

EE16A

Vector Spaces: Null-spaces and Column-spaces

Last time: Matrix inverses

$$\mathbf{A}\vec{x} = \vec{b} \quad \longrightarrow \quad \vec{x} = \mathbf{A}^{-1}\vec{b}$$

- If A is square and its columns are linearly independent, then A is invertible
- We can use Gaussian Elimination (Gauss-Jordan method) to find the inverse of a square matrix
- Once we have inverse, we can use it to solve system of equations

So matrix inverse is like division? Sort of, but matrix division doesn't technically exist

What if $Ax=b$ has infinite solutions? No way to predict x from b , so A is not invertible

Equivalent Statements:

- Matrix A is **invertible**
- $Ax=b$ has a unique solution
- A has linearly independent columns (A is **full rank**)
- A has a **trivial nullspace**
- The **determinant** of A is not zero

Jargon, old and new

The **range/span** of a set of vectors is the set of all possible linear combinations, i.e. the space of all outputs it can get to:

$$\text{span} \{ \vec{a}_1, \vec{a}_2, \dots, \vec{a}_M \} \triangleq \left\{ \sum_{m=1}^M \alpha_m \vec{a}_m \mid \overbrace{\alpha_1, \alpha_2, \dots, \alpha_M \in \mathbb{R}}^{\text{coeffs. are scalars}} \right\}$$

the span of a vectors *is defined as* *the set of all possible lin. combos. of the vectors*

The **dimensions** of a space tell you the degrees-of-freedom

The **rank** is the dimension of the span of the columns of A

- number of linearly independent columns of A
- must be equal or smaller than space

Today's jargon



- **Nullspace** of a matrix A is the set of solutions to $Ax=0$
- A **vector space** is a set of vectors connected by two operators $(+, \times)$
- A vector **subspace** is a subset of vectors that have nice properties
- A **basis** for a vector space is a minimum set of vectors needed to represent all vectors in the space
- **Dimension** of a vector space is the number of basis vectors
- **Column space** is the span(range) of the columns of a matrix
- **Row space** is the span of the rows of a matrix

$A\vec{x} = \vec{0}$ How many solutions does it have?

if A invertible,
one unique sol'n.

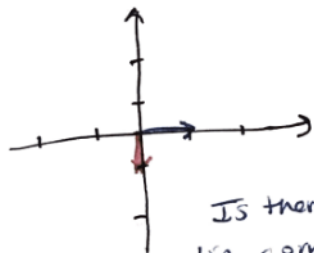
Ex. $\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

lin. indep. cols!

What is sol'n? from graph $\vec{x} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

or do G.E. $\begin{bmatrix} 1 & 0 & | & 0 \\ 0 & -1 & | & 0 \end{bmatrix}$

$\begin{bmatrix} 1 & 0 & | & 0 \\ 0 & 1 & | & 0 \end{bmatrix} \rightarrow x_1 = 0, x_2 = 0 \checkmark$



Is there any other
lin. combo. that
gives zero? No!

Ex:

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

cols lin. dep.
 \rightarrow not invertible!

$A\vec{x} = \vec{0}$ won't have unique sol'n

$\begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

\rightarrow G.E.

$\begin{bmatrix} 1 & 2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \rightarrow x_2 = t \leftarrow \text{free variable}$
 $x_1 + 2x_2 = 0 \rightarrow x_1 + 2t = 0$
 $x_1 = -2t$

so if i have a vector $\vec{v} = \begin{bmatrix} -2x_2 \\ x_2 \end{bmatrix} = \begin{bmatrix} -2t \\ t \end{bmatrix} \leftarrow \text{a sol'n to the eqn for all } t$

$\begin{bmatrix} -2t \\ t \end{bmatrix} = t \cdot \begin{bmatrix} -2 \\ 1 \end{bmatrix} \leftarrow \text{span} \left\{ \begin{bmatrix} -2 \\ 1 \end{bmatrix} \right\}$

are sol'n's to

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

aka **NULL SPACE**

Null Space of Matrix A : set of all solutions to $A\vec{x} = \vec{0}$

$\text{Null}(A), N(A)$

\rightarrow one example of a "vector space"

A has a trivial nullspace if $A\vec{x} = \vec{0}$ only has $\vec{0}$ as a sol'n (zero is always a sol'n)

How does this connect to invertibility?

If $A\vec{x} = \vec{0}$ has unique sol'n (A invertible) \rightarrow trivial nullspace

Is null space always a span?

will always be a vector space, which can be written as a span

Nullspace can help us characterize all the sol'n's to $A\vec{x} = \vec{b}$.

$A\vec{x} = \vec{b} \rightarrow A\vec{x}_1 = \vec{b}$

\uparrow some sol'n

if i know $\vec{v}_0 \in \text{Null}(A)$

$A\vec{v}_0 = \vec{0}$

Then $\vec{x}_1 + t \cdot \vec{v}_0 \Rightarrow$ also a sol'n \leftarrow tells set of sol'n's.

because $A(\vec{x}_1 + t \cdot \vec{v}_0) = \vec{b}$

$A\vec{x}_1 + A \cdot t \cdot \vec{v}_0 = \vec{b}$

$A\vec{x}_1 + t A\vec{v}_0 = \vec{b}$

$\vec{0}$ (in nullspace!)

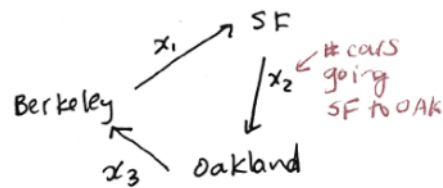
$A\vec{x}_1 = \vec{b}$

\uparrow particular sol'n

Nullspace will
be very useful
in Module 2!

Traffic

measuring for
better flow \rightarrow Bay Area
 \rightarrow Vandalia



"what goes in must
come out?"
Assume no accumu-
lation (no parking)

$$\text{so } x_1 - x_2 = 0$$

$$x_2 - x_3 = 0$$

$$x_3 - x_1 = 0$$

What measurements do I need to find x_i 's?

At least one...

$$\begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \rightarrow \text{find null space } x_1, x_2, x_3$$

$$\xrightarrow{R_3 + R_1} \begin{bmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 1 & -1 & | & 0 \\ 0 & -1 & 1 & | & 0 \end{bmatrix} \xrightarrow{R_3 + R_2} \begin{bmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 1 & -1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

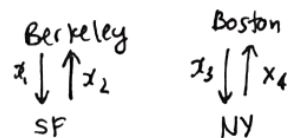
Infinite solns! basic free

How many meas. do you need to understand # of cars flowing?

one! x_1 predicts x_2, x_3

$\dim(\text{Nullspace}) \rightarrow \# \text{ free variables}$

What if it was!



Now need at least 2 meas.

what would be $\dim(\text{Nullspace})$;

2 free variables.

Vector spaces

Take a set of ^{elements (e.g. vectors)} ~~vectors~~ V denoted by V , a set of scalars \mathbb{F} (e.g. $\alpha_1, \alpha_2, \dots, \alpha_n \in \mathbb{R}$), and two operators: $(+)$ plus? (\cdot) multiply?
 $\left. \begin{array}{l} \text{operates on} \\ \text{pairs of elements} \end{array} \right\}$ so vectors can interact
 $\left. \begin{array}{l} \text{defined over some } \alpha \in \mathbb{R} \\ \text{scalars} \end{array} \right\}$ and element $\vec{v} \in V \Rightarrow \alpha \cdot \vec{v}$
 $\left. \begin{array}{l} \text{element is} \\ \text{in vector space} \end{array} \right\}$

We say that V (with the two operators) is a VECTORSPACE if the following properties (axioms) are satisfied:
 \leftarrow statement that is established/accepted

$\forall \vec{x}, \vec{y}, \vec{z} \in V$ and $\forall \alpha, \beta \in \mathbb{R}$:
 \leftarrow for all \leftarrow 3 vectors that are in the set \leftarrow for all \leftarrow scalars that are real

- "Axioms of Closure" (can't escape the set)
- ① $\alpha \vec{x} \in V \rightarrow$ scaling an element stays in the set
 - ② $\vec{x} + \vec{y} \in V \rightarrow$ adding elements stays in the set
- "Axioms of Addition" (+)
- ③ $\vec{x} + (\vec{y} + \vec{z}) = (\vec{x} + \vec{y}) + \vec{z} \rightarrow$ Associative
 \leftarrow order of addition doesn't matter
 - ④ $\vec{x} + \vec{y} = \vec{y} + \vec{x} \rightarrow$ Commutative
 - ⑤ $\exists \vec{0} \in V$ s.t. $\vec{x} + \vec{0} = \vec{x} \rightarrow$ Additive Identity
 \leftarrow such that \leftarrow there exists some zero vector (origin) \leftarrow if I add zero to an element it doesn't change
 - ⑥ $\exists (-\vec{x}) \in V$ s.t. $\vec{x} + (-\vec{x}) = \vec{0} \rightarrow$ Additive Inverse
 \leftarrow there exists a minus x element in the set \leftarrow adding to element takes you back to zero
- "Axioms of Scaling" (\cdot)
- ⑦ Distributivity: $\alpha \cdot (\vec{x} + \vec{y}) = \alpha \cdot \vec{x} + \alpha \cdot \vec{y}$ (vector addition)
 - ⑧ Distributivity: (scalar addition) $(\alpha + \beta) \cdot \vec{x} = \alpha \cdot \vec{x} + \beta \cdot \vec{x}$
 - ⑨ Associative: (multiplication) $\alpha \cdot (\beta \cdot \vec{x}) = (\alpha \cdot \beta) \cdot \vec{x}$
 \leftarrow this operator b/w scalar & vector
 - ⑩ Multiplicative Identity: $\exists 1 \in \mathbb{F}$ where $1 \cdot \vec{x} = \vec{x}$
 \leftarrow This is called multiplicative identity

Is \mathbb{R} a vector space? Is \mathbb{R}^n ? yes.

Example 1: $V_1 = \left\{ \begin{bmatrix} a & b \\ c & d \end{bmatrix} \mid a, b, c, d \in \mathbb{R} \right\} = \mathbb{R}^{2 \times 2}$
 \leftarrow the set \leftarrow all 2×2 matrices \leftarrow whose elements given are real scalars

Is it a vector space?
 yes.

Let's verify from the definition:

- ✓ ① $\alpha \vec{x} \in V$, $\alpha \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} \alpha a & \alpha b \\ \alpha c & \alpha d \end{bmatrix} \leftarrow$ still in set!
- ✓ ② $\vec{x} + \vec{y} \in V$, $\begin{bmatrix} a & b \\ c & d \end{bmatrix} + \begin{bmatrix} e & f \\ g & h \end{bmatrix} = \begin{bmatrix} a+e & b+f \\ c+g & d+h \end{bmatrix} \leftarrow$ still in set!
- ✓ ③ $\vec{x} + (\vec{y} + \vec{z}) = (\vec{x} + \vec{y}) + \vec{z}$ yes, matrix addition for 2×2 is Associative!
- ✓ ④ $\vec{x} + \vec{y} = \vec{y} + \vec{x}$ Also commutative
- ✓ ⑤ zero element s.t. $\vec{x} + \vec{0} = \vec{x}$ yes! $\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$
- ✓ ⑥ minus \vec{x} element s.t. $\vec{x} + (-\vec{x}) = \vec{0}$ yes! $\begin{bmatrix} -a & -b \\ -c & -d \end{bmatrix} = -\vec{x}$
- ✓ ⑦ $\alpha \cdot (\vec{x} + \vec{y}) = \alpha \cdot \vec{x} + \alpha \cdot \vec{y}$ (distributive in vector addition)
- ✓ ⑧ $(\alpha + \beta) \cdot \vec{x} = \alpha \cdot \vec{x} + \beta \cdot \vec{x}$ distributive in scalar addition
 e.g. $(\alpha + \beta) \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} (\alpha + \beta)a & (\alpha + \beta)b \\ (\alpha + \beta)c & (\alpha + \beta)d \end{bmatrix} = \begin{bmatrix} \alpha a & \alpha b \\ \alpha c & \alpha d \end{bmatrix} + \begin{bmatrix} \beta a & \beta b \\ \beta c & \beta d \end{bmatrix} = \alpha \begin{bmatrix} a & b \\ c & d \end{bmatrix} + \beta \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
- ✓ ⑨ Associative (multiplication): $\alpha \cdot (\beta \vec{x}) = (\alpha \beta) \cdot \vec{x}$
- ✓ ⑩ Multiplicative Identity: $\exists 1 \in \mathbb{F}$ where $1 \cdot \vec{x} = \vec{x}$

All axioms are satisfied

$\therefore V_1 = \mathbb{R}^{2 \times 2}$ with operators $(+)$ and (\cdot) is a vector space!

Example 2: $V_2 = \{ \alpha \mid \alpha \geq 0, \alpha \in \mathbb{R} \} = \mathbb{R}^+$
 \leftarrow scalars \leftarrow all non-negative \leftarrow real \leftarrow all non-negative real #s

Is it a vector space? No!
 \leftarrow is not in the set

For example $3 \in V_2$, but $-3 \notin V_2$,
 axiom ⑥ is not satisfied! \therefore Not a vector space

Example 3:

$$\mathbb{V}_3 = \{ f: \mathbb{R} \rightarrow \mathbb{R} \}$$

all the functions that map real to real

$$\forall f, g, h \in \mathbb{V}_3 \text{ and } \alpha, \beta \in \mathbb{R}$$

elements
in set

Is it a vector space?

e.g.
 $f(x) = x$
 $f(x) = 2x$
 $f(x) = x^2$
 $f(x) = e^x$

Let's check axioms:

✓ ① $\ell \triangleq \alpha f$
some new function \uparrow is defined as Is it still real? yes!

✓ ② $\ell \triangleq f + g$ Is it still real? yes

✓ ③ $\ell \triangleq f + (g + h)$
 \uparrow is output (for real input) real? yes

$$\ell: \mathbb{R} \rightarrow \mathbb{R}$$

\uparrow some function that has real input & output. does order matter? no!

1st evaluate $f(x), g(x), h(x)$
 \hookrightarrow add them
~~Real~~

$$f + (g + h) = (f + g) + h \checkmark$$

✓ ④

✓ ⑤ zero function $\phi(x) \triangleq 0$ satisfies this & it is real (in set)!

✓ ⑥ minus element $\ell(x) \triangleq -f(x)$ $f(x) + (-f(x)) = \phi(x) \checkmark$
Is it real? yes

~~⑦ $\ell \triangleq \alpha f + \beta g$~~

✓ ⑦ $\alpha(f + g) = \alpha f + \alpha g$ What if I have: $f(x) = e^x$?

✓ ⑧ $(\alpha + \beta) \cdot f = \alpha f + \beta f$
 $\ell(x) \neq e^{-x}$ No!
 $\ell(x) = -e^x$

✓ ⑨ $\alpha \cdot (\beta \cdot f) = (\alpha \cdot \beta) \cdot f$

✓ ⑩ $1 \cdot f = f$

$\therefore \mathbb{V}_3$ is a vector space!

Subspaces

Want to narrow down vector space to smaller set of possibilities, but still keep 'nice' properties.

A subspace U consists of a subset of the set V in the vector space (V, F) (including operations $(\cdot), (+)$) \rightarrow can write as $U \subset V$

set of vectors
scalars

a linear vector subspace is a subset
e.g. neighborhood \subset city

Subspaces must have 3 properties:

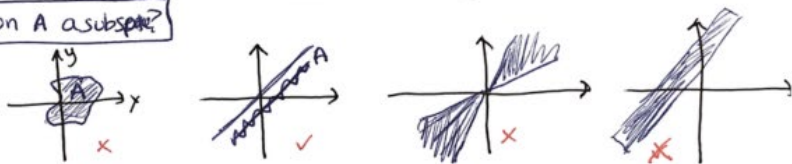
① Contains the zero vector $\vec{0} \in U$

② Closed under vector addition: for any two vectors $\vec{v}_1, \vec{v}_2 \in U$, their sum is also in subspace $\rightarrow \vec{v}_1 + \vec{v}_2 \in U$

can't escape subset! (by +, ·)

③ Closed under scalar multiplication: for any vector $\vec{v} \in U$ and scalar $\alpha \in F$ the product $\alpha \cdot \vec{v}$ must also be in $U \rightarrow \alpha \cdot \vec{v} \in U$

Is region A a subspace?



"A subspace is a ^{sub}set of vectors in a vector space ~~that~~ where any linear combinations of the vectors ^{in the subset} lies within the set."

Recall: Def'n RANGE of matrix $A \in \mathbb{R}^{n \times m}$ is the space of all outputs that the operator A can map to.

Range $(A) \subset \mathbb{R}^n$, but is it a subspace?

Let's check:

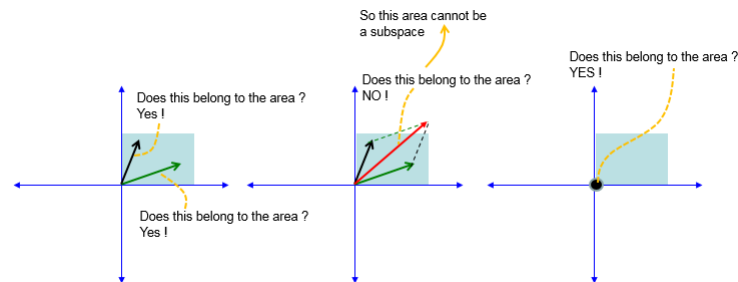
① $A\vec{0} = \vec{0}$, so $\vec{0}$ is in range(A) ✓

② if \vec{v}_1, \vec{v}_2 in range(A) then there exists $\vec{u}_1 \in \mathbb{R}^m$ s.t. $A\vec{u}_1 = \vec{v}_1$ and $\vec{u}_2 \in \mathbb{R}^m$ s.t. $A\vec{u}_2 = \vec{v}_2$

$\vec{v}_1 + \vec{v}_2 = A\vec{u}_1 + A\vec{u}_2 = A(\vec{u}_1 + \vec{u}_2)$ due to distributivity
 $\therefore \vec{v}_1 + \vec{v}_2$ in range ✓

③ if \vec{v} is in range(A), then there exists $\vec{u} \in \mathbb{R}^m$ such that $A\vec{u} = \vec{v} \rightarrow \alpha A\vec{u} = A(\alpha\vec{u})$ ✓

\therefore range(A) is a subspace.



Example 1 Consider $\mathbb{W}_1 = \left\{ \begin{bmatrix} a & b \\ 0 & d \end{bmatrix} \mid a, b, d \in \mathbb{R} \right\}$ set of all upper triangular 2×2 matrices

$\mathbb{W}_1 \subseteq \mathbb{V}_1$
is a subset \nwarrow all 2×2 matrices

so just need to check a few axioms (3 properties for subspace)

① Contains zero vector $\vec{0} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$ is in \mathbb{W}_1 ✓ still upper triangular

② $\vec{v}_1 + \vec{v}_2 \in \mathbb{W}_1$

$$\begin{bmatrix} a_1 & b_1 \\ 0 & d_1 \end{bmatrix} + \begin{bmatrix} a_2 & b_2 \\ 0 & d_2 \end{bmatrix} = \begin{bmatrix} a_1 + a_2 & b_1 + b_2 \\ 0 & d_1 + d_2 \end{bmatrix} \leftarrow \text{still upper triangular} \checkmark$$

③ $\alpha \vec{v} \in \mathbb{W}_1$

$$\alpha \begin{bmatrix} a & b \\ 0 & d \end{bmatrix} = \begin{bmatrix} \alpha a & \alpha b \\ 0 & \alpha d \end{bmatrix} \leftarrow \text{still upper triangular} \checkmark$$

$\therefore \mathbb{W}_1$ is a subspace.

Why do we need zero?

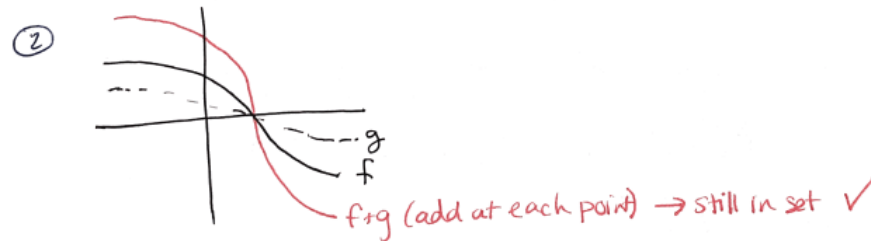
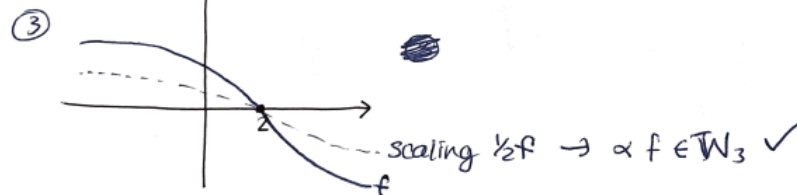
I don't want to call empty set a subspace, so just ensures that it's not empty (convention)

Example 2

Consider $\mathbb{W}_3 = \left\{ f: \mathbb{R} \rightarrow \mathbb{R} \mid f(2) = 0 \right\}$
functions map real \rightarrow real but all have $f(2) = 0$

$\mathbb{W}_3 \subseteq \mathbb{V}_3$
subset \nwarrow all real functions

Check 3 axioms:



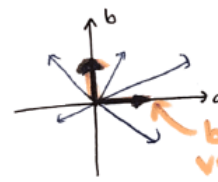
Theorem: Let \mathbb{V} be a v.s. and $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_N\} \subset \mathbb{V}$, then $\text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_N\}$ is ALWAYS a v.s. (and a subspace of \mathbb{V})

Bases → the minimum set of vectors needed to represent all vectors in the vector space. But maybe some vectors in the set are redundant (linearly dependent).

What is most efficient representation of vector space?

e.g. $\left\{ \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 0.5 \\ -0.7 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} \pi \\ e \end{bmatrix}, \begin{bmatrix} -6 \\ 4 \end{bmatrix}, \begin{bmatrix} 4 \\ -6 \end{bmatrix} \right\}$ → lots are lin. dep.!

Consider vector space is entire 2D plane: $\vec{v} = \begin{bmatrix} a \\ b \end{bmatrix} \mid a, b \in \mathbb{R}$



example basis vectors

any two vectors can span the vector space

Lots of choices of vectors span the space. But we don't need them all. Just pick two!

Definition: Given a vector space (V, \mathbb{F}) , a set of vectors $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$ is a **BASIS** of the vector space if:

- $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$ are linearly independent vectors, *
- AND for any vector $\vec{v} \in V$, there exist scalars $\alpha_1, \alpha_2, \dots, \alpha_n \in \mathbb{F}$ such that $\vec{v} = \alpha_1 \vec{v}_1 + \alpha_2 \vec{v}_2 + \dots + \alpha_n \vec{v}_n$.

any vector in the space can be written as a linear combo. of the basis vectors

"lin. ind. AND spans the vector space"

If I pick basis vectors $\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}$, is it unique?

No, for example could pick any two lin. ind. vectors in 2D space.

Dimension The dimension of a vector space is the number of basis vectors.

Does dimension change if I pick different basis vectors? No. Will always

have same number of basis vectors! (related to Rank of Matrix...)

→ If it could be represented w fewer, then not lin. ind. and ∴ not a basis

→ Any set with fewer vectors than 2 (from ex. above \mathbb{R}^2) will not span the vector space so is not a basis set. (can't describe all vectors in 2D space)

COLUMN SPACE: the span of the columns of a matrix (\rightarrow = RANGE)

ROW SPACE: the span of the rows of a matrix

Are they both subspaces? Yes.

Do subspaces have bases? Yes. It is ~~the~~ a set of linearly independent vectors that span the subspace.
Dimension of subspace is # vectors in bases.

Example:

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \text{range}(A) = \left\{ \alpha \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + \beta \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + \gamma \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \right\}$$

3x3 \rightarrow input space has dimension of 3

real scalars

dim. output space?

this one is useless!

these two lin. ind.

So $\dim(\text{range}(A)) = 2$

Can $\dim(\text{range})$ be larger than $\dim(A)$? No!

Where does extra dimension go? To the **NULLSPACE**

Nullspace of A consists of all vectors \vec{x} in \mathbb{R}^m such that $A\vec{x} = \vec{0}$

$$N(A) = \left\{ \vec{x} \mid A\vec{x} = \vec{0}, \vec{x} \in \mathbb{R}^m \right\}$$

Null space of matrix A

is the set of input vectors that get mapped to zero by A

(put \vec{x} in, get $\vec{0}$ out)

\rightarrow means \vec{x} not measurable

What is dimension of the nullspace? Should be $\leq m$ \leftarrow # components in all input vectors.

However, unless A is zero matrix, then not all $\vec{x} \rightarrow \vec{0}$, so should be $< m$

How many independent ways can we create the zero vector by taking lin. combos of the cols of A ?

Recall $Ax = b$ $\leftarrow \vec{0}$ means not measured \rightarrow null space is things you can't measure with this system