

VECTORS & VECTOR SPACES

The nullspace of an $m \times n$ matrix A , or $\text{null } A$, consists of all solutions to the $m \times n$ homogeneous system $A \mathbf{x} = \mathbf{0}$, and is a subspace of \mathbb{R}^n .

The column space of A , or $\text{col } A$, is the subspace of \mathbb{R}^m spanned by the n column vectors of A .

The row space of A , or $\text{row } A$, is the subspace of $\mathbb{R}^{1 \times n}$ spanned by the m row vectors of A .

The rank of A equals the dimension of the row space (or column space):

$$\text{rank } A = \dim(\text{row } A) = \dim(\text{col } A)$$

and also equals the maximum number of independent row vectors (or column vectors) in A .

CONSISTENCY THEOREM FOR LINEAR SYSTEMS:

An $m \times n$ linear system $A \mathbf{x} = \mathbf{b}$ is consistent provided \mathbf{b} belongs to the column space of A . ($\mathbf{b} \in \text{col } A$)

An $m \times n$ homogeneous system $A \mathbf{x} = \mathbf{0}$ will have *only* the trivial solution

$$(\mathbf{x} = \mathbf{0})$$

provided the column vectors of A are linearly independent.

— For an $n \times n$ system, this means the coefficient matrix is *nonsingular*.

— For an $m \times n$ system with *fewer equations than unknowns* ($m < n$), it means the system will have infinitely many solutions (since n column vectors with $m < n$ components cannot be linearly independent).

The linear system $Ax = b$ is consistent (i.e., has at least one solution) for every b in \mathbb{R}^m provided the columns of A span \mathbb{R}^m .

The system has at most one solution for every b in \mathbb{R}^m provided the columns of A are linearly independent.

RANK-NULLITY THEOREM: $\text{rank } A + \dim(\text{null } A) = n$

BASIS FOR $\text{row } A$: To find a basis for $\text{row } A$, reduce A to echelon (or reduced echelon) form U (or A^*). The nonzero rows of U (or A^*) are a basis for $\text{row } A$.

BASIS FOR $\text{col } A$: A basis for $\text{col } A$ consists of the columns of A corresponding to the columns associated with the leading 1's in U (or A^*).

ALTERNATE BASIS FOR $\text{col } A$: Reduce A^T to echelon (or reduced echelon) form $(A^T)^*$. The nonzero rows of $(A^T)^*$, turned on end to form $m \times 1$ columns, are a basis for $\text{col } A$.

EXAMPLE: $A = \begin{bmatrix} 1 & 2 & -1 & 1 \\ 2 & 4 & -3 & 0 \\ 1 & 2 & 1 & 5 \end{bmatrix} \dots \rightarrow \begin{bmatrix} 1 & 2 & 0 & 3 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} = A^*$

$\text{rank } A =$

Basis for $\text{row } A$:

Basis for $\text{col } A$:

null A : Solve $A^*x = 0$:

Rank-nullity theorem:

Alternate basis for $\text{col } A$: row-reduce A^T :

Alternate basis for $\text{col } A$: row-reduce A^T :

$$A^T = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 4 & 2 \\ -1 & -3 & 1 \\ 1 & 0 & 5 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & -1 & 2 \\ 0 & -2 & 4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 1 \\ 0 & -1 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 5 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\Rightarrow \text{Basis for } \text{col } A : \begin{bmatrix} 1 \\ 0 \\ 5 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ -2 \end{bmatrix}$$

The two bases for $\text{col } A$ are both valid, and are linear combinations of one another:

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

$$\text{and } 3 \cdot \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} + 2 \cdot \begin{bmatrix} -1 \\ -3 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 5 \end{bmatrix}$$

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NULLSPACE & THE SOLUTION OF NONHOMOGENEOUS SYSTEMS:

Consider the 3×3 system:

$$\begin{aligned} x_1 + x_2 + 3x_3 &= 2 \\ x_1 + 2x_2 + 4x_3 &= 3 \\ x_1 + 3x_2 + 5x_3 &= 4 \end{aligned} \tag{1}$$

The coefficient matrix A is:

$$A = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 2 & 4 \\ 1 & 3 & 5 \end{bmatrix}$$

Row-reduce $[A | b] = \left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 1 & 2 & 4 & 3 \\ 1 & 3 & 5 & 4 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 2 & 2 & 2 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 1 & 3 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right]$

Here A is singular

\Rightarrow no solution (inconsistent) or infinitely many solutions.

...in this case, infinitely many.

\Rightarrow general solution is: $x = \begin{bmatrix} 1-2\alpha \\ 1-\alpha \\ \alpha \end{bmatrix}$ (α any real no.) (2)

...or: $x = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + \alpha \begin{bmatrix} -2 \\ -1 \\ 1 \end{bmatrix}$ (2a)

NULLSPACE OF A MATRIX:

If A is an $m \times n$ matrix, let $\text{null } A$ be the set of all solutions to the homogeneous linear system $Ax = 0$.

$$\text{null } A = \{ x \in \mathbb{R}^n \mid Ax = 0 \}$$

Since $Ax = 0$ always has at least the trivial solution $x = 0$, $\text{null } A$ is a nonempty set.

If $x \in \text{null } A$ and c is any scalar,

$$A(cx) = c(Ax) = c \cdot 0 = 0 ;$$

$\Rightarrow cx$ is also in $\text{null } A$.

And, if $x, y \in \text{null } A$, then:

$$A(x+y) = Ax + Ay = 0 + 0 = 0$$

$\Rightarrow (x+y)$ is also in $\text{null } A$.

Thus, $\text{null } A$ is a subspace of \mathbb{R}^n ; i.e.:

The set of all solutions to the $m \times n$ homogeneous system $Ax = 0$ forms a subspace of \mathbb{R}^n , called the nullspace of the matrix A .

Ex: Find $\text{null } A$ for

$$A = \begin{bmatrix} 1 & 1 & 1 & 0 \\ 2 & 1 & 0 & 1 \end{bmatrix}$$

LIST OF EQUIVALENCIES FOR $n \times n$ MATRICES (UPDATE)

If A is an $n \times n$ matrix, the following statements are equivalent (i.e., any one of them implies all the others)

LIST A

A is nonsingular (has an inverse)

$$\text{rank } A = n$$

The column vectors of A are linearly independent & span \mathbb{R}^n (i.e., form a basis for \mathbb{R}^n)

The row vectors of A are linearly independent & span $\mathbb{R}^{1 \times n}$ (i.e., form a basis for $\mathbb{R}^{1 \times n}$)

The linear system $A \mathbf{x} = \mathbf{b}$ has a *unique* solution (for any \mathbf{b}): $\mathbf{x} = A^{-1}\mathbf{b}$

The homogeneous system $A \mathbf{x} = \mathbf{0}$ has only the trivial solution ($\mathbf{x} = \mathbf{0}$)

$\text{null } A$ contains only the zero vector
[$\dim(\text{null } A) = 0$]

A is row equivalent to the $n \times n$ identity matrix

A can be expressed as a product of elementary matrices $\{E_i\}$

LIST B

A is singular (has *no* inverse)

$$\text{rank } A < n$$

The column vectors of A are linearly dependent & do *not* span \mathbb{R}^n (do not from a basis for \mathbb{R}^n)

The row vectors of A are linearly dependent & do *not* span $\mathbb{R}^{1 \times n}$ (do not from a basis for $\mathbb{R}^{1 \times n}$)

The linear system $A \mathbf{x} = \mathbf{b}$ has either *no* solution or *infinitely many* solutions, depending on \mathbf{b}

The homogeneous system $A \mathbf{x} = \mathbf{0}$ has infinitely many solutions

$$1 \leq \dim(\text{null } A) \leq n$$

A is *not* row equivalent to the $n \times n$ identity matrix

A *cannot* be expressed as a product of elementary matrices $\{E_i\}$

LIST OF PROPERTIES FOR $m \times n$ MATRICES

If A is an $m \times n$ matrix, the following are true:

LIST A ($m < n$)

$$0 \leq \text{rank } A \leq m$$

The homogeneous system $A x = 0$ has infinitely many solutions

$$\text{rank } A + \dim(\text{null } A) = n$$

The column vectors of A cannot be linearly independent

The row vectors of A cannot span $\mathbb{R}^{1 \times n}$

The row space and column space of A have the same dimension, equal to $\text{rank } A$

If $\text{rank } A = m$, the row vectors of A are linearly independent

The system $A x = b$ is consistent iff* b is in the column space of A

The system $A x = b$ is consistent for all b in \mathbb{R}^m iff the column vectors of A span \mathbb{R}^m

LIST B ($m > n$)

$$0 \leq \text{rank } A \leq n$$

The nonhomogeneous system $A x = b$ may have no solution if $b \neq 0$

$$\text{rank } A + \dim(\text{null } A) = n$$

The column vectors of A cannot span \mathbb{R}^m

The row vectors of A cannot be linearly independent

The row space and column space of A have the same dimension, equal to $\text{rank } A$

If $\text{rank } A = n$, the column vectors of A are linearly independent

The system $A x = b$ is consistent iff* b is in the column space of A (same)

The system $A x = b$ cannot be consistent for all b in \mathbb{R}^m

The system $A x = b$ has at most one solution for every b in \mathbb{R}^m iff the column vectors of A are linearly independent

* iff: "if and only if"