

# Linear Algebra (5<sup>th</sup> edition)

Stephen Friedberg, Arnold Insel, Lawrence Spence Chapter 01: Vector spaces

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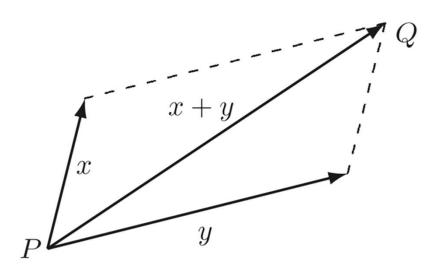
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- Vector
  - An entity involving both magnitude and direction
  - Represented by an arrow
    - Length of the arrow = Magnitude of the vector
    - Direction of the arrow = Direction of the vector
  - Irrespective of the position



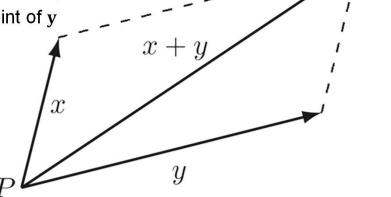


#### Vector addition

#### 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



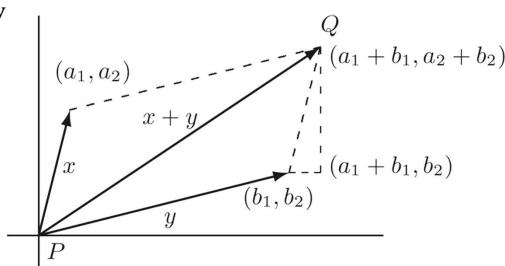


#### Vector addition

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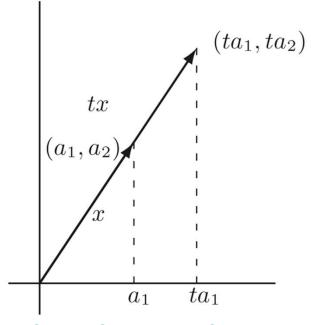
- Algebraically obtaining the endpoint Q, i.e.,  $\mathbf{x} + \mathbf{y}$ 
  - $(a_1, a_2)$ : The endpoint of  $\mathbf{x}$
  - $(b_1, b_2)$ : The endpoint of y
  - $(a_1 + b_1, a_2 + b_2)$ : The end point of  $\mathbf{x} + \mathbf{y}$
  - Assumed to emanate from the origin
- Often refer to "the point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

• 
$$x + y = 0$$

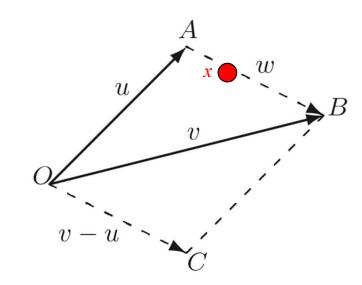


- Properties regarding vector addition and scalar multiplication
  - 5 For each vector **x**, (existence of identity)
    - $1\mathbf{x} = \mathbf{x}$
  - 6 For each pair of real numbers a and b and each vector  $\mathbf{x}$ , (associativity)
    - $(ab)\mathbf{x} = a(b\mathbf{x})$
  - 7 For each real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

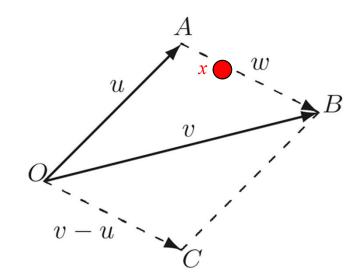
- Vectors pointing at two points A and B
  - **u**: Vector from *O* to *A*
  - v: Vector from O to B
- Vector w from the two points A and B
  - From "tail-to-head" addition,
    - $\mathbf{u} + \mathbf{w} = \mathbf{v}$
    - $\Rightarrow$   $\mathbf{w} = \mathbf{v} \mathbf{u}$



- 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*:
        - $\mathbf{x} = \mathbf{u} + t(\mathbf{v} \mathbf{u}) = (-2,0,1) + t(6,5,2)$





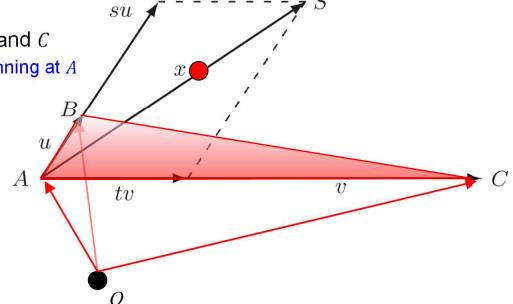
#### An equation of the plane through 3 distinct points

- 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*:

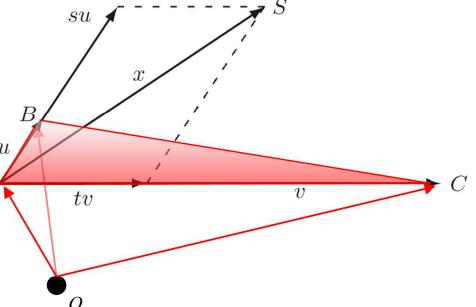
• 
$$(-3, -2, 4) - (1, 0, 2) = (-4, -2, 2)$$

• 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*:

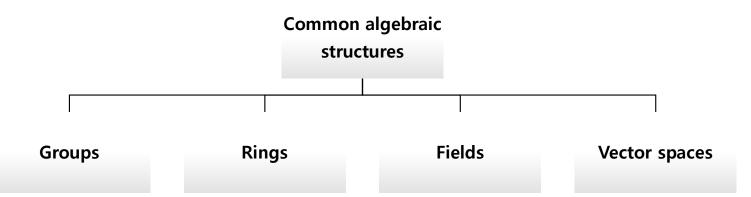
• 
$$x = A + s\mathbf{u} + t\mathbf{v}$$
  
=  $(1,0,2) + s(-4,-2,2) + t(0,8,-7)$ 





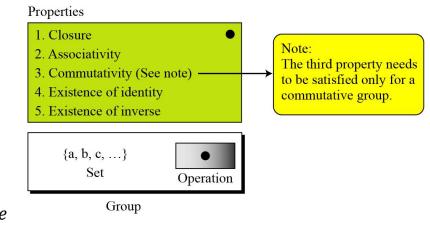


- Algebraic structures (대수 구조)
  - The combination of the set (집합) and the operations (연산) that are applied to the elements of the set
  - Common algebraic structures:
    - Groups (군)
    - Rings (환)
    - Fields (체)
    - Vector space (벡터 공간)





- 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!

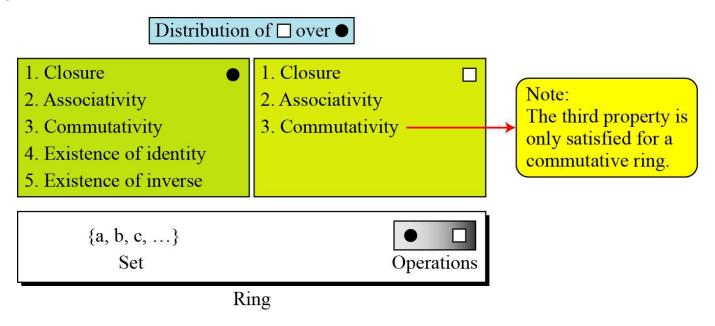
- The set of residue integers with the addition operator,  $G = \langle \mathbf{Z}_n, + \rangle$ 
  - · Closure?
    - $(a+b) \mod n \in \mathbf{Z}_n$  for any  $a,b \in \mathbf{Z}_n$ , Yes
  - Associative?
    - $((a+b)+c) \mod n = (a+(b+c)) \mod n$  for any  $a,b,c \in \mathbf{Z}_n$ , Yes
  - Existence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



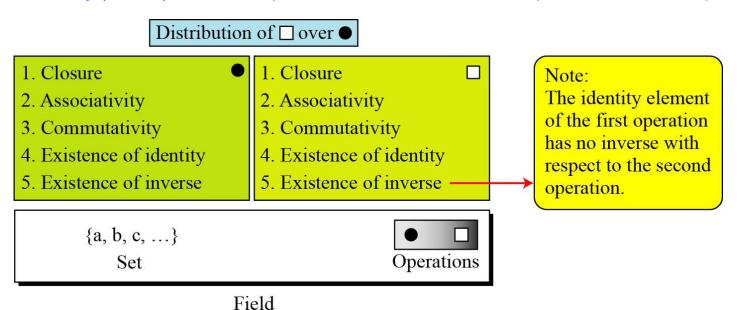
• Rings (환), R



- 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
- F<sup>n</sup>: 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  $\ell$ -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  $k, \ell$
- 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  $M_{2\times 3}(\mathbb{R})$

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

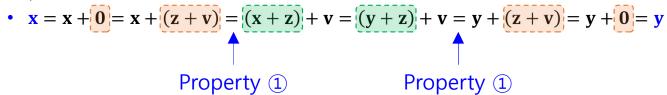


#### Theorems

#### **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.

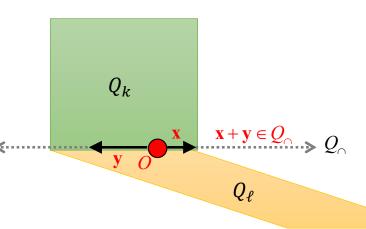


#### Subspace W

#### Theorem 1.4:

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

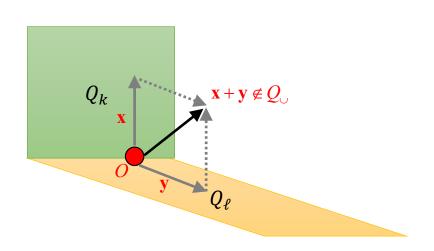
- Proof)
  - Let  $Q_{\cap} = \bigcap \{Q_1, ..., Q_n\}$  be the intersection of subspaces  $Q_1, ..., Q_n$  of V.
  - Since every subspace contains the zero vector, we have  $\mathbf{0} \in Q_{\cap}$ .
    - (Theorem 1.3(a))
  - Let  $a \in F$ ,  $\mathbf{x} \in Q_k$ ,  $\mathbf{y} \in Q_\ell$  and  $\mathbf{x}, \mathbf{y} \in Q_0$ .
  - 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  $Q_{\ell}$  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

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

- 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  $k, \ell$  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 ℝ<sup>5</sup>
- 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.

<sup>&</sup>lt;sup>a</sup>Zeros 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

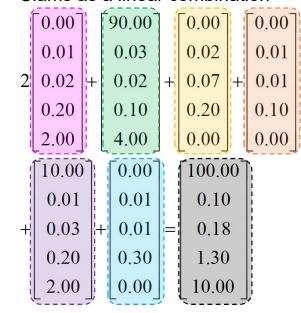


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center					
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Jams and preserves	10	0.01	0.03	0.2	2
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- Systems of linear equations
  - Necessary to determine whether a vector can be expressed as a linear combination
    - (A general method in Chapter 03)
  - e.g.)  $\begin{bmatrix} 2 \\ 6 \\ 8 \end{bmatrix}$  as a linear combination of  $\mathbf{u}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$ ,  $\mathbf{u}_2 = \begin{bmatrix} -2 \\ -4 \\ -2 \end{bmatrix}$ ,  $\mathbf{u}_3 = \begin{bmatrix} 0 \\ 2 \\ 3 \end{bmatrix}$ ,  $\mathbf{u}_4 = \begin{bmatrix} 2 \\ 0 \\ -3 \end{bmatrix}$ ,  $\mathbf{u}_5 = \begin{bmatrix} -3 \\ 8 \\ 16 \end{bmatrix}$ 
    - 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  $\mathbf{u}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$ ,  $\mathbf{u}_2 = \begin{bmatrix} -2 \\ -4 \\ -2 \end{bmatrix}$ ,  $\mathbf{u}_1 = \begin{bmatrix} 0 \\ 2 \\ 3 \end{bmatrix}$ ,  $\mathbf{u}_1 = \begin{bmatrix} 2 \\ 0 \\ -3 \end{bmatrix}$ ,  $\mathbf{u}_1 = \begin{bmatrix} -3 \\ 8 \\ 16 \end{bmatrix}$ 

• Coefficients to be determined:  $a_1$ ,  $a_2$ ,  $a_3$ ,  $a_4$ ,  $a_5$ 



- 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
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    - 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  $a_2 = 0$ ,  $a_5 = 0$ ,

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



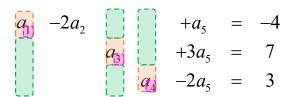
- Systems of linear equations
  - 3 types of operations to simplify the original system
    - 1 Interchanging the order of any two equations in the system

- - 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 
$$\begin{bmatrix} 3 \\ -5 \\ -4 \\ -9 \end{bmatrix}$$

$$\begin{bmatrix} 3 \\ -2 \\ 7 \\ 8 \end{bmatrix} = a_1 \begin{bmatrix} 1 \\ -2 \\ -5 \\ -3 \end{bmatrix} + a_2 \begin{bmatrix} 3 \\ -5 \\ -4 \\ -9 \end{bmatrix}$$

$$a_1 + 3a_2 = 3$$

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



- 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: a<sub>1</sub>, a<sub>2</sub>

$$a_1 +3a_2 = 3$$

$$a_2 = 4$$

$$11a_2 = 22$$

$$0 = 17$$

Indicating no solution!

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

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

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



• Span

#### Span:

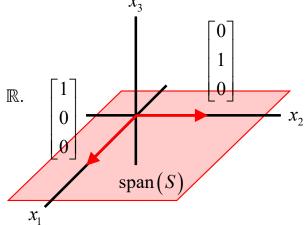
Let S be a nonempty subset of a vector space V.

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  $V = \mathbb{R}^3$

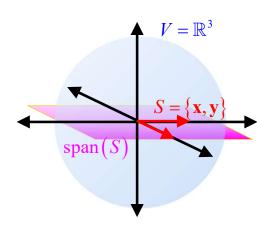




• Span

#### 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  $S = \emptyset$ !

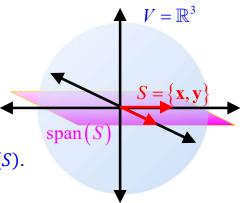




• Span

#### 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,  $\mathbf{x} + \mathbf{y} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \dots + a_m \mathbf{u}_m + b_1 \mathbf{v}_1 + b_2 \mathbf{v}_2 + \dots + b_n \mathbf{v}_n \in \text{span}(S)$ .

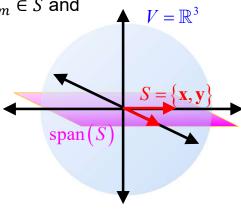




• Span

#### 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  $\mathbf{x} \in \text{span}(S)$  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  $v \in span(S)$  since  $\mathbf{v} = 1\mathbf{v}$  (linear combination).
      - Since it is true for all arbitrary  $v \in S$ , we have  $S \in \text{span}(S)$ .
    - $\therefore$  span(S) is a subspace that contains S for  $S \neq \emptyset$ !

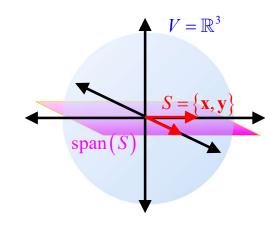




• Span

#### 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  $\text{span}(S) \in W$ .





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

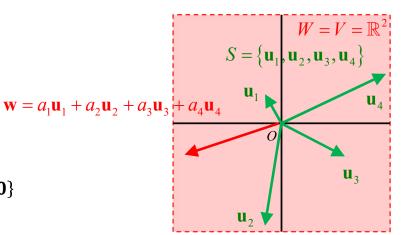


# 1.5 Linear dependence and linear independence



## 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**<sub>4</sub> 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**<sub>3</sub> 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

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

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

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

- ∴ u<sub>3</sub> 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 u<sub>3</sub> from S

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

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

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

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

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

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

- $4a_1 + 3a_2 a_4 = 0$  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**<sub>1</sub> +  $a_2$ **u**<sub>2</sub> + ··· +  $a_n$ **u**<sub>n</sub>| $a_1$ , ...,  $a_n \in F$ } for  $S = \{$ **u**<sub>1</sub>, **u**<sub>2</sub>, ..., **u**<sub>n</sub> $\}$ 
    - $\Rightarrow$   $\mathbf{v} = a_1 \mathbf{u}_1 + a_2 \mathbf{u}_2 + \cdots + a_n \mathbf{u}_n$
    - $\therefore S \cup \{v\} = \{u_1, u_2, ..., u_n, v\}$  is linearly dependent





#### Bases

## Basis:

A basis  $\beta$  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
- 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  $\beta$  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 vectors of  $\beta$  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  $\beta$  be a basis for V.
    - $\Rightarrow$  span( $\beta$ ) = V
    - $\Rightarrow$  **v**  $\in$  span( $\beta$ )
  - 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  $\beta$  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  $\beta$  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  $\beta$  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  $\beta$  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**.
      - $\Rightarrow$  Ø 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  $\beta$  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  $\mathbf{v}$  such that  $\mathbf{v} \in S$ ,  $\mathbf{v} \notin \beta$ , the union  $\beta \cup \{\mathbf{v}\}$  is linearly dependent
      - By Theorem 1.7,  $\mathbf{v} \in \text{span}(\beta)$
      - $\Rightarrow S \subseteq \operatorname{span}(\beta)$
      - $\Rightarrow$  span(S)  $\subseteq$  span( $\beta$ )
      - Also,  $\beta \subset S$  implies span $(\beta) \subset \text{span}(S)$
      - $\Rightarrow$  span(S)  $\subseteq$  span(S)  $\subset$  span(S)
      - $\Rightarrow$  span( $\beta$ ) = span(S) = V
      - $\therefore$  The subset  $\beta$  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 in  $V = \mathbb{R}^3$

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

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

$$\Rightarrow -3a_{1} -12a_{2} + 2a_{3} -2a_{4} + 2a_{5} = x_{2}$$

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



### 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:
    - $\beta_1$  is a finite basis for V of n vectors.
    - $\beta_2$  is another finite basis for V of m vectors where m > n.
  - Now, obviously, V is spanned by  $\beta_1$  with n vectors.
  - From Theorem 1.10, any linearly independent subsets with  $\ell$  number of vectors must satisfy  $\ell \leq n$ .
  - However,  $\beta_2$  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  $M_{m \times n}(F)$

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

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



#### Bases

### **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  $\beta$  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  $\beta$  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  $\beta$  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  $\beta$  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 *Example 1.4.5*)
  - 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 generating  $V = M_{2 \times 2}(\mathbb{R})$
  - $\Rightarrow$  A basis for  $M_{2\times 2}(\mathbb{R})$  since  $\dim(M_{2\times 2}(\mathbb{R}))=4$
- 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



### 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  $\dim(V) = n$ .
  - If  $W = \{0\}$ ,
    - Ø is a linearly independent basis
    - $\Rightarrow \dim(W) = 0 \le n$
  - If  $W = \operatorname{span}(\mathbf{w}_1)$ , for some non-zero  $\mathbf{w}_1$ 
    - w<sub>1</sub> alone is linearly independent.
    - $\Rightarrow \dim(W) = 1 \le n$



### 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  $W = \text{span}(\{\mathbf{w}_1, ..., \mathbf{w}_k\})$ , by adding one by one so as to remain linearly independent,
    - By Corollary 1.10.1, no linearly independent subset of *V* can contain more than *n* vectors.
    - $\Rightarrow \dim(W) = k \le n$
  - 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*.
    - $\Rightarrow V = W$



### 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  $\{E^{11}, E^{22}, ..., E^{nn}\}$
- $\Rightarrow \dim(W) = n \le \dim(V) = n^2$

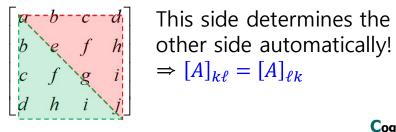


- The dimension of subspaces
  - Example 1.6.20
    - $\{E^{ij}|1 \le i \le n, 1 \le j \le n\}$  being a basis for square matrices  $V = M_{n \times n}(F)$

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

- 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  $\{E^{11}, E^{12}, ..., E^{1n}, E^{22}, E^{23}, ..., E^{2n}, E^{33}, E^{34}, ..., E^{nn}\}$

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



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



### 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.