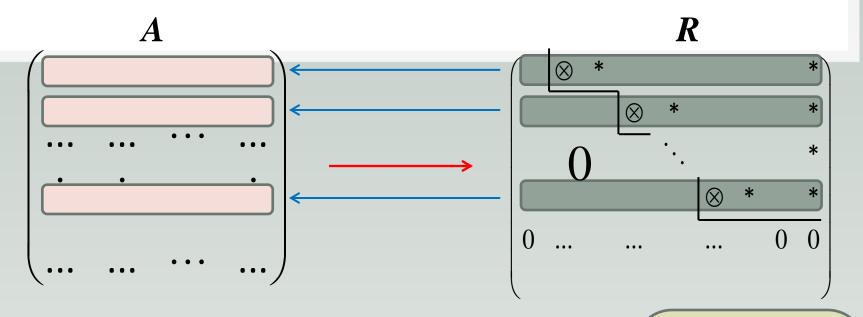
LECTURE 13 RECAP

- 1) Definition of the row space and column space of a $m \times n$ matrix.
- 2) How to find bases for the row space or column space of a matrix systematically.
- 3) Row equivalent matrices have the same row space (generally they do not have the same column space).
- 4) How to obtain a basis for the row (or column) space of A by using information from R, a row-echelon form of A.
- 5) Column space and linear systems.

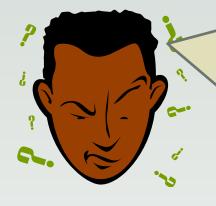
LECTURE 14

RANKS NULLSPACES AND NULLITIES

A COMMON QUESTION



A basis for the row space of A can be obtained by taking the non zero rows of R.



Can I take the corresponding rows from A instead?

A COMMON QUESTION

A basis for the row space of A can be obtained by taking the non zero rows of R.



Can I take the corresponding rows from A instead?

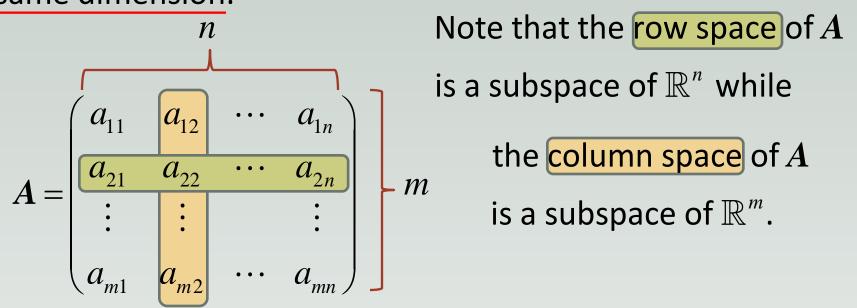
NO!

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} = R$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} = R$$

THEOREM

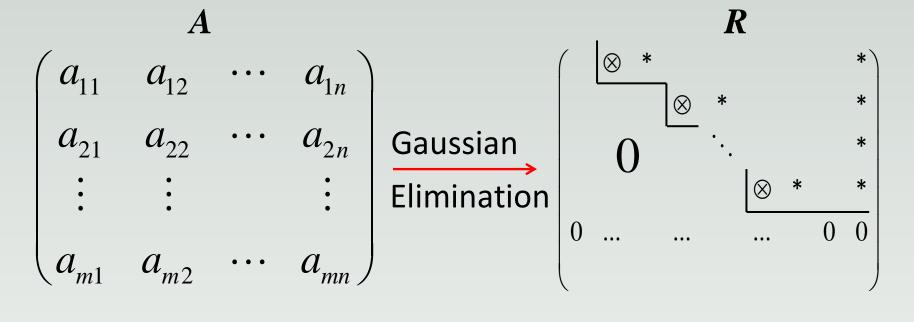
The row space and the column space of a matrix have the same dimension.



These two subspaces may have nothing to do with each other (if $m \neq n$) but the theorem states that they have the same dimension.

Strategy: We will use what we learnt in the previous section to find bases for both subspaces.

Let R be a row echelon form of A.



Question: What is a basis for the row space of A?

Answer: The non-zero rows of R.

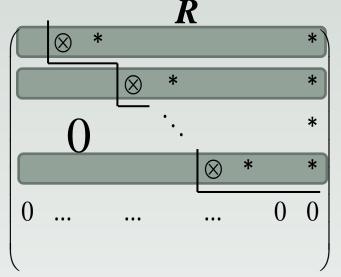
Question: What is a dimension of the row space of A?

Answer: The number of non-zero rows of R.

= number of leading entries in R.

Gaussian

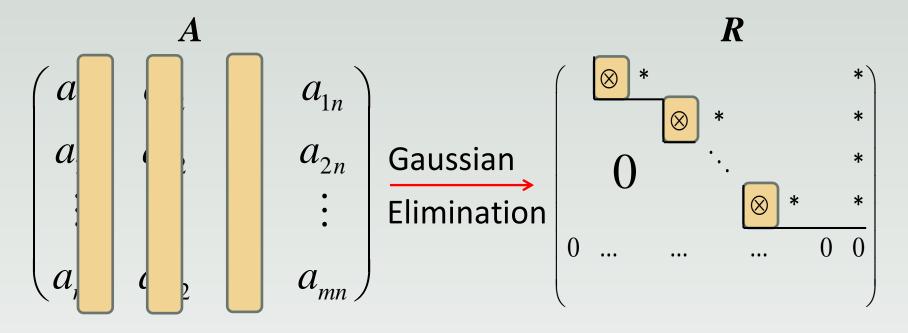
Elimination



Question: What is a basis for the column space of A?

Answer: The columns of A corresponding to the pivot columns of R.

Question: What is a dimension of the column space of A?

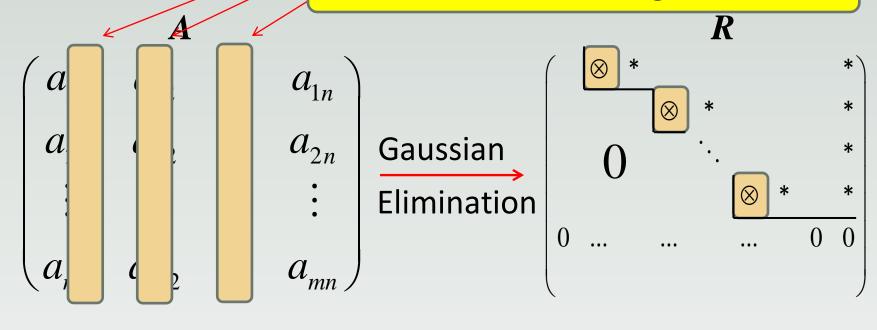


Question: What is a dimension of the column space of A?

Answer: The number of columns here.

= The number of pivot columns in R.

= The number of leading entries in \mathbf{R} .

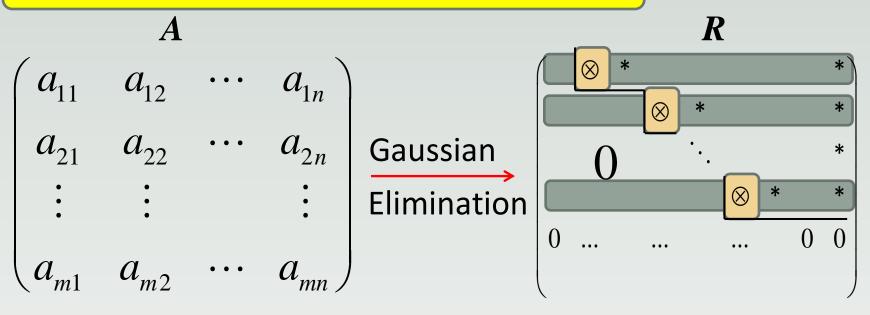


Question: What is a dimension of the row space of A?

Answer: The number of leading entries in R.

Question: What is a dimension of the column space of A?

Answer: The number of leading entries in R.



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

A basis for the row space of C is:

$$\{(2,0,3,-1,8),(0,1,-2,-1,-3)\}$$

A basis for the column space of C is:

$$\left\{ \begin{pmatrix} 2 \\ 2 \\ -4 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ -3 \end{pmatrix} \right\}$$

The dimension of $\left\{ \begin{pmatrix} 2 \\ 2 \\ -4 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ -3 \end{pmatrix} \right\}$ both the row space and column space of C is 2.

DEFINITION

The rank of a matrix is the dimension of its row space (or column space).

The rank of A is denoted by rank(A).

By our earlier discussion,

- rank(A) = number of non zero rows in a row echelon form of A
 - = number of pivot columns in a row echelon form of $oldsymbol{A}$

EXAMPLES (RANK)

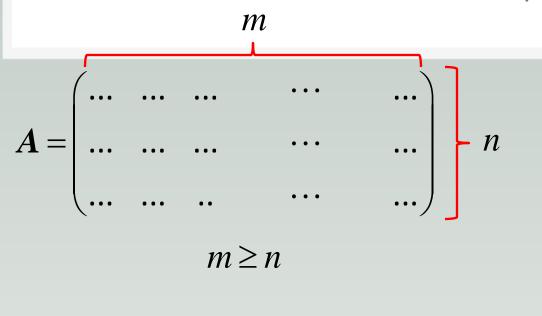
1)
$$rank(0) = 0$$

3)
$$rank(C) = 2$$

2)
$$\operatorname{rank}(\boldsymbol{I}_n) = n$$

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

EXAMPLES (RANK)



 $n \ge m$

What is the largest possible value for rank(A)?

What is the largest possible value for rank(A)?

m

REMARKS

- 1) For a $m \times n$ matrix A, rank $(A) \le \min\{m, n\}$.
- 2) For a $m \times n$ matrix A, if rank(A) = min{m,n},

we say that A is of full rank.

3) rank(A) = dimension of row space of A

= dimension of column space of A^T

 $= \operatorname{rank}(A^T)$

4) A square matrix A is of full rank if and only if $det(A) \neq 0$.

Consider the following linear system

$$\begin{cases} 2x - y &= 1 \\ x - y + 3z &= 0 \\ -5x + y &= 0 \\ x + z &= 0 \end{cases}$$

Rewritting as Ax = b where

$$\mathbf{A} = \begin{pmatrix} 2 & -1 & 0 \\ 1 & -1 & 3 \\ -5 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \qquad \mathbf{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \qquad \mathbf{b} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

Solving Ax = b using Gaussian Elimination,

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

$$\begin{pmatrix}
1 & 0 & 1 & | & 0 \\
0 & 1 & 5 & | & 0 \\
0 & 0 & 1 & | & 0
\end{pmatrix}$$

The linear system is inconsistent since the <u>last column</u> of a row echelon form of $(A \mid b)$ is a <u>pivot column</u>.

is a row echelon form of A, so rank(A) = 3.

Solving Ax = b using Gaussian Elimination,

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

$$\begin{pmatrix}
1 & 0 & 1 & | & 0 \\
0 & 1 & 5 & | & 0 \\
0 & 0 & 1 & | & 0
\end{pmatrix}$$

The linear system is inconsistent since the <u>last column</u> of a row echelon form of $(A \mid b)$ is a <u>pivot column</u>.

Since the last column is a pivot column, $rank(A \mid b)$ = rank(A) + 1 = 4

REMARK

A linear system Ax = b is consistent if and only if A and the augmented matrix $(A \mid b)$ have the same rank.

THEOREM

Let \boldsymbol{A} and \boldsymbol{B} be $m \times n$ and $n \times p$ matrices respectively. Then

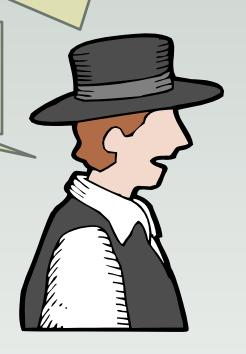
 $rank(AB) \le min\{rank(A), rank(B)\}$



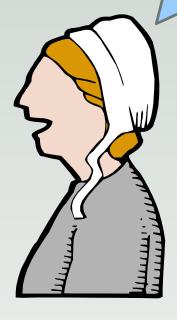
ANOTHER SUBSPACE

We have learnt the row space and column space of a matrix \boldsymbol{A} .

Are there any other?



Yes, there is. But it is not something new...



DEFINITION

Let A be a $m \times n$ matrix.

Ax = 0 is a homogeneous linear system with n variables.

The solution set of Ax = 0 is a subspace of \mathbb{R}^n

and is also called the solution space of Ax = 0.

This is also called the nullspace of the matrix A.

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

DEFINITION

Let A be a $m \times n$ matrix.

Ax = 0 is a homogeneous linear system with n variables.

The solution set of Ax = 0 is a subspace of \mathbb{R}^n

and is also called the solution space of Ax = 0.

This is also called the nullspace of the matrix A.

Since the nullspace of A is a subspace of \mathbb{R}^n ,

its dimension is $\leq n$.

The dimension of the nullspace of A is called the nullity of A and denoted by nullity(A).

Find a basis for the nullspace and determine the nullity of the following matrix:

$$A = \begin{pmatrix} 1 & 2 & 0 & 4 \\ 0 & 1 & 5 & 0 \\ -1 & 3 & 2 & -4 \\ 2 & 1 & 0 & 8 \\ 3 & 1 & -1 & 12 \end{pmatrix}$$

The reduced row echelon form of the augmented matrix

$$(A \mid 0)$$
 is

$$\begin{pmatrix}
A \mid \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\
0 & 1 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0
\end{pmatrix}$$

$$\begin{pmatrix}
x_1 \\ x_2 \\ x_3 \\ x_4
\end{pmatrix} = \begin{pmatrix}
-4s \\ 0 \\ 0 \\ s
\end{pmatrix} = s \begin{pmatrix}
-4 \\ 0 \\ 0 \\ 1
\end{pmatrix}, s \in \mathbb{R}.$$

A general solution for
$$Ax=0$$
 is
$$\begin{cases} x_1 &= -4s \\ x_2 &= 0 \\ x_3 &= 0 \\ x_4 &= s, s \in \mathbb{R} \end{cases}$$

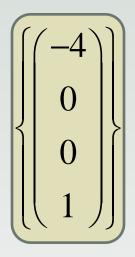
The reduced row echelon form of the augmented matrix

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} -4s \\ 0 \\ 0 \\ s \end{pmatrix} = s \begin{pmatrix} -4 \\ 0 \\ 0 \\ 1 \end{pmatrix}, \quad s \in \mathbb{R}.$$

So a basis for the nullspace of A is What is the rank of A?

$$rank(A) = 3$$

3 pivot columns



nullity(A) = 1

1 non pivot column

Find a basis for the nullspace and determine the nullity of the following matrix:

$$\boldsymbol{B} = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$$

The reduced row echelon form of the augmented matrix

$$(B \mid \mathbf{0})$$
 is $\begin{pmatrix} 1 & 1 & 0 & 0 & 1 \mid 0 \\ 0 & 0 & 1 & 0 & 1 \mid 0 \\ 0 & 0 & 0 & 1 & 0 \mid 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$

$$\begin{cases} x_1 &= -s - t \\ x_2 &= s \\ x_3 &= -t \\ x_4 &= 0 \\ x_5 &= t, \quad s, t \in \mathbb{R} \end{cases}$$

The reduced row echelon form of the augmented matrix

So a basis for the nullspace of \boldsymbol{B} is

$$\mathsf{nullity}(\boldsymbol{B}) = 2$$

| (x_1) | $\left(-s-t\right)$ | | (-1) | | (-1) |
|--|--|----|---|-----|------|
| X_2 | S | | 1 | | 0 |
| X_3 | <i>−t</i> | =s | 0 | + t | -1 |
| X_4 | 0 | | 0 | | 0 |
| $\left(\begin{array}{c} \chi_5 \end{array} \right)$ | $\left(\begin{array}{cc} t \end{array} \right)$ | | $\left(\begin{array}{c} 0 \end{array}\right)$ | | 1 |

What is the rank of **B**?

$$rank(\boldsymbol{B}) = 3$$

| (-1) | | (-1) |
|-------------------|---|---|
| 1 | | 0 |
| 0 | , | -1 |
| 0 | | 0 |
| $\left(0\right)$ | | $\left(\begin{array}{c}1\end{array}\right)$ |

2 non pivot columns

3 pivot columns

THEOREM

(Dimension Theorem for matrices)

Let A be a matrix with n columns. Then

$$rank(A) + nullity(A) = n$$



PROBLEM

In each of the following cases, find rank(A), nullity(A) and nullity(A^T).

- 1) A is a 3×4 matrix and rank(A) = 3.
- 2) \mathbf{A} is a 7×5 matrix and nullity(\mathbf{A}) = 3.
- 3) \mathbf{A} is a 3×2 matrix and nullity $(\mathbf{A}^T) = 3$.

ANOTHER RELATION

We have already seen how the consistency of a linear system Ax = b is related to the column space of A.

It turns out that the entire solution set for Ax = b can be obtained if we have the nullspace of A and a 'particular' solution to Ax = b.

Nullspace of A

(solution set/space for Ax = 0)

A particular solution (say v)

to
$$Ax = b$$

Solution set for

$$Ax = b$$

THEOREM

Suppose the system of linear equations Ax = b has a solution v. Then the solution set of the system is given by

$$M = \{ u + v \mid u \text{ is an element of the nullspace of } A \}$$

That is, Ax = b has a general solution

$$x =$$
 [a general solution for $Ax = 0$]

+(a particular solution to Ax = b)

 $M = \{u + v \mid u \text{ is an element of the nullspace of } A\}$

Since v is a solution to Ax = b, we have Av = b.

Let T be the solution set of Ax = b.

To show $T \subseteq M$: Done!

Let $w \in T$. So w is a solution to Ax = b and thus Aw = b.

Define u = w - v (so that w = u + v)

$$Au = A(w - v) = Aw - Av = b - b = 0$$

So $u \in \text{nullspace of } A$.

We will show $T \subseteq M$ and $M \subset T$.

We want to show that w can be written in the form w = u + vfor some u belonging to the nullspace of A.

 $M = \{u + v \mid u \text{ is an element of the nullspace of } A\}$

Since v is a solution to Ax = b, we have Av = b.

Let T be the solution set of Ax = b.

To show $M \subseteq T$: Done!

Let $w \in M$. So w can be expressed as the w = u + v for some u in the nullspace of A (and so Au = 0).

Aw = A(u + v) = Au + Av = 0 + b = b

So w is a solution to Ax = b.

We will show $T \subseteq M$ and $M \subseteq T$.

We want to show that $w \in T$, that is, w is a solution to Ax = b, that is Aw = b.

Consider the linear system Ax = b where

$$\mathbf{A} = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix} \quad \text{and} \quad \mathbf{b} = \begin{pmatrix} 0 \\ 0 \\ 3 \\ -3 \end{pmatrix}$$

and
$$\boldsymbol{b} = \begin{bmatrix} 0 \\ 3 \\ -3 \end{bmatrix}$$

From an earlier example today, we found that the nullspace of
$$A$$
 is
$$\begin{cases} 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{cases}$$
$$\begin{cases} s \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ -1 \\ 0 \\ 1 \end{pmatrix} \middle| s, t \in \mathbb{R}$$

Check that

$$\mathbf{A} = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$$

So is a particular solution to Ax = b.

So the solution set of Ax = b can be written as:

$$= \begin{pmatrix} 2-2-1+1 \\ -1+1+2-3+1 \\ 1+1+1 \\ 1-1-2-1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 3 \\ -3 \end{pmatrix} = b$$

$$\begin{cases}
s = 1 \\
1 \\
0 \\
-1 \\
0 \\
0 \\
1
\end{cases}$$

$$s, t \in \mathbb{R}$$

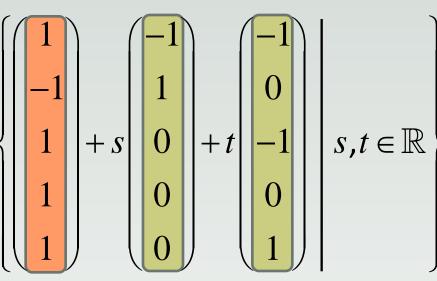
Check that

$$\mathbf{A} = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$$

$$\begin{vmatrix}
1 \\
1 \\
1
\end{vmatrix} = \begin{vmatrix}
1 + 1 + 2 & 3 + 1 \\
1 + 1 + 1 & 1 \\
1 - 1 - 2 - 1
\end{vmatrix}$$

So is a particular solution to Ax = b.

So the solution set of Ax = b can be written as:



Check that

$$\mathbf{A} = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$$

$$\begin{vmatrix} 1 \\ -1 \\ 1 \\ 1 \\ 1 \end{vmatrix} = \begin{pmatrix} 2-2-1+1 \\ -1+1+2-3+1 \\ 1+1+1 \\ 1-1-2-1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 3 \\ -3 \end{pmatrix} = \mathbf{b}$$

A general solution to Ax = b is

$$= \begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} + s \begin{pmatrix} -1 \\ 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ -1 \\ 0 \\ 0 \\ 1 \end{pmatrix} \quad s, t \in \mathbb{R}$$

END OF LECTURE 14

LECTURE 15: EIGENVALUES AND EIGENVECTORS (TILL END OF SECTION 6.1)