + b(1,0,0,1) + c(0,1,0,1)$$

has no solution.

So v_1 is not a linear combination of u_1, u_2, u_3 .

Let
$$u_1 = (1,0,0,1), u_2 = (0,1,-1,2), u_3 = (2,1,-1,4), v_1(1,1,1,1), v_2 = (-1,1,-1,1), v_3 = (-1,1,1,-1).$$

Show that span $\{v_1, v_2, v_3\} \subset \text{span}\{u_1, u_2, u_3\}$.

We try to write each v_i as a linear combination of u_1, u_2, u_3 .

$$\begin{pmatrix}
1 & 0 & 2 & | 1 & | -1 & | -1 \\
0 & 1 & 1 & | 1 & | 1 & | 1 \\
0 & -1 & -1 & | 1 & | -1 & | 1 \\
1 & 2 & 4 & | 1 & | 1 & | -1
\end{pmatrix}$$

$$\begin{pmatrix}
1 & 0 & 2 & | 1 & | -1 & | -1 \\
0 & 1 & 1 & | 1 & | 1 & | 1 \\
0 & 0 & 0 & | 2 & | 0 & | 2 \\
0 & 0 & 0 & | 0 & | 0
\end{pmatrix}$$

Which v_i is NOT a linear combination of u_1, u_2, u_3 ?

Theorem ('useless vector')

Suppose $u_1, u_2, ..., u_k$ are vectors taken from \mathbb{R}^n .

If u_k is a linear combination of $u_1, u_2, ..., u_{k-1}$, then

$$span\{u_1, u_2, ..., u_{k-1}\} = span\{u_1, u_2, ..., u_{k-1}, u_k\}$$



set of ALL linear combinations of

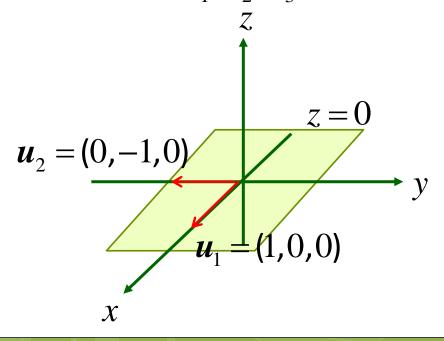
set of ALL linear combinations of



Let
$$u_1 = (1,0,0), u_2 = (0,-1,0), u_3 = (2,3,0).$$

Clearly, $u_3 = 2u_1 - 3u_2$. So span $\{u_1, u_2, u_3\} = \text{span}\{u_1, u_2\}$.

Can you describe span $\{u_1, u_2, u_3\}$ geometrically?



Definition (Subspaces)

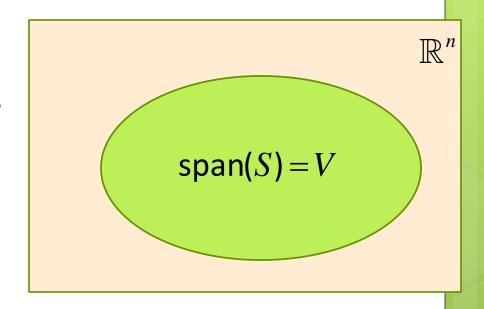
Let V be a subset of \mathbb{R}^n .

If there exists a set of vectors

$$S = \{\boldsymbol{u}_1, \boldsymbol{u}_2, ..., \boldsymbol{u}_k\} \text{ in } \mathbb{R}^n$$

$$\{ \bullet \bullet \bullet \}$$

such that span(S) = V, then V is said to be a subspace of \mathbb{R}^n .



Remember: span(S) = set of all linear combinations of $u_1, u_2, ..., u_k$.

Definition (Subspaces)

Let V be a subset of \mathbb{R}^n .

If there exists a set of vectors

$$S = \{\boldsymbol{u}_1, \boldsymbol{u}_2, ..., \boldsymbol{u}_k\} \text{ in } \mathbb{R}^n$$

$$\{ \bullet \bullet \bullet \}$$

such that span(S) = V,

then V is said to be

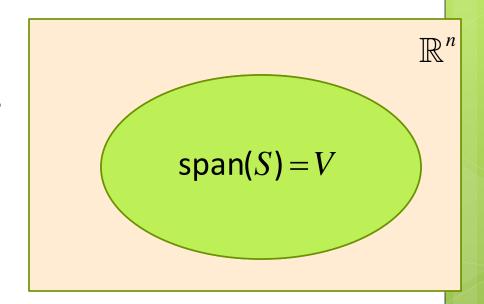
a subspace of \mathbb{R}^n .



1) V is the subspace spanned by S.

2) V is the subspace spanned by $u_1, u_2, ..., u_k$.

3) S spans V.



Remark

 $\{\mathbf{0}\}$ = span $\{\mathbf{0}\}$ is the zero subspace of \mathbb{R}^n .

(Here, $\mathbf{0}$ is the zero vector of \mathbb{R}^n .)

It is also called the zero space of \mathbb{R}^n .

It is also the only subspace of \mathbb{R}^n with a finite number (in this case, one), and thus the least, of vectors.

Remark

Consider the vectors in \mathbb{R}^n :

$$e_1 = (1,0,....,0)$$
 $e_2 = (0,1,....,0)$ $e_n = (0,0,....,1)$

$$\mathbb{R}^n = \{(u_1,u_2,...,u_n) \mid u_1,u_2,...,u_n \in \mathbb{R}\}$$

$$= \{u_1e_1 + u_2e_2 + ... + u_ne_n \mid u_1,u_2,...,u_n \in \mathbb{R}\}$$

$$= \text{the set of all linear combinations of } e_1,e_2,...,e_n$$

$$= \text{span}\{e_1,e_2,...,e_n\} = \text{a subspace of } \mathbb{R}^n$$

So \mathbb{R}^n is a subspace of itself and to some extent, it can be thought of as the subspace of \mathbb{R}^n with the 'largest' number of vectors.

Remark

In more advance textbooks on linear algebra, 'subspace' is defined differently. We will discuss this briefly later in today's lecture.

$$V_1 = \{(a-2b,3b) \mid a,b \in \mathbb{R}\}.$$
 V_1 is a subset of \mathbb{R}^2 .

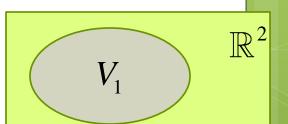
Is V_1 a subspace of \mathbb{R}^2 ?

Idea: Can you try to write V_1 as a linear span?

Is
$$V_1 = \mathbb{R}^2$$
?

So V_1 is a subspace of \mathbb{R}^2 .

Is there a vector in \mathbb{R}^2 that is not in V_1 ?



$$V_1 = \{(a-2b,3b) \mid a,b \in \mathbb{R}\}.$$

Is
$$V_1 = \mathbb{R}^2$$
?

Idea: Is every vector in \mathbb{R}^2 a linear combination of (1,0) and (-2,3)?

$$V_2 = \{(x, y, z) \mid x - 3y + 2z = 0\}.$$
 V_2 is a subset of \mathbb{R}^3 .

Describe V_2 geometrically. Is V_2 a subspace of \mathbb{R}^3 ?

Idea: V_2 is given in implicit form. Can you find its explicit form?

$$V_3 = \{(x, y, z) \mid x - 3y + 2z = 1\}.$$
 V_3 is a subset of \mathbb{R}^3 .

Describe V_3 geometrically. Is V_3 a subspace of \mathbb{R}^3 ?

 $(0,0,0) \notin V_3$ since $0-3(0)+2(0) \neq 1$.

If V_3 is a subspace, then it can be expressed as a linear span, that is, $V_3 = \operatorname{span}(S)$ for some finite set S.

By (first) theorem in today's lecture, $(0,0,0) \in \text{span}(S) = V_3$.

Contradiction! So V_3 is not a subspace of \mathbb{R}^3 .

$$V_4 = \{(x, y, z) \mid x \le y \le z\}.$$

 V_4 is a subset of \mathbb{R}^3 .

Is V_4 a subspace of \mathbb{R}^3 ? No!

If V_4 is a subspace, then it can be expressed as a linear span, that is, $V_4 = \operatorname{span}(T)$ for some finite set T.

By (first) theorem in today's lecture,

For any
$$v_1, v_2, ..., v_r \in \operatorname{span}(T) = V_4$$
 and $c_1, c_2, ..., c_r \in \mathbb{R}$,

$$c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_r \mathbf{v}_r \in \text{span}(T) = V_4.$$

$$(1,1,2),(0,2,4) \in V_4$$
 but $(1,1,2)-2(0,2,4)=(1,-3,-6) \notin V_4$.

End of Lecture 09

Lecture 10:
Subspaces (cont'd)
Linear independence
Bases (till Example 3.5.5.1)