

Linear Algebra (5th edition)

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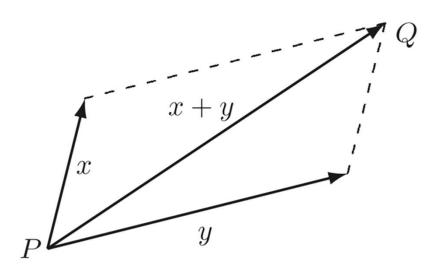
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- Vector
 - An entity involving both magnitude and direction
 - Represented by an arrow
 - Length of the arrow = Magnitude of the vector
 - Direction of the arrow = Direction of the vector
 - Irrespective of the position



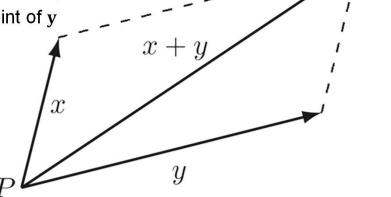


Vector addition

Parallelogram law for vector addition:

The sum of two vectors \mathbf{x} and \mathbf{y} that act at the same point P is the vector beginning at P that is represented by the diagonal of a parallelogram having \mathbf{x} and \mathbf{y} as adjacent sides.

- Geometrically obtaining the endpoint Q, i.e., $\mathbf{x} + \mathbf{y}$
 - 1 Allowing x to act at P and then y to act at the end point of x, or
 - ② Allowing y to act at P and then x to act at the end point of y
 - "Tail-to-head" addition



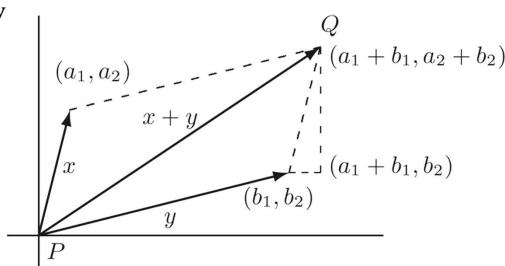


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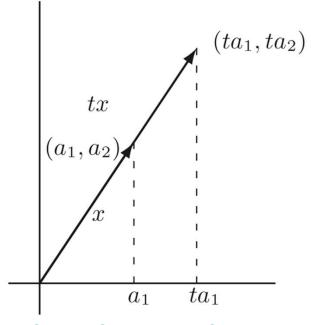
- Algebraically obtaining the endpoint Q, i.e., $\mathbf{x} + \mathbf{y}$
 - (a_1, a_2) : The endpoint of \mathbf{x}
 - (b_1, b_2) : The endpoint of y
 - $(a_1 + b_1, a_2 + b_2)$: The end point of $\mathbf{x} + \mathbf{y}$
 - Assumed to emanate from the origin
- Often refer to "the point x"
 - rather than "the endpoint of the vector x"





Scalar multiplication

- Multiplying the vector by a real number
- · Geometrically,
 - For t > 0
 - tx in the same direction of x
 - For t < 0
 - tx in the opposite direction from x
 - Length (magnitude) of tx = |t| times the length (magnitude) of x
 - x and y in parallel if y = tx for some non-zero real number t
- Algebraically,
 - (a_1, a_2) : The endpoint of x
 - (ta_1, ta_2) : The endpoint of tx
 - Assumed to emanate from the origin



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- Properties regarding vector addition and scalar multiplication
 - 1 For all vectors **x** and **y**, (commutativity)

•
$$\mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$$

• 2 For all vectors x, y and z, (associativity)

•
$$(x + y) + z = x + (y + z)$$

- 3 There exists a vector denoted **0** such that (existence of identity)
 - x + 0 = x for each vector x
- ④ For each vector **x**, there is a vector **y** such that (existence of inverse)

•
$$x + y = 0$$

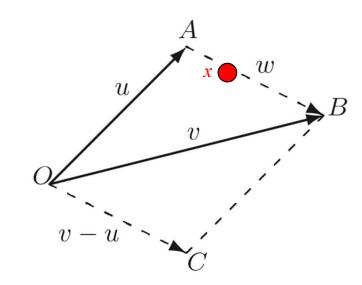


- Properties regarding vector addition and scalar multiplication
 - 5 For each vector **x**, (existence of identity)
 - $1\mathbf{x} = \mathbf{x}$
 - 6 For each pair of real numbers a and b and each vector \mathbf{x} , (associativity)
 - $(ab)\mathbf{x} = a(b\mathbf{x})$
 - 7 For each real number a and each pair of vectors x and y, (distributivity of scalars)
 - $a(\mathbf{x} + \mathbf{y}) = a\mathbf{x} + a\mathbf{y}$
 - ® For each pair of real numbers a and b and each vector x, (distributivity of vectors)
 - $(a+b)\mathbf{x} = a\mathbf{x} + b\mathbf{x}$



An equation of the line through 2 distinct points

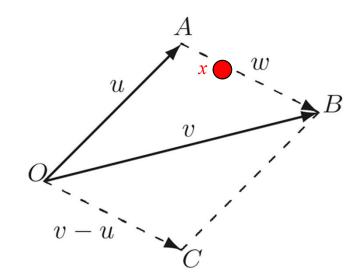
- Vectors pointing at two points A and B
 - **u**: Vector from *O* to *A*
 - v: Vector from O to B
- Vector w from the two points A and B
 - From "tail-to-head" addition,
 - $\mathbf{u} + \mathbf{w} = \mathbf{v}$
 - \Rightarrow $\mathbf{w} = \mathbf{v} \mathbf{u}$



- Any point x on the line joining A and B
 - Obtained by the endpoint of t**w** beginning at A for some real number t
 - \Rightarrow $\mathbf{u} + t\mathbf{w} = \mathbf{u} + t(\mathbf{v} \mathbf{u}) = (1 t)\mathbf{u} + t\mathbf{v}$ for some real number t
- (Recall) Irrespective of the position
 - e.g.) The coordinates of the endpoint \mathcal{C} ($\mathbf{v}-\mathbf{u}$) = The difference between the coordinates of \mathcal{B} and \mathcal{A} Cognitive Communications Systems Laboratory



- An equation of the line through 2 distinct points
 - Example 1.1
 - The coordinate of A: (-2,0,1)
 - The coordinate of B: (4,5,3)
 - Then,
 - Coordinates of C: (4,5,3) (-2,0,1) = (6,5,2)
 - The equation of the line through *A* and *B*:
 - $\mathbf{x} = \mathbf{u} + t(\mathbf{v} \mathbf{u}) = (-2,0,1) + t(6,5,2)$





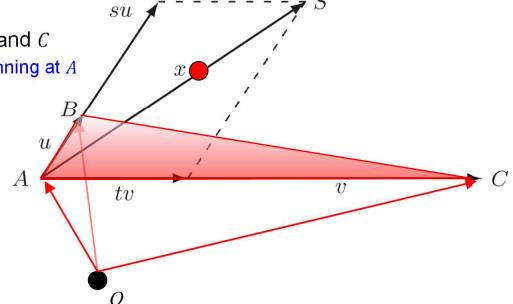
An equation of the plane through 3 distinct points

- Vectors beginning at A and ending at two points A and B
 - u: Vector from A to B
 - v: Vector from A to C

Any point x on the plane containing A, B and C

Obtained by the endpoint of su + tv beginning at A for some real number s and t

• $\Rightarrow A + s\mathbf{u} + t\mathbf{v}$ for some real number s and t





· An equation of the plane through 3 distinct points

- Example 1.2
 - The coordinate of A: (1,0,2)
 - The coordinate of B: (-3, -2, 4)
 - The coordinate of C: (1,8,-5)
 - Then,
 - Coordinates of the vector **u** from *A* to *B*:

•
$$(-3, -2, 4) - (1, 0, 2) = (-4, -2, 2)$$

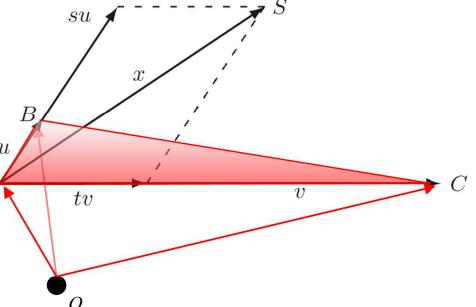
• Coordinates of the vector ${\bf v}$ from ${\it A}$ to ${\it C}$: ${\it u}$

•
$$(1,8,-5) - (1,0,2) = (0,8,-7)$$

• The equation of the plane through *A*, *B* and *C*:

•
$$x = A + s\mathbf{u} + t\mathbf{v}$$

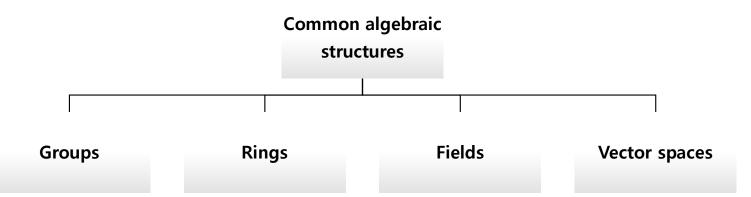
= $(1,0,2) + s(-4,-2,2) + t(0,8,-7)$





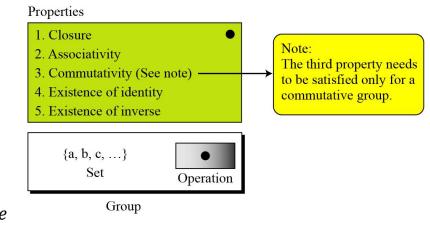


- Algebraic structures (대수 구조)
 - The combination of the set (집합) and the operations (연산) that are applied to the elements of the set
 - Common algebraic structures:
 - Groups (군)
 - Rings (환)
 - Fields (체)
 - Vector space (벡터 공간)





- Groups (군), G
 - A set of elements with a binary operation "•" that satisfies four properties (성질) or axioms (공리)
 - Property ①: Closure (닫힘)
 - If $a, b \in \mathbf{G}$, then $a \cdot b \in \mathbf{G}$
 - Property ②: Associativity (결합)
 - If $a, b, c \in G$, then $(a \cdot b) \cdot c = a \cdot (b \cdot c)$
 - Any order of the operation yielding the same result
 - Property ③: Existence of identity (항등원의 존재)
 - Existence of *e* for all $a \in \mathbf{G}$ such that $e \cdot a = a \cdot e = a$
 - Property ④: Existence of inverse (역원의 존재)
 - Existence of \dot{a} for each $a \in \mathbf{G}$ such that $\dot{a} \cdot a = a \cdot \dot{a} = e$



- Commutative group (가환군), or abelian group, if commutativity also holds
 - Property ⑤: Commutativity (교환 법칙)
 - For all $a, b \in \mathbf{G}$, $a \cdot b = b \cdot a$



- Groups (군), G
 - Application
 - A single operation involved in a group
 - +, -, X, /
 - A pair of operations, as long as they are inverse, also involved in a group
 - (+, -) and (x, /)
 - Only one pair supported at a time



- Groups (군), G
 - Example

Modulo addition!

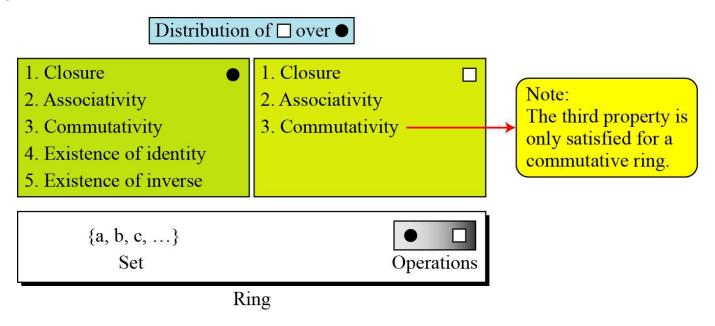
- The set of residue integers with the addition operator, $G = \langle \mathbf{Z}_n, + \rangle$
 - · Closure?
 - $(a+b) \mod n \in \mathbf{Z}_n$ for any $a,b \in \mathbf{Z}_n$, Yes
 - Associative?
 - $((a+b)+c) \mod n = (a+(b+c)) \mod n$ for any $a,b,c \in \mathbf{Z}_n$, Yes
 - Existence of identity?
 - e = 0
 - $(a+0) \mod n = (0+a) \mod n = a \mod n$, Yes
 - Existence of inverse?
 - $\dot{a} = -a$ or equivalently, $\dot{a} = n a$
 - $(a + (-a)) \mod n = ((-a) + a) \mod n = 0 \mod n = e$, Yes
 - Commutativity?
 - $(a+b) \mod n = (b+a) \mod n$, Yes



- Rings (환), R
 - An algebraic structure (대수 구조) with two operations, denoted as **R** = ⟨{...},•,□⟩
 - First operation satisfying
 - Closure (닫힘)
 - Associativity (결합)
 - Existence of identity (항등원의 존재성)
 - Existence of inverse (역원의 존재성)
 - Commutativity (교환 법칙)
 - - Closure (닫힘)
 - Associativity (결합)
 - Distributivity (분배 법칙) of the second operation □ over the first operation
 - For all $a, b, c \in \mathbf{R}$,
 - $a\square(b \bullet c) = (a\square b) \bullet (a\square c)$
 - $(a \bullet b) \square c = (a \square c) \bullet (b \square c)$
 - Commutative ring (가환 환) if the second operation □ also satisfies commutativity



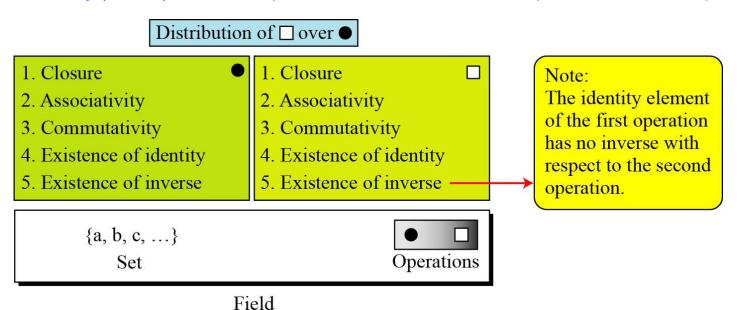
• Rings (환), R



- Example
 - $\mathbf{R} = \langle \mathbf{Z}, +, \times \rangle$



- Field (체), F
 - $\mathbf{F} = \langle \{\dots\}, \bullet, \square \rangle$
 - A commutative ring (가환 환) in which ...
 - The second operation satisfies all five properties
 - The identity (항등원) of the first operation has no inverse with respect to the second operation





• Vector space (벡터 공간), V

Vector space (linear space) V over field F:

- Elements of *V* are called "vectors"
- Elements of F are called "scalars"
- Two operations
 - 1 Vector addition $(V \times V \rightarrow V)$
 - For each pair of elements \mathbf{x} and \mathbf{y} in V, there is a unique element $\mathbf{x} + \mathbf{y}$ in V
 - ② Scalar multiplication $(F \times V \rightarrow V)$
 - For each element a in F and each element \mathbf{x} in V, there is a unique $a\mathbf{x}$ in V



• Vector space (벡터 공간), V

Vector space (linear space) V over field F:

- The following 8 conditions hold:

	Axiom	Meaning
1	Associativity of vector addition	$\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$
2	Commutativity of vector addition	$\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$
3	Existence of identity of vector addition	There exists an element $0 \in V$ such that $\mathbf{v} + 0 = \mathbf{v}$ for all $\mathbf{v} \in V$
4	Existence of inverse of vector addition	For every $\mathbf{v} \in V$, there exists an element $-\mathbf{v} \in V$ such that $\mathbf{v} + (-\mathbf{v}) = 0$



• Vector space (벡터 공간), V

Vector space (linear space) V over field F:

- The following 8 conditions hold:

	Axiom	Meaning
(5)	Associativity of scalar multiplication	$a(b\mathbf{v}) = (ab)\mathbf{v}$
6	Identity element of scalar multiplication	$1\mathbf{v} = \mathbf{v}$
7	Distributivity of scalar multiplication w.r.t. vector addition	$a(\mathbf{u} + \mathbf{v}) = a\mathbf{u} + a\mathbf{v}$
8	Distributivity of scalar multiplication w.r.t. field addition	$(a+b)\mathbf{v} = a\mathbf{v} + b\mathbf{v}$



- Vector space (벡터 공간), V
 - Possible scalar fields F
 - Real numbers, ℝ
 - Complex numbers, ${\mathbb C}$
 - Etc.
 - The representation of a *n*-tuple vector

$$\begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} \in F^n$$

- $a_1, ..., a_n \in F$: Entries or components
- Fⁿ: The set of all n-tuple vectors with entries from a field F



- Vector space (벡터 공간), V
 - Vector addition and scalar multiplication

$$\mathbf{u} = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} \in F^n, \ \mathbf{v} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} \in F^n$$

$$\Rightarrow \mathbf{u} + \mathbf{v} = \begin{bmatrix} a_1 + b_1 \\ a_2 + b_2 \\ \vdots \\ a_n + b_n \end{bmatrix}$$

$$\Rightarrow c\mathbf{u} = \begin{bmatrix} ca_1 \\ ca_2 \\ \vdots \\ ca_n \end{bmatrix}$$

• **u** and **v** equal if $a_1 = b_1$, $a_2 = b_2$, ..., $a_n = b_n$



- Vector space (벡터 공간), V
 - Example 1.2.1
 - For $F = \mathbb{R}$ and $V = \mathbb{R}^3$,

$$\begin{bmatrix} 3 \\ -2 \\ 0 \end{bmatrix} + \begin{bmatrix} -1 \\ 1 \\ 4 \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix}$$

$$-5 \begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix} = \begin{bmatrix} -5 \\ 10 \\ 0 \end{bmatrix}$$

• For $F = \mathbb{C}$ and $V = \mathbb{C}^2$,

$$\begin{bmatrix} 1+j \\ 2 \end{bmatrix} + \begin{bmatrix} 2-j3 \\ j4 \end{bmatrix} = \begin{bmatrix} 3-j2 \\ 2+j4 \end{bmatrix}$$
$$j \begin{bmatrix} 1+j \\ 2 \end{bmatrix} = \begin{bmatrix} -1+j \\ j2 \end{bmatrix}$$



Matrices

• An $m \times n$ matrix with entries from a field F

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \in M_{m \times n} (F)$$

- $a_{k\ell} \in F$:
 - Entries or components
- $a_{k\ell} \in F$ for $k = \ell$:
 - Diagonal entries
- $[a_{k1} \quad \cdots \quad a_{kn}]$:
 - The k-th row vector in F^n
- $\begin{bmatrix} a_{1\ell} \\ \vdots \\ a_{m\ell} \end{bmatrix}$
 - The ℓ -th column vector in F^m



- Matrices
 - An $m \times n$ matrix with entries from a field F

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \in M_{m \times n} (F)$$

- Zero matrix
 - $a_{k\ell} = 0$ for all k, ℓ
- Square matrix
 - m=n



Matrices

Matrix addition and scalar multiplication

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \in M_{m \times n}(F), \ \mathbf{B} = \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & & \vdots \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{bmatrix} \in M_{m \times n}(F)$$

$$\Rightarrow [\mathbf{A} + \mathbf{B}]_{k\ell} = [\mathbf{A}]_{k\ell} + [\mathbf{B}]_{k\ell} = \begin{bmatrix} a_{11} + b_{11} & a_{12} + b_{12} & \cdots & a_{1n} + b_{1n} \\ a_{21} + b_{21} & a_{22} + b_{22} & \cdots & a_{2n} + b_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} + b_{m1} & a_{m2} + b_{m2} & \cdots & a_{mn} + b_{mn} \end{bmatrix}$$

$$\Rightarrow [c\mathbf{A}]_{k\ell} = c[\mathbf{A}]_{k\ell} = \begin{bmatrix} ca_{11} & ca_{12} & \cdots & ca_{1n} \\ ca_{21} & ca_{22} & \cdots & ca_{2n} \\ \vdots & \vdots & & \vdots \\ \vdots & \vdots & & \vdots \end{bmatrix}$$

• where
$$[\mathbf{A}]_{k\ell} = a_{k\ell}$$
 and $[\mathbf{B}]_{k\ell} = b_{k\ell}$



- Matrices
 - Example 1.2.2
 - For $M_{2\times 3}(\mathbb{R})$

$$\begin{bmatrix} 2 & 0 & -1 \\ 1 & -3 & 4 \end{bmatrix} + \begin{bmatrix} -5 & -2 & 6 \\ 3 & 4 & -1 \end{bmatrix} = \begin{bmatrix} -3 & -2 & 5 \\ 4 & 1 & 3 \end{bmatrix}$$
$$-3 \begin{bmatrix} 1 & 0 & -2 \\ -3 & 2 & 3 \end{bmatrix} = \begin{bmatrix} -3 & 0 & 6 \\ 9 & -6 & -9 \end{bmatrix}$$

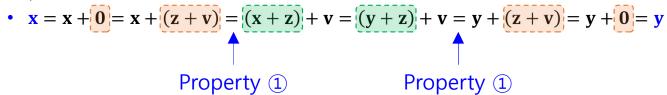


Theorems

Theorem 1.1 (Cancellation Law for Vector Addition):

If \mathbf{x} , \mathbf{y} , and \mathbf{z} are vectors in a vector space V such that $\mathbf{x} + \mathbf{z} = \mathbf{y} + \mathbf{z}$, then $\mathbf{x} = \mathbf{y}$.

- Proof)
 - From property 4 of vector space, there exists a vector \mathbf{v} such that $\mathbf{z} + \mathbf{v} = \mathbf{0}$.
 - Then,





Theorems

Corollary 1.1.1

The vector **0** in property ③ is unique

Corollary 1.1.2

The vector \mathbf{y} in property $\mathbf{4}$ is unique



Theorems

Theorem 1.2:

In any vector space V, the following statements are true:

- (a) $0\mathbf{x} = \mathbf{0}$ for each $\mathbf{x} \in V$
- (b) $(-a)\mathbf{x} = -(a\mathbf{x}) = a(-\mathbf{x})$ for each $a \in F$ and each $x \in V$
- (c) $a\mathbf{0} = \mathbf{0}$ for each $a \in F$
- Proof) (a)

•
$$0x + 0x = (0 + 0)x = 0x = 0x + 0$$

Property (8)

• From Theorem 1.1, $0\mathbf{x} = \mathbf{0}$



Theorems

Theorem 1.2:

In any vector space V, the following statements are true:

- (a) $0\mathbf{x} = \mathbf{0}$ for each $\mathbf{x} \in V$
- (b) $(-a)\mathbf{x} = -(a\mathbf{x}) = a(-\mathbf{x})$ for each $a \in F$ and each $x \in V$
- (c) $a\mathbf{0} = \mathbf{0}$ for each $a \in F$
- Proof) (b)
 - From Corollary 1.1.2
 - Vector $-(a\mathbf{x}) \in V$ is the unique element such that $a\mathbf{x} + (-(a\mathbf{x})) = \mathbf{0}$.
 - From Theorem 1.2 (a) and property (8),
 - $\mathbf{0} = 0\mathbf{x} = (a + (-a))\mathbf{x} = a\mathbf{x} + (-a)\mathbf{x}$
 - From Theorem 1.1,
 - $(-a)\mathbf{x} = -(a\mathbf{x})$
 - From property (5),
 - $(-a)\mathbf{x} = (a \cdot (-1))\mathbf{x} = a((-1)\mathbf{x}) = a(-\mathbf{x})$



Theorems

Theorem 1.2:

In any vector space V, the following statements are true:

- (a) $0\mathbf{x} = \mathbf{0}$ for each $\mathbf{x} \in V$
- (b) $(-a)\mathbf{x} = -(a\mathbf{x}) = a(-\mathbf{x})$ for each $a \in F$ and each $x \in V$
- (c) $a\mathbf{0} = \mathbf{0}$ for each $a \in F$
- Proof) (c)
 - From property 3,

$$\bullet \quad a\mathbf{0} + \mathbf{0} = a\mathbf{0}$$

- From property 3 and property 8,
 - $a\mathbf{0} = a(\mathbf{0} + \mathbf{0}) = a\mathbf{0} + a\mathbf{0}$
- From Theorem 1.1, $a\mathbf{0} = \mathbf{0}$





Subspace W

Subspace W of vector space V over field F:

A vector space over F with operations of vector addition and scalar multiplication defined on V

- e.g., $\{0\}$ and V as subspaces of V
- Vector space property ①, ②, ⑤, ⑥, ⑦ and ⑧ automatically satisfied for all vectors in V
- Only needed to check 3 and 4, or the following 4 conditions:
 - Closure under vector addition
 - $x + y \in W$ whenever $x \in W$ and $y \in W$
 - Closure under scalar multiplication
 - $c\mathbf{x} \in W$ whenever $c \in F$ and $\mathbf{x} \in W$
 - **0** ∈ W
 - Each vector in W has an additive inverse in W



Subspace W

Theorem 1.3: (Existence of the additive inverse need not be checked) Let V be a vector space and W a subset of V.

W is a subspace of V if and only if the following 3 conditions hold for the operations defined in V:

- (a) $0 \in W$
- (b) $\mathbf{x} + \mathbf{y} \in W$ whenever $\mathbf{x} \in W$ and $\mathbf{y} \in W$
- (c) $c\mathbf{x} \in W$ whenever $c \in F$ and $\mathbf{x} \in W$
- Proof) "if" part (W is a subspace of V ← 3 conditions hold)
 - Assume (a), (b), and (c) hold true.
 - Then, from the previous slide, only the existence of the additive inverse needs to be verified.
 - From condition (c)
 - If $x \in W$, then $(-1)x \in W$
 - From Theorem 1.2 (b),
 - $(-1)\mathbf{x} = -\mathbf{x}$
 - \therefore The additive inverse $-\mathbf{x} \in W$ exists for each $\mathbf{x} \in W$.



Subspace W

Theorem 1.3: (Existence of the additive inverse need not be checked) Let *V* be a vector space and *W* a subset of *V*.

W is a subspace of V if and only if the following 3 conditions hold for the operations defined in V:

- (a) $0 \in W$
- (b) $\mathbf{x} + \mathbf{y} \in W$ whenever $\mathbf{x} \in W$ and $\mathbf{y} \in W$
- (c) $c\mathbf{x} \in W$ whenever $c \in F$ and $\mathbf{x} \in W$
- Proof) "only if" part (W is a subspace of $V \Rightarrow 3$ conditions hold)
 - Assume W is a subspace of V.
 - A vector space over F with operations of vector addition and scalar multiplication defined on V
 - Then, (b) and (c) automatically hold true.
 - Also, there must exist $z \in W$ such that x + z = x for $x \in W$
 - Meanwhile, since $x \in V$ as well, we have x + 0 = x where $0 \in V$ is the zero vector of V.
 - From Theorem 1.1,
 - z = 0, and (a) holds true.

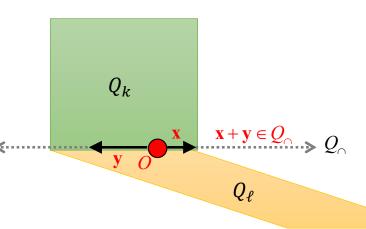


Subspace W

Theorem 1.4:

Any intersection of subspaces of a vector space V is a subspace of V.

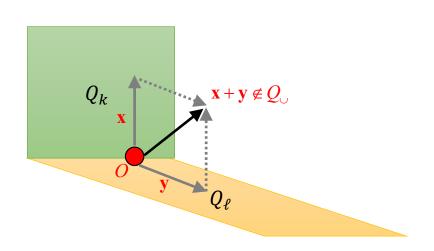
- Proof)
 - Let $Q_{\cap} = \bigcap \{Q_1, ..., Q_n\}$ be the intersection of subspaces $Q_1, ..., Q_n$ of V.
 - Since every subspace contains the zero vector, we have $\mathbf{0} \in Q_{\cap}$.
 - (Theorem 1.3(a))
 - Let $a \in F$, $\mathbf{x} \in Q_k$, $\mathbf{y} \in Q_\ell$ and $\mathbf{x}, \mathbf{y} \in Q_0$.
 - Since $\mathbf{x}, \mathbf{y} \in Q_{\cap}$ it is also true that $\mathbf{x} \in Q_{\ell}$, $\mathbf{y} \in Q_{k}$.
 - Then, $\mathbf{x} + \mathbf{y} \in Q_{\cap}$ and $a\mathbf{x} \in Q_{\cap}$ (or $a\mathbf{y} \in Q_{\cap}$) because Q_k and Q_{ℓ} are subspaces where \mathbf{x} and \mathbf{y} simultaneously belong to.
 - (Theorem 1.3(b) and (c))
 - : Subspace!





Subspace W

- Any union of subspaces of a vector space *V* is not a subspace of *V*.
- Proof)
 - Let $Q_{\cup} = \bigcup \{Q_1, ..., Q_n\}$ be the union of subspaces $Q_1, ..., Q_n$ of V.
 - Since every subspace contains the zero vector, we have $\mathbf{0} \in Q_{\cup}$.
 - (Theorem 1.3(a))
 - Let $a \in F$, $\mathbf{x} \in Q_k$, $\mathbf{y} \in Q_\ell$
 - Then, it is not guaranteed that $x + y \in Q_U$
 - Possibly in another subspace in V
 - ∴ Not a subspace





- Transpose, A^T
 - Obtained by interchanging the rows with the columns

•
$$[\mathbf{A}^T]_{k\ell} = [\mathbf{A}]_{\ell k}$$

- The transpose of an $m \times n$ matrix $\mathbf{A} \Rightarrow \operatorname{An} n \times m$ matrix
- e.g.)

$$\begin{bmatrix} 1 & -2 & 3 \\ 0 & 5 & -1 \end{bmatrix}^{T} = \begin{bmatrix} 1 & 0 \\ -2 & 5 \\ 3 & -1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 \\ 2 & 3 \end{bmatrix}^T = \begin{bmatrix} 1 & 2 \\ 2 & 3 \end{bmatrix}$$



- Types of matrices
 - Symmetric matrix
 - $\mathbf{A}^T = \mathbf{A}$
 - Square matrix
 - The set W of all symmetric matrices = A subspace of $M_{n\times n}(F)$?
 - Theorem 1.3(a)
 - Zero matrix $\begin{bmatrix} 0 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 0 \end{bmatrix} \in W$
 - Theorem 1.3(b): closure under addition
 - $\mathbf{A} + \mathbf{B} \in W$ since $(\mathbf{A} + \mathbf{B})^T = \mathbf{A}^T + \mathbf{B}^T = \mathbf{A} + \mathbf{B}$ for $\mathbf{A}, \mathbf{B} \in W$
 - Theorem 1.3(c): closure under scalar multiplication
 - $a\mathbf{A} \in W$ since $(a\mathbf{A})^T = a\mathbf{A}^T = a\mathbf{A}$ for $\mathbf{A} \in W$
 - ∴ Subspace!



Types of matrices

• Upper triangular matrix

•
$$[\mathbf{A}]_{k\ell} = 0$$
 for $k > \ell$

• e.g.)

$$\mathbf{A} = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 5 & 6 & 7 \\ 0 & 0 & 8 & 9 \end{bmatrix}$$

Diagonal matrix

•
$$[\mathbf{A}]_{k\ell} = 0$$
 for $k \neq \ell$

• e.g.)

$$\mathbf{A} = \begin{bmatrix} 3 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 8 \end{bmatrix}$$



- Types of matrices
 - Example 1.3.3
 - The set W of all diagonal matrices = A subspace of $M_{n\times n}(F)$?
 - Theorem 1.3(a)

• Zero matrix
$$\begin{bmatrix} 0 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 0 \end{bmatrix} \in W$$

- Theorem 1.3(b): closure under addition
 - $\mathbf{A} + \mathbf{B} \in W$ since $[\mathbf{A} + \mathbf{B}]_{k\ell} = 0$ for $k \neq \ell$ for $\mathbf{A}, \mathbf{B} \in W$
- Theorem 1.3(c): closure under scalar multiplication
 - $a\mathbf{A} \in W$ since $[a\mathbf{A}]_{k\ell} = 0$ for $k \neq \ell$ for $\mathbf{A} \in W$
- ∴ Subspace!



- Types of matrices
 - Example 1.3.5
 - The set W of $M_{m \times n}(\mathbb{R})$ matrices with nonnegative entries
 - Theorem 1.3(a)

• Zero matrix
$$\begin{bmatrix} 0 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 0 \end{bmatrix} \in W$$

- Theorem 1.3(b): closure under addition
 - $\mathbf{A} + \mathbf{B} \in W$ since $[\mathbf{A} + \mathbf{B}]_{k\ell} \ge 0$ for all k, ℓ for $\mathbf{A}, \mathbf{B} \in W$
- Theorem 1.3(c): closure under scalar multiplication
 - $a\mathbf{A} \notin W$ since $[a\mathbf{A}]_{k\ell} < 0$ for a < 0 for $\mathbf{A} \in W$
 - ∴ Not a subspace



- Trace, tr(A)
 - Obtained by summing the diagonal entries of an $n \times n$ square matrix
 - $tr(\mathbf{A}) = [\mathbf{A}]_{11} + [\mathbf{A}]_{22} + \dots + [\mathbf{A}]_{nn}$





Linear combination

Linear combination:

Let V be a vector space and S a non-empty subset of V.

A vector $\mathbf{v} \in V$ is called a linear combination of vectors of S if there exist a finite number of vectors $\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n$ in S and scalar $a_1, a_2, ..., a_n$ in F such that $\mathbf{v} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \cdots + a_n \mathbf{u}_n$.

 $a_1, a_2, ..., a_n$: The coefficients of the linear combination



- Linear combination
 - Example 1.4.1
 - · Each row showing vitamin content
 - e.g.) Apple butter

$$\begin{bmatrix}
0.00 \\
0.01 \\
0.02 \\
0.20 \\
2.00
\end{bmatrix}$$

- Represented in ℝ⁵
- Raw wild rice as a linear combination

1	$\begin{bmatrix} 0.00 \end{bmatrix}$		$\begin{bmatrix} 0.00 \end{bmatrix}$		$\begin{bmatrix} 0.00 \end{bmatrix}$		$\begin{bmatrix} 0.00 \end{bmatrix}$		$\begin{bmatrix} 0.00 \end{bmatrix}$
	0.05		0.02		0.34		0.02		0.45
	0.06	+	0.02	+	0.05	+2	0.25	=	0.63
	0.30		0.40		4.70		0.40		6.20
	$\lfloor 0.00 \rfloor$		$\lfloor 0.00 \rfloor$		$\lfloor 0.00 \rfloor$		$\lfloor 0.00 \rfloor$		$\lfloor 0.00 \rfloor$

TABLE 1.1 Vitamin Content of 100 Grams of Certain Foods

	A	B_1	B_2	Niacin	С
	(units)	(mg)	(mg)	(mg)	(mg)
Apple butter	0	0.01	0.02	0.2	2
Raw, unpared apples (freshly harvested)	90	0.03	0.02	0.1	4
Chocolate-coated candy with coconut center	0	0.02	0.07	0.2	0
Clams (meat only)	100	0.10	0.18	1.3	10
Cupcake from mix (dry form)	0	0.05	0.06	0.3	0
Cooked farina (unenriched)	(0)a	0.01	0.01	0.1	(0)
Jams and preserves	10	0.01	0.03	0.2	2
Coconut custard pie (baked from mix)	0	0.02	0.02	0.4	0
Raw brown rice	(0)	0.34	0.05	4.7	(0)
Soy sauce	0	0.02	0.25	0.4	0
Cooked spaghetti (unenriched)	0	0.01	0.01	0.3	0
Raw wild rice	(0)	0.45	0.63	6.2	(0)

Source: Bernice K. Watt and Annabel L. Merrill, Composition of Foods (Agriculture Handbook Number 8), Consumer and Food Economics Research Division, U.S. Department of Agriculture, Washington, D.C., 1963.

^aZeros in parentheses indicate that the amount of a vitamin present is either none or too small to measure.



- Linear combination
 - Example 1.4.1
 - · Clams as a linear combination

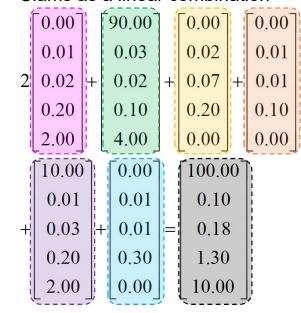


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center					
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Jams and preserves	10	0.01	0.03	0.2	2
Coconut custard pie (baked from mix)	0	0.02	0.02	0.4	0
Raw brown rice	(0)	0.34	0.05	4.7	(0)
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^aZeros in parentheses indicate that the amount of a vitamin present is either none or too small to measure.



- Systems of linear equations
 - Necessary to determine whether a vector can be expressed as a linear combination
 - (A general method in Chapter 03)
 - e.g.) $\begin{bmatrix} 2 \\ 6 \\ 8 \end{bmatrix}$ as a linear combination of $\mathbf{u}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$, $\mathbf{u}_2 = \begin{bmatrix} -2 \\ -4 \\ -2 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 0 \\ 2 \\ 3 \end{bmatrix}$, $\mathbf{u}_4 = \begin{bmatrix} 2 \\ 0 \\ -3 \end{bmatrix}$, $\mathbf{u}_5 = \begin{bmatrix} -3 \\ 8 \\ 16 \end{bmatrix}$
 - Coefficients to be determined: a_1 , a_2 , a_3 , a_4 , a_5

$$\begin{bmatrix} 2 \\ 6 \\ 8 \end{bmatrix} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + a_3 \mathbf{u}_3 + a_4 \mathbf{u}_4 + a_5 \mathbf{u}_5$$

$$a_1 \quad -2a_2 \qquad +2a_4 \quad -3a_5 = 2$$

$$\Rightarrow \quad 2a_1 \quad -4a_2 \quad +2a_3 \qquad +8a_5 = 6$$

$$a_1 \quad -2a_2 \quad +3a_3 \quad -3a_4 \quad +16a_5 = 8$$



- Systems of linear equations
 - Necessary to determine whether a vector can be expressed as a linear combination
 - (A general method in Chapter 03)

• e.g.)
$$\begin{bmatrix} 2 \\ 6 \\ 8 \end{bmatrix}$$
 as a linear combination of $\mathbf{u}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$, $\mathbf{u}_2 = \begin{bmatrix} -2 \\ -4 \\ -2 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 0 \\ 2 \\ 3 \end{bmatrix}$, $\mathbf{u}_4 = \begin{bmatrix} 2 \\ 0 \\ -3 \end{bmatrix}$, $\mathbf{u}_5 = \begin{bmatrix} -3 \\ 8 \\ 16 \end{bmatrix}$

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- Systems of linear equations
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- Systems of linear equations
 - Necessary to determine whether a vector can be expressed as a linear combination
 - (A general method in Chapter 03)
 - e.g.) $\begin{bmatrix} 2 \\ 6 \\ 8 \end{bmatrix}$ as a linear combination of $\mathbf{u}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$, $\mathbf{u}_2 = \begin{bmatrix} -2 \\ -4 \\ -2 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 0 \\ 2 \\ 3 \end{bmatrix}$, $\mathbf{u}_4 = \begin{bmatrix} 2 \\ 0 \\ -3 \end{bmatrix}$, $\mathbf{u}_5 = \begin{bmatrix} -3 \\ 8 \\ 16 \end{bmatrix}$
 - For any a_2 , a_5 ,

$$a_1 = 2a_2 - a_5 - 4$$

$$a_2 = a_2$$

$$a_3 = -3a_5 + 7$$

$$a_4 = 2a_5 + 3$$

$$a_5 = a_5$$

• For instance, if $a_2 = 0$, $a_5 = 0$,

$$\begin{bmatrix} 2 \\ 6 \\ 8 \end{bmatrix} = -4\mathbf{u}_1 + 0\mathbf{u}_2 + 7\mathbf{u}_3 + 3\mathbf{u}_4 + 0\mathbf{u}_5$$



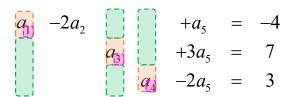
- Systems of linear equations
 - 3 types of operations to simplify the original system
 - 1 Interchanging the order of any two equations in the system

- - e.g.)

- 3 Adding a constant multiple of any equation to another equation in the system
 - $\begin{bmatrix} a_1 & -2a_2 & +2a_4 & -3a_5 & = & 2 \\ & a_3 & -2a_4 & +7a_5 & = & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} a_1 & -2a_2 & +a_5 & = & -4 \\ & & a_3 & +3a_5 & = & 7 \end{bmatrix}$ $[a_4 \quad -2a_5 = 3]$ (Row1) \leftarrow (Row1)-2×(Row3) $a_4 \quad -2a_5 = 3$ $(Row2) \leftarrow (Row2) + 2 \times (Row3)$



- Systems of linear equations
 - Properties for the final simplified system to have
 - 1 The first non-zero coefficient in each equation equal to 1
 - ② If an unknown is the first unknown with a non-zero coefficient in some equation, then that unknown occurring with a 0 coefficient in all the other equations
 - 3 The first unknown with a non-zero coefficient in any equation
 having a larger subscript than the first unknown with a non-zero coefficient in preceding equations





- Systems of linear equations
 - Example 1.4.2

$$\begin{bmatrix} 2 \\ -2 \\ 12 \\ -6 \end{bmatrix}$$
 as a linear combination of
$$\begin{bmatrix} 1 \\ -2 \\ -5 \\ -3 \end{bmatrix}$$
 and
$$\begin{bmatrix} 3 \\ -5 \\ -4 \\ -9 \end{bmatrix}$$

$$\begin{bmatrix} 2 \\ -2 \\ 12 \\ -6 \end{bmatrix} = a_1 \begin{bmatrix} 1 \\ -2 \\ -5 \\ -3 \end{bmatrix} + a_2 \begin{bmatrix} 3 \\ -5 \\ -4 \\ -9 \end{bmatrix}$$

$$a_1 + 3a_2 = 2$$

$$\Rightarrow \begin{array}{c} -2a_1 -5a_2 = -2 \\ -5a_1 -4a_2 = 12 \\ -3a_1 -9a_2 = -6 \end{array}$$



- Systems of linear equations
 - Example 1.4.2

$$\begin{bmatrix} 2 \\ -2 \\ 12 \\ -6 \end{bmatrix}$$
 as a linear combination of
$$\begin{bmatrix} 1 \\ -2 \\ -5 \\ -3 \end{bmatrix}$$
 and
$$\begin{bmatrix} 3 \\ -5 \\ -4 \\ -9 \end{bmatrix}$$

```
(Row2) \leftarrow (Row2)+2\times(Row1) (Row3) \leftarrow (Row3)\div11

(Row3) \leftarrow (Row3)+5\times(Row1)

(Row4) \leftarrow (Row4)+3\times(Row1)
```



- Systems of linear equations
 - Example 1.4.2

$$\begin{bmatrix} 2 \\ -2 \\ 12 \\ -6 \end{bmatrix}$$
 as a linear combination of
$$\begin{bmatrix} 1 \\ -2 \\ -5 \\ -4 \\ -9 \end{bmatrix}$$
 and
$$\begin{bmatrix} 3 \\ -5 \\ -4 \\ -9 \end{bmatrix}$$

$$a_1 = -2$$

$$0 = 0$$

$$a_2 = 2$$

$$0 = 0$$

```
(Row1) \leftarrow (Row1)-3\times(Row3)
(Row2) \leftarrow (Row2)-(Row3)
```



- Systems of linear equations
 - Example 1.4.2

$$\begin{bmatrix} 3 \\ -2 \\ 7 \\ 8 \end{bmatrix}$$
 as a linear combination of
$$\begin{bmatrix} 1 \\ -2 \\ -5 \\ -3 \end{bmatrix}$$
 and
$$\begin{bmatrix} 3 \\ -5 \\ -4 \\ -9 \end{bmatrix}$$

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$$a_1 + 3a_2 = 3$$

$$\Rightarrow \begin{array}{cccc} -2a_1 & -5a_2 = -2 \\ -5a_1 & -4a_2 = 7 \\ -3a_1 & -9a_2 = 8 \end{array}$$



- Systems of linear equations
 - Example 1.4.2

$$\begin{bmatrix} 3 \\ -2 \\ 7 \\ 8 \end{bmatrix}$$
 as a linear combination of
$$\begin{bmatrix} 1 \\ -2 \\ -5 \\ -3 \end{bmatrix}$$
 and
$$\begin{bmatrix} 3 \\ -5 \\ -4 \\ -9 \end{bmatrix}$$

Coefficients to be determined: a₁, a₂

$$a_1 +3a_2 = 3$$

$$a_2 = 4$$

$$11a_2 = 22$$

$$0 = 17$$

Indicating no solution!

```
(Row2) \leftarrow (Row2)+2\times(Row1)

(Row3) \leftarrow (Row3)+5\times(Row1)

(Row4) \leftarrow (Row4)+3\times(Row1)
```



• Span

Span:

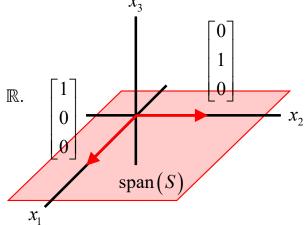
Let S be a nonempty subset of a vector space V.

The span of S, denoted span(S), is the set consisting of all linear combinations of the vectors in S.

For convenience, we define $span(\emptyset) = \{0\}.$

• e.g.)
$$S = \left\{ \begin{bmatrix} 1\\0\\0 \end{bmatrix}, \begin{bmatrix} 0\\1\\0 \end{bmatrix} \right\}$$
 in $V = \mathbb{R}^3$

- span(S) consisting all vectors $a = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + b = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$ for some real numbers $a, b \in \mathbb{R}$.
- span(S) = A subspace of $V = \mathbb{R}^3$

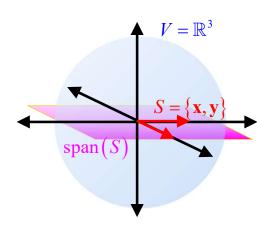




• Span

Theorem 1.5:

- Proof) span(S) = A subspace of V that contains S
 - If $S = \emptyset$
 - $\operatorname{span}(S) = \{0\}$ is a subspace of V.
 - $\operatorname{span}(S) = \{\mathbf{0}\} \text{ contains } S = \emptyset.$
 - \therefore span(S) is a subspace that contains S for $S = \emptyset$!

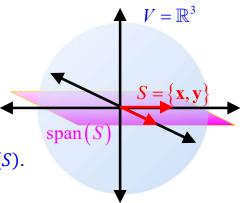




• Span

Theorem 1.5:

- Proof) span(S) = A subspace of V that contains S
 - If $S \neq \emptyset$
 - S containing a vector z
 - Theorem 1.3(a)
 - Zero vector $0\mathbf{z} = \mathbf{0} \in \text{span}(S)$
 - Theorem 1.3(b): closure under addition
 - Let $x, y \in \text{span}(S)$.
 - Then, $\mathbf{x} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_m \mathbf{u}_m$ and $\mathbf{y} = b_1 \mathbf{v}_1 + b_2 \mathbf{v}_2 + \dots + b_n \mathbf{v}_n$ for some $\mathbf{u}_1, \dots, \mathbf{u}_m, \mathbf{v}_1, \dots, \mathbf{v}_n \in S$ and $a_1, \dots, a_m, b_1, \dots, b_n \in F$.
 - Thus, $\mathbf{x} + \mathbf{y} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_m \mathbf{u}_m + b_1 \mathbf{v}_1 + b_2 \mathbf{v}_2 + \dots + b_n \mathbf{v}_n \in \text{span}(S)$.

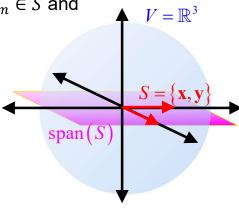




• Span

Theorem 1.5:

- Proof) span(S) = A subspace of V that contains S
 - If $S \neq \emptyset$
 - Theorem 1.3(c): closure under scalar multiplication
 - Let $\mathbf{x} \in \operatorname{span}(S)$ such that $\mathbf{x} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_m \mathbf{u}_m$ for some $\mathbf{u}_1, \dots, \mathbf{u}_m \in S$ and $a_1, \dots, a_m \in F$.
 - Then, $c\mathbf{x} = (ca_1)\mathbf{u}_1 + (ca_2)\mathbf{u}_2 + \dots + (ca_m)\mathbf{u}_m \in \operatorname{span}(S)$.
 - S contained in span(S)
 - If $v \in S$, it is also $v \in \text{span}(S)$ since v = 1v (linear combination).
 - Since it is true for all arbitrary $v \in S$, we have $S \subseteq \text{span}(S)$.
 - \therefore span(S) is a subspace that contains S for $S \neq \emptyset$!

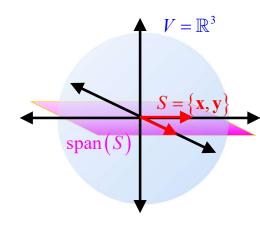




Span

Theorem 1.5:

- Proof) $\operatorname{span}(S) \subseteq A$ subspace of V that contains S
 - Let W be a subspace of V that contains S.
 - Let $\mathbf{x} \in \text{span}(S)$.
 - Then $\mathbf{x} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_m \mathbf{u}_m$ for some $\mathbf{u}_1, \dots, \mathbf{u}_m \in S$ and $a_1, \dots, a_m \in F$.
 - Also, since $S \subseteq W$, it is true that $\mathbf{u}_1, ..., \mathbf{u}_m \in W$.
 - Thus, $\mathbf{x} \in W$.
 - Since it is true for all arbitrary $x \in \text{span}(S)$, we have $\text{span}(S) \subseteq W$.





Span

Spanning (or generating):

A subset S of a vector space V spans (or generates) V if span(S) = V. In this case, we also say that the vectors of S span (or generate) V.

- Example 1.4.3
 - Vectors $\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$, $\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$, $\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$ spanning (or generating) $V = \mathbb{R}^3$
- Example 1.4.5
 - Matrices $\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$, $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$, $\begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$, $\begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}$ spanning (or generating) $V = M_{2 \times 2}(\mathbb{R})$
 - Matrices $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$, $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$, $\begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$ not spanning (or generating) $V = M_{2 \times 2}(\mathbb{R})$
 - Not every 2×2 matrix as a linear combination of these 3 matrices

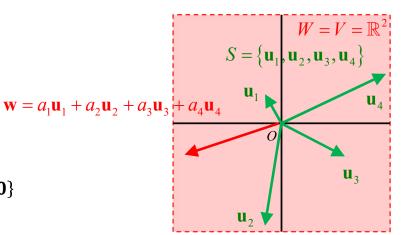


1.5 Linear dependence and linear independence



1.5 Linear dependence and linear independence

- A finite subset S spanning a subspace W
 - Supposing
 - V: A vector space over an infinite field F
 - W: A subspace of V



Not a "small" subset *S* to span *W*

- Then,
 - W an infinite set unless W is the zero subspace, {0}
- Desirable to find a "small" finite subset S of W that spans W
 - Able to describe each vector in W as a linear combination of the finite number of vectors in S
 - Smaller S ⇒ Fewer number of computations required to represent vectors in W



1.5 Linear dependence and linear independence

- A finite subset S spanning a subspace W
 - e.g.) Subspace W of \mathbb{R}^3 spanned by $S = \left\{ \mathbf{u}_1 = \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix}, \mathbf{u}_3 = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}, \mathbf{u}_4 = \begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix} \right\}$
 - Q: Is it a "minimal" subset of S that also spans W?
 - A just enough number of vectors to span W
 - No need to have a vector that is a linear combination of the others in S
 - Checking whether **u**₄ is a linear combination of the others:

$$\begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix} = a_1 \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix} + a_2 \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix} + a_3 \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$$

$$\underbrace{u_1}$$

No solution! ⇒ Not a linear combination of the others



- A finite subset S spanning a subspace W
 - e.g.) Subspace W of \mathbb{R}^3 spanned by $S = \left\{ \mathbf{u}_1 = \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix}, \mathbf{u}_3 = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}, \mathbf{u}_4 = \begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix} \right\}$
 - Q: Is it a "minimal" subset of S that also spans W?
 - A just enough number of vectors to span W
 - No need to have a vector that is a linear combination of the others in S
 - Checking whether **u**₃ is a linear combination of the others:

$$\begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} = a_1 \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix} + a_2 \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix} + a_4 \begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix}$$

$$\mathbf{u}_3$$

- Solution $a_1 = 2$, $a_2 = -3$, $a_4 = 0$
- ∴ The current set S having redundant vectors for spanning W



- A finite subset S spanning a subspace W
 - e.g.) Subspace W of \mathbb{R}^3 spanned by $S = \left\{ \mathbf{u}_1 = \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix}, \mathbf{u}_3 = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}, \mathbf{u}_4 = \begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix} \right\}$
 - Q: Is it a "minimal" subset of S that also spans W?
 - A just enough number of vectors to span W
 - No need to have a vector that is a linear combination of the others in S
 - · Writing differently,

$$a_{1} \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix} + a_{2} \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix} + a_{3} \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} + a_{4} \begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix} = \mathbf{0}$$

• Solution $a_1 = -2$, $a_2 = 3$, $a_3 = 1$, $a_4 = 0$

Not "small" enough subset *S* for spanning subspace *W*

Some vectors being a linear combination of the other vectors in *S*

Non-zero solution to yield the zero vector **0** by a linear combination



Linear dependence

Linear dependence:

A subset S of a vector space V is called <u>linearly dependent</u> if there exist a finite number of distinct vectors $\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n$ in S and scalars $a_1, a_2, ..., a_n$, not all zero, such that

$$a_1\mathbf{u}_1 + a_2\mathbf{u}_2 + \dots + a_n\mathbf{u}_n = \mathbf{0}$$

- Trivial representation
 - $a_1 = a_2 = \dots = a_n = 0$
- Required to have a nontrivial representation for linear dependence
 - At least one coefficient being non-zero
- Any subset containing the zero vector 0 ⇒ Linearly dependent subset
 - E.g.) A linear combination of itself $\mathbf{0} = 1 \cdot \mathbf{0}$



- Linear dependence
 - Example 1.5.1
 - Considering

$$S = \left\{ \begin{bmatrix} 1 \\ 3 \\ -4 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 2 \\ -4 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ -3 \\ 2 \\ -4 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \end{bmatrix} \right\}$$

• Linearly dependent since for $a_1 = 4$, $a_2 = -3$, $a_3 = 2$, $a_4 = 0$

$$a_{1} \begin{bmatrix} 1 \\ 3 \\ -4 \\ 2 \end{bmatrix} + a_{2} \begin{bmatrix} 2 \\ 2 \\ -4 \\ 0 \end{bmatrix} + a_{3} \begin{bmatrix} 1 \\ -3 \\ 2 \\ -4 \end{bmatrix} + a_{4} \begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \end{bmatrix} = \mathbf{0}$$



- Linear dependence
 - Example 1.5.2
 - Considering

$$S = \left\{ \begin{bmatrix} 1 & -3 & 2 \\ -4 & 0 & 5 \end{bmatrix}, \begin{bmatrix} -3 & 7 & 4 \\ 6 & -2 & -7 \end{bmatrix}, \begin{bmatrix} -2 & 3 & 11 \\ -1 & -3 & 2 \end{bmatrix} \right\}$$

• Linearly dependent since for $a_1 = 5$, $a_2 = 3$, $a_3 = -2$

$$a_{1} \begin{bmatrix} 1 & -3 & 2 \\ -4 & 0 & 5 \end{bmatrix} + a_{2} \begin{bmatrix} -3 & 7 & 4 \\ 6 & -2 & -7 \end{bmatrix} + a_{3} \begin{bmatrix} -2 & 3 & 11 \\ -1 & -3 & 2 \end{bmatrix} = \begin{bmatrix} \mathbf{0} \end{bmatrix}$$

• i.e., non-zero solution existing for the zero matrix



Linear independence

Linear independence:

A subset S of a vector space V is called <u>linearly independent</u> if there does not exist a finite number of distinct vectors $\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n$ in S and scalars $a_1, a_2, ..., a_n$, not all zero, such that

$$a_1\mathbf{u}_1 + a_2\mathbf{u}_2 + \cdots + a_n\mathbf{u}_n = \mathbf{0}$$

- Facts about linear independence
 - ① The empty set ⇒ Linearly independent
 - The linearly dependence required to be non-empty
 - ② A set consisting of a single non-zero vector ⇒ Linearly independent
 - ③ Linearly independent if and only if the only representation of the zero vector **0** is the trivial representation



- Linear independence
 - Example 1.5.3
 - Considering

$$S = \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

• Linearly independent since only $a_1=0$, $a_2=0$, $a_3=0$, $a_4=0$ is the solution

$$a_{1} \begin{bmatrix} 1 \\ 0 \\ 0 \\ -1 \end{bmatrix} + a_{2} \begin{bmatrix} 0 \\ 1 \\ 0 \\ -1 \end{bmatrix} + a_{3} \begin{bmatrix} 0 \\ 0 \\ 1 \\ -1 \end{bmatrix} + a_{4} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} = \mathbf{0}$$



Linear independence

Theorem 1.6:

Let V be a vector space, and let $S_1 \subseteq S_2 \subseteq V$. If S_1 is linearly dependent, then S_2 is linearly dependent.

Corollary:

Let V be a vector space, and let $S_1 \subseteq S_2 \subseteq V$. If S_2 is linearly independent, then S_1 is linearly independent.



- A finite subset S spanning a subspace W (revisited)
 - e.g.) Subspace W of \mathbb{R}^3 spanned by $S = \left\{ \mathbf{u}_1 = \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix}, \mathbf{u}_3 = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}, \mathbf{u}_4 = \begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix} \right\}$
 - Q: Is it a "minimal" subset of S that also spans W?
 - A just enough number of vectors to span W
 - No need to have a vector that is a linear combination of the others in S
 - + · Linearly independent
 - Recalling \mathbf{u}_3 was a linear combination of the other vectors since for $a_1=-2$, $a_2=3$, $a_3=1$, $a_4=0$

$$a_{1} \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix} + a_{2} \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix} + a_{3} \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} + a_{4} \begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix} = \mathbf{0}$$

- ∴ u₃ being a redundant vector in set S for spanning W
- ⇒ Set S being linearly dependent



- A finite subset S spanning a subspace W (revisited)
 - e.g.) Subspace W of \mathbb{R}^3 spanned by $S = \left\{ \mathbf{u}_1 = \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix}, \mathbf{u}_2 = \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix}, \mathbf{u}_3 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \mathbf{u}_4 = \begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix} \right\}$
 - Q: Is it a "minimal" subset of S that also spans W?
 - A just enough number of vectors to span W
 - No need to have a vector that is a linear combination of the others in S
 - Linearly independent
 - By removing the redundant \mathbf{u}_3 from S

$$a_{1} \begin{bmatrix} 2 \\ -1 \\ 4 \end{bmatrix} + a_{2} \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix} + a_{4} \begin{bmatrix} 1 \\ -2 \\ -1 \end{bmatrix} = 0$$

$$2a_{1} + a_{2} + a_{4} = 0 2a_{1} + a_{2} + a_{4} = 0 2a_{1} + a_{2} + a_{4} = 0$$

$$\Rightarrow -a_{1} - a_{2} - 2a_{4} = 0 \Rightarrow -a_{2} - 3a_{4} = 0 \Rightarrow -a_{2} - 3a_{4} = 0$$

$$4a_{1} + 3a_{2} - a_{4} = 0 +a_{2} - 3a_{4} = 0$$
The only solution to the system: $a_{1} - a_{2} - a_{3} - a_{4} = 0$

$$\begin{array}{rcl}
2a_1 & +a_2 & +a_4 & = & 0 \\
-a_2 & -3a_4 & = & 0
\end{array}$$

$$\begin{array}{rcl}
2a_1 & +a_2 & +a_4 & = & 0 \\
-a_2 & -3a_4 & = & 0 \\
-6a_4 & = & 0
\end{array}$$

- $4a_1 + 3a_2 a_4 = 0$ The only solution to the system: $a_1 = a_2 = a_4 = 0$
- Linearly independent



A finite subset S spanning a subspace W (revisited)

Theorem 1.7:

Let S be a linearly independent subset of a vector space V, and let \mathbf{v} be a vector in V that is not in S.

Then, $S \cup \{v\}$ is linearly dependent if and only if $v \in \text{span}(S)$

- Proof) $S \cup \{v\}$ linearly dependent $\Rightarrow v \in \text{span}(S)$
 - $S = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\}$ is linearly independent while $S \cup \{\mathbf{v}\}$ is linearly dependent.
 - ⇒ v is a redundant vector
 - \Rightarrow $\mathbf{v} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \cdots + a_n \mathbf{u}_n$ in which not every coefficient is zero.
 - Note that span(S) = $\{a_1\mathbf{u}_1 + a_2\mathbf{u}_2 + \dots + a_n\mathbf{u}_n | a_1, \dots, a_n \in F\}$.
 - \therefore **v** \in span(S)



A finite subset S spanning a subspace W (revisited)

Theorem 1.7:

Let S be a linearly independent subset of a vector space V, and let \mathbf{v} be a vector in V that is not in S.

Then, $S \cup \{v\}$ is linearly dependent if and only if $v \in \text{span}(S)$

- Proof) $S \cup \{v\}$ linearly dependent $\leftarrow v \in \text{span}(S)$
 - span(S) = { a_1 **u**₁ + a_2 **u**₂ + ··· + a_n **u**_n| a_1 , ..., $a_n \in F$ } for $S = \{$ **u**₁, **u**₂, ..., **u**_n $\}$
 - \Rightarrow $\mathbf{v} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_n \mathbf{u}_n$
 - \Rightarrow v is a redundant vector for the set S.
 - $\therefore S \cup \{\mathbf{v}\} = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n, \mathbf{v}\}$ is linearly dependent.





Bases

Basis:

A basis β for a vector space V is a linearly independent subset of V that spans V.

- Example 1.6.1
 - Ø being a basis for the zero vector space {0}
- Example 1.6.2
 - The standard basis for n-dimensional field F^n :

$$\left\{\mathbf{e}_{1} = \begin{bmatrix} 1\\0\\\vdots\\0 \end{bmatrix}, \mathbf{e}_{2} = \begin{bmatrix} 0\\1\\\vdots\\0 \end{bmatrix}, \dots, \mathbf{e}_{n} = \begin{bmatrix} 0\\0\\\vdots\\1 \end{bmatrix}\right\}$$



Bases

Basis:

A basis β for a vector space V is a linearly independent subset of V that spans V.

- Example 1.6.3
 - $\{E^{ij}|1 \le i \le m, 1 \le j \le n\}$ being a basis for $M_{m \times n}(F)$

$$E^{ij} \triangleq \begin{bmatrix} 0 & 0 & \cdots & 0 \\ 0 & \ddots & 0 & \vdots \\ \vdots & 0 & 1 & \vdots \\ 0 & \cdots & \cdots & 0 \end{bmatrix} i, \text{ column } j$$

Note: Not every vector space having a finite basis



Bases

Theorem 1.8:

Let V be a vector space and $\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n$ be distinct vectors in V. Then, $\beta = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\}$ is a basis for V if and only if each $\mathbf{v} \in V$ can be uniquely expressed as a linear combination of the vectors of β as

$$\mathbf{v} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_n \mathbf{u}_n$$

- Proof) $\beta = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\}$ is a basis for $V \Rightarrow \text{each } \mathbf{v} \in V$ can be uniquely expressed
 - Let β be a basis for V.
 - \Rightarrow span(β) = V
 - \Rightarrow **v** \in span(β)
 - By contradiction, assume $\mathbf{v} \in V$ is not uniquely expressed.
 - $\mathbf{v} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_n \mathbf{u}_n$
 - $\mathbf{v} = b_1 \mathbf{u}_1 + b_2 \mathbf{u}_2 + \dots + b_n \mathbf{u}_n$
 - Here, there exist some i's such that $a_i \neq b_i$



Bases

Theorem 1.8:

Let V be a vector space and $\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n$ be distinct vectors in V. Then, $\beta = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\}$ is a basis for V if and only if each $\mathbf{v} \in V$ can be uniquely expressed as a linear combination of vectors of β as

$$\mathbf{v} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_n \mathbf{u}_n$$

- Proof) $\beta = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\}$ is a basis for $V \Rightarrow \text{each } \mathbf{v} \in V$ can be uniquely expressed
 - · By subtracting one from the other,

•
$$\mathbf{0} = (a_1 - b_1)\mathbf{u}_1 + (a_2 - b_2)\mathbf{u}_2 + \dots + (a_n - b_n)\mathbf{u}_n$$

- Since $a_i \neq b_i$ for some *i*'s, this is a non-zero solution for the zero vector **0**.
 - \Rightarrow Contradicting the fact that $\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n$ are linearly independent
 - ∴ Q.E.D.



Bases

Theorem 1.8:

Let V be a vector space and $\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n$ be distinct vectors in V. Then, $\beta = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\}$ is a basis for V if and only if each $\mathbf{v} \in V$ can be uniquely expressed as a linear combination of vectors of β as

$$\mathbf{v} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_n \mathbf{u}_n$$

- Proof) $\beta = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\}$ is a basis for $V \leftarrow \text{each } \mathbf{v} \in V$ can be uniquely expressed
 - By contradiction, assume β is not a basis.
 - ⇒ Linearly dependent set that spans *V*.
 - Then there exists a non-zero solution $b_1, b_2, ..., b_n$ such that
 - $\mathbf{0} = b_1 \mathbf{u}_1 + b_2 \mathbf{u}_2 + \dots + b_n \mathbf{u}_n$
 - Note that for any scalar c,
 - $\bullet \quad \mathbf{0} = cb_1\mathbf{u}_1 + cb_2\mathbf{u}_2 + \dots + cb_n\mathbf{u}_n$



Bases

Theorem 1.8:

Let V be a vector space and $\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n$ be distinct vectors in V. Then, $\beta = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\}$ is a basis for V if and only if each $\mathbf{v} \in V$ can be uniquely expressed as a linear combination of vectors of β as

 $\mathbf{v} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_n \mathbf{u}_n$

- Proof) $\beta = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\}$ is a basis for $V \leftarrow \text{each } \mathbf{v} \in V$ can be uniquely expressed
 - By adding v on both sides,

•
$$\mathbf{v} = cb_1\mathbf{u}_1 + cb_2\mathbf{u}_2 + \dots + cb_n\mathbf{u}_n + \mathbf{v} = (cb_1 + a_1)\mathbf{u}_1 + (cb_2 + a_2)\mathbf{u}_2 + \dots + (cb_n + a_n)\mathbf{u}_n$$

- This equation holds true for any scalar c
 - ⇒ Contradicting v is uniquely expressed
 - ∴ Q.E.D.



Bases

Theorem 1.9:

If a vector space V is spanned by a finite set S, then some subset of S is a basis for V.

- Proof)
 - If $S = \emptyset$.
 - The only subset of S
 - Ø: Linearly independent
 - Note that a linear combination of no vectors is, by convention, **0**.
 - $\Rightarrow \emptyset$ spans $V = \{0\}$
 - \therefore The subset \emptyset is a basis for $V = \{0\}$.



Bases

Theorem 1.9:

If a vector space V is spanned by a finite set S, then some subset of S is a basis for V.

- Proof)
 - If $S = \{0\}$,
 - The subsets of S
 - Ø: Linearly independent
 - {0}: Linearly dependent (can't be a basis!)
 - Note that a linear combination of no vectors is, by convention, **0**.
 - $\Rightarrow \emptyset$ spans $V = \{0\}$
 - \therefore The subset \emptyset is a basis for $V = \{0\}$.



Bases

Theorem 1.9:

If a vector space V is spanned by a finite set S, then some subset of S is a basis for V.

- Proof)
 - If S is a non-empty set other than $\{0\}$,
 - It is possible to find a maximal linearly independent set $\beta = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_n\} \subseteq S$.
 - By including vectors one by one and check for linearly independence for each inclusion.
 - If $\beta = S$,
 - $\operatorname{span}(\beta) = \operatorname{span}(S) = V$
 - \therefore The subset β is a basis for V = span(S).



Bases

Theorem 1.9:

If a vector space V is spanned by a finite set S, then some subset of S is a basis for V.

- Proof)
 - If S is a non-empty set other than $\{0\}$,
 - If $\beta \subset S$,
 - For any v such that $v \in S$, $v \notin \beta$, the union $\beta \cup \{v\}$ is linearly dependent
 - By Theorem 1.7, $\mathbf{v} \in \text{span}(\beta)$
 - $\Rightarrow S \subseteq \operatorname{span}(\beta)$
 - \Rightarrow span(S) \subseteq span(β)
 - Also, $\beta \subset S$ implies span(β) \subset span(S)
 - \Rightarrow span(S) \subseteq span(β) \subset span(S)
 - \Rightarrow span(β) = span(S) = V
 - \therefore The subset β is a basis for V = span(S).



Bases

- A finite spanning set for V able to be reduced to a basis for V
- Example 1.6.6

•
$$S = \left\{ \begin{bmatrix} 2 \\ -3 \\ 5 \end{bmatrix}, \begin{bmatrix} 8 \\ -12 \\ 20 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ -1 \end{bmatrix}, \begin{bmatrix} 7 \\ 2 \\ 0 \end{bmatrix} \right\}$$

- Q1: Does S span $V = \mathbb{R}^3$?
 - System of linear equations for an arbitrary vector $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ in $V = \mathbb{R}^3$

$$a_{1} \begin{bmatrix} 2 \\ -3 \\ 5 \end{bmatrix} + a_{2} \begin{bmatrix} 8 \\ -12 \\ 20 \end{bmatrix} + a_{3} \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} + a_{4} \begin{bmatrix} 0 \\ 2 \\ -1 \end{bmatrix} + a_{5} \begin{bmatrix} 7 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} x_{1} \\ x_{2} \\ x_{3} \end{bmatrix}$$

$$2a_{1} + 8a_{2} + a_{3} + 7a_{5} = x_{1}$$

$$\Rightarrow -3a_{1} -12a_{2} + 2a_{3} + 2a_{5} = x_{2}$$

$$5a_{1} +20a_{2} -2a_{3} -a_{4} = x_{3}$$



Bases

- A finite spanning set for V able to be reduced to a basis for V
- Example 1.6.6

•
$$S = \left\{ \begin{bmatrix} 2 \\ -3 \\ 5 \end{bmatrix}, \begin{bmatrix} 8 \\ -12 \\ 20 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ -1 \end{bmatrix}, \begin{bmatrix} 7 \\ 2 \\ 0 \end{bmatrix} \right\}$$

- Q1: Does S span $V = \mathbb{R}^3$?
 - By simplifying the equations,

$$2a_1 +8a_2 +a_3 +7a_5 = x_1
\Rightarrow 15a_3 -45a_5 = -2x_1 -2x_2 -4x_3
5a_4 20a_5 = 2x_1 +3x_2 +x_3$$

• Letting $a_2 = a_5 = 0$,

$$a_{1} = \frac{1}{2} \left(-a_{3} + x_{1} \right) = \frac{1}{2} \left(-\frac{1}{15} \left(-2x_{1} - 2x_{2} - 4x_{3} \right) + x_{1} \right) = \frac{17}{30} x_{1} + \frac{1}{15} x_{2} + \frac{2}{15} x_{3}$$

$$a_3 = \frac{1}{15} (-2x_1 - 2x_2 - 4x_3), \ a_4 = \frac{1}{5} (2x_1 + 3x_2 + x_3)$$

• $\therefore S \text{ spans } V = \mathbb{R}^3$



Bases

- A finite spanning set for V able to be reduced to a basis for V
- Example 1.6.6

•
$$S = \left\{ \begin{bmatrix} 2 \\ -3 \\ 5 \end{bmatrix}, \begin{bmatrix} 8 \\ -12 \\ 20 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ -1 \end{bmatrix}, \begin{bmatrix} 7 \\ 2 \\ 0 \end{bmatrix} \right\}$$

- Q2: Is there any subset of S that is a basis for $V = \mathbb{R}^3$?
 - · Yes there is!

$$\left\{ \begin{bmatrix} 2\\-3\\5 \end{bmatrix}, \begin{bmatrix} 1\\0\\-2 \end{bmatrix}, \begin{bmatrix} 0\\2\\-1 \end{bmatrix} \right\}$$



Bases

Theorem 1.10 (Replacement theorem):

- Proof)
 - If m = 0,
 - $L = \emptyset$
 - We may set H = G and $L \cup H = G$ which spans V.
 - ∴ Q.E.D.



Bases

Theorem 1.10 (Replacement theorem):

- Proof)
 - If m=n,
 - By Theorem 1.8, L itself is a basis for V.
 - Since n m = 0, we have $H = \emptyset$, and $L \cup H = L$ spans V.
 - ∴ Q.E.D.



Bases

Theorem 1.10 (Replacement theorem):

- Proof)
 - If m < n,
 - Assume true for 0 < m < n.
 - Let $L_m = \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_m\}$ be a linearly independent subset of V.
 - Let $H_m = \{\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_{n-m}\}$ be a subset of G such that $m \le n$ and $L_m \cup H_m$ spans V.



Bases

Theorem 1.10 (Replacement theorem):

- Proof)
 - If m < n,
 - Now, consider the case of m + 1.
 - Let $L_{m+1} = L_m \cup \{\mathbf{v}_{m+1}\} = \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_m, \mathbf{v}_{m+1}\}$ be a linearly independent subset of V.
 - Recall that $L_m \cup H_m$ spanned V.

•
$$\Rightarrow \mathbf{v}_{m+1} = a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + \dots + a_m \mathbf{v}_m + b_1 \mathbf{u}_1 + b_2 \mathbf{u}_2 + \dots + b_{n-m} \mathbf{u}_{n-m}$$

- Also note that if all b_i 's are zero, it contradicts the fact that L_{m+1} is linearly independent.
- Without loss of generality, assume $b_{n-m} \neq 0$.

$$\Rightarrow \mathbf{u}_{n-m} = -\frac{a_1}{b_{n-m}} \mathbf{v}_1 - \dots - \frac{a_m}{b_{n-m}} \mathbf{v}_m + \frac{1}{b_{n-m}} \mathbf{v}_{m+1} - \frac{b_1}{b_{n-m}} \mathbf{u}_1 - \dots - \frac{b_{n-(m+1)}}{\mathbf{c}_{\text{ognitive Communications Systems Laboratory}}^{b_{n-m}} \mathbf{u}_{n-(m+1)}$$



Bases

Theorem 1.10 (Replacement theorem):

- Proof)
 - If m < n,
 - Let $H_{m+1} = H_m \setminus \mathbf{u}_{n-m} = {\{\mathbf{u}_1, ..., \mathbf{u}_{n-(m+1)}\}}.$
 - \Rightarrow $\mathbf{u}_{n-m} \in \operatorname{span}(L_{m+1} \cup H_{m+1}).$
 - $\Rightarrow \{\mathbf{v}_1, \dots, \mathbf{v}_m, \mathbf{v}_{m+1}, \mathbf{u}_1, \dots, \mathbf{u}_{n-(m+1)}, \mathbf{u}_{n-m}\} = L_{m+1} \cup H_{m+1} \cup \{\mathbf{u}_{n-m}\} \subseteq \operatorname{span}(L_{m+1} \cup H_{m+1})$



Bases

Theorem 1.10 (Replacement theorem):

- Proof)
 - If m < n,
 - By the second part of Theorem 1.5,
 - \Rightarrow span $(L_{m+1} \cup H_{m+1} \cup \{\mathbf{u}_{n-m}\}) \subseteq$ span $(L_{m+1} \cup H_{m+1})$
 - Since $L_{m+1} \cup H_{m+1} \subseteq L_{m+1} \cup H_{m+1} \cup \{\mathbf{u}_{n-m}\},\$
 - \Rightarrow span $(L_{m+1} \cup H_{m+1} \cup \{\mathbf{u}_{n-m}\}) \subseteq$ span $(L_{m+1} \cup H_{m+1}) \subseteq$ span $(L_{m+1} \cup H_{m+1} \cup \{\mathbf{u}_{n-m}\})$
 - \Rightarrow span $(L_{m+1} \cup H_{m+1}) =$ span $(L_{m+1} \cup H_{m+1} \cup \{\mathbf{u}_{n-m}\})$



Bases

Theorem 1.10 (Replacement theorem):

- Proof)
 - If m < n,
 - Recall that $\mathbf{v}_{m+1} \in \operatorname{span}(L_m \cup H_m)$
 - \Rightarrow span $(L_m \cup H_m \cup \{\mathbf{v}_{m+1}\}) = \text{span}(L_m \cup H_m) = V$
 - Note that
 - $L_{m+1} \cup H_{m+1} \cup \{\mathbf{u}_{n-m}\} = L_m \cup H_m \cup \{\mathbf{v}_{m+1}\}$
 - Thus.
 - $\operatorname{span}(L_{m+1} \cup H_{m+1}) = \operatorname{span}(L_{m+1} \cup H_{m+1} \cup \{\mathbf{u}_{n-m}\}) = \operatorname{span}(L_m \cup H_m \cup \{\mathbf{v}_{m+1}\}) = V$
 - ∴ Q.E.D.



Bases

Corollary 1.10.1:

Let V be a vector space having a finite basis.

Then, all bases for *V* are finite, and every basis for *V* contains the same number of vectors.

- Proof)
 - By contradiction, suppose:
 - β_1 is a finite basis for V of n vectors.
 - β_2 is another finite basis for V of m vectors where m > n.
 - Now, obviously, V is spanned by β_1 with n vectors.
 - From Theorem 1.10, any linearly independent subsets with ℓ number of vectors must satisfy $\ell \leq n$.
 - However, β_2 is a linearly independent subset of V of m vectors where m > n
 - ∴ Q.E.D.



Dimension

Dimension, dim(V):

The unique integer n such that every basis for V contains exactly n elements

- Finite-dimensional
 - Having a basis consisting of a finite number of vectors
- Infinite-dimensional
 - Having a basis consisting of an infinite number of vectors



Dimension

- Example 1.6.7
 - (from <u>Example 1.6.1</u>)
 - Ø being a basis for the zero vector space {0}
 - Ø having no elements
 - $\Rightarrow \dim(\{0\}) = 0$
- Example 1.6.8
 - (from *Example 1.6.2*)
 - The standard basis for n-dimensional field F^n :

$$\left\{ \mathbf{e}_{1} = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \mathbf{e}_{2} = \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \dots, \mathbf{e}_{n} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix} \right\}$$

• $\Rightarrow \dim(F^n) = n$



Dimension

- Example 1.6.9
 - (from *Example 1.6.3*)
 - $\{E^{ij}|1 \le i \le m, 1 \le j \le n\}$ being a basis for $M_{m \times n}(F)$

$$E^{ij} \triangleq \begin{bmatrix} 0 & 0 & \cdots & 0 \\ 0 & \ddots & 0 & \vdots \\ \vdots & 0 & \boxed{1} & \vdots \\ 0 & \cdots & \cdots & 0 \end{bmatrix} i, \text{ column } j$$

• $\Rightarrow \dim(M_{m \times n}(F)) = mn$



Dimension

Corollary 1.10.2:

Let V be a vector space with dimension n.

- (a) A spanning set for V contains exactly n vectors is a basis for V.
- (b) Any linearly independent subset of V that contains exactly n vectors is a basis for V.
- (c) Every linearly independent subset of V can be extended to a basis for V. That is, if L is a linearly independent subset of V, then there is a basis β of V such that $L \subseteq \beta$.



- Proof) (a) A spanning set for V that contains exactly n vectors ⇒ A basis for V
 - Let $G = \{\mathbf{v}_1, ..., \mathbf{v}_m\}$ be a finite spanning set for V.
 - By Theorem 1.9, there exists a subset $H \subseteq G$ that is a basis for V.
 - By Corollary 1.10.1, *H* has exactly *n* linearly independent vectors.
 - Now, if m = n, we must have G = H.
 - ∴ Q.E.D.



- Proof) (b) Any linearly independent subset of V that contains exactly n vectors ⇒ A basis for V
 - A vector \mathbf{v} is uniquely expressed by a linearly independent subset $L = \{\mathbf{v}_1, ..., \mathbf{v}_n\}$
 - ∴ Unique expression ⇔ Linearly independence
 - By Theorem 1.8, L being able to express a vector uniquely implies that it is a basis for V
 - ∴ Q.E.D.



- Proof) (c) L is a linearly independent subset of V = There is a basis β of V such that $L \subseteq \beta$.
 - Let V be spanned by a basis β with n vectors
 - Let L be a linearly independent subset of V with m vectors.
 - By Theorem 1.10, there is a subset H of β containing n-m vectors such that $L \cup H$ spans V.
 - $\Rightarrow L \cup H$ has at most n vectors.
 - By Theorem 1.9, since $L \cup H$ spans V, there exists a subset $\Phi \subseteq L \cup H$ that is a basis for V.
 - By Corollary 1.10.1, Φ has exactly n vectors.
 - $\Rightarrow L \cup H$ has at least *n* vectors.



- Proof) (c) L is a linearly independent subset of V. \Rightarrow There is a basis β of V such that $L \subseteq \beta$.
 - Thus, $L \cup H$ has exactly n vectors.
 - By Corollary 1.10.2 (a), $L \cup H$ is a basis, i.e., $L \cup H = \beta$
 - $\Rightarrow L \subseteq \beta$
 - ∴ Q.E.D.



- Example 1.6.15
 - (from <u>Example 1.4.5</u>)
 - 4 matrices $\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$, $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$, $\begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$, $\begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}$ spanning or $V = M_{2 \times 2}(\mathbb{R})$
 - \Rightarrow A basis for $M_{2\times 2}(\mathbb{R})$ since $\dim(M_{2\times 2}(\mathbb{R}))=4$ (Corollary 1.10.2 (a))
- Example 1.6.16
 - (from *Example 1.5.3*)

$$S = \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

- Linearly independent set that contains exactly 4 vectors
- \Rightarrow A basis for \mathbb{R}^4 since $\dim(\mathbb{R}^4) = 4$ (Corollary 1.10.2 (b))



The dimension of subspaces

Theorem 1.11:

Let W be a subspace of a finite-dimensional vector space V.

Then, W is finite-dimensional and $\dim(W) \leq \dim(V)$.

Moreover, if $\dim(W) = \dim(V)$, then V = W.

- Proof)
 - Let $\dim(V) = n$.
 - (W is finite-dimensional and $\dim(W) \leq \dim(V)$)
 - If $W = \{0\}$,
 - Ø is a linearly independent basis
 - $\Rightarrow \dim(W) = 0 \le n$
 - If $W = \text{span}(\{\mathbf{w}_1, ..., \mathbf{w}_k\})$, by adding one by one so as to remain linearly independent,
 - By Corollary 1.10.2 (c), no linearly independent subset of V can contain more than n vectors.
 - $\Rightarrow \dim(W) = k \le n$



The dimension of subspaces

Theorem 1.11:

Let W be a subspace of a finite-dimensional vector space V.

Then, W is finite-dimensional and $\dim(W) \leq \dim(V)$.

Moreover, if $\dim(W) = \dim(V)$, then V = W.

- Proof)
 - (If $\dim(W) = \dim(V)$, then V = W)
 - If $\dim(W) = n$,
 - A basis for W is a linearly independent subset of V containing n vectors
 - From Corollary 1.10.2 (b), that basis is also a basis for *V*.
 - $\Rightarrow V = W$
 - ∴ Q.E.D.



The dimension of subspaces

• Example 1.6.18
•
$$W = \begin{cases} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix} \in V = F^5 \middle| a_1 + a_3 + a_5 = 0, a_2 = a_4 \end{cases}$$

· A possible basis is

$$\left\{ \begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \\ 0 \end{bmatrix} \right\}$$

• $\Rightarrow \dim(W) = 3 \le \dim(V) = 5$



The dimension of subspaces

- Example 1.6.19
 - $\{E^{ij}|1 \le i \le n, 1 \le j \le n\}$ being a basis for square matrices $V = M_{n \times n}(F)$

$$E^{ij} \triangleq \begin{bmatrix} 0 & 0 & \cdots & 0 \\ 0 & \ddots & 0 & \vdots \\ \vdots & 0 & 1 & \vdots \\ 0 & \cdots & \cdots & 0 \end{bmatrix} i_{t} \text{ column } j$$

- For the set of diagonal $n \times n$ matrices $W = \{M_{n \times n}(F) | [A]_{k\ell} = 0 \text{ for } k \neq \ell\},$
 - A possible basis being $\{E^{11}, E^{22}, ..., E^{nn}\}$
- $\Rightarrow \dim(W) = n \le \dim(V) = n^2$

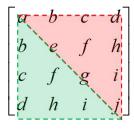


- The dimension of subspaces
 - Example 1.6.20
 - $\{E^{ij}|1 \le i \le n, 1 \le j \le n\}$ being a basis for square matrices $V = M_{n \times n}(F)$

$$E^{ij} \triangleq \begin{bmatrix} 0 & 0 & \cdots & 0 \\ 0 & \ddots & 0 & \vdots \\ \vdots & 0 & 11 & \vdots \\ 0 & \cdots & \cdots & 0 \end{bmatrix} i_{i} \text{ column } j$$

- For the set of symmetric $n \times n$ matrices $W = \{M_{n \times n}(F) | [A]_{k\ell} = [A]_{\ell k} \}$,
 - A possible basis being $\{E^{11}, E^{12}, ..., E^{1n}, E^{22}, E^{23}, ..., E^{2n}, E^{33}, E^{34}, ..., E^{nn}\}$

•
$$\Rightarrow \dim(W) = n + (n-1) + \dots + 1 = \frac{n(n-1)}{2} \le \dim(V) = n^2$$



This side determines the other side automatically! $\Rightarrow [A]_{k\ell} = [A]_{\ell k}$

$$\Rightarrow [A]_{k\ell} = [A]_{\ell k}$$



The dimension of subspaces

Corollary 1.11.1:

If W is a subspace of a finite-dimensional vector space V, then, any basis for W can be extended to a basis for V.

- Proof)
 - Let S be a basis for W.
 - Note that S is a linearly independent subset of V
 - By Corollary 1.10.2 (c) implies S can be extended to a basis for V.
 - ∴ Q.E.D.