

Determining whether $\mathbf{Ax} = \mathbf{b}$ has a solution thus amounts to testing whether \mathbf{b} is in the span of the columns of \mathbf{A} . This particular span is known as the **column space** or the **range** of \mathbf{A} .

In order for the system $\mathbf{Ax} = \mathbf{b}$ to have a solution for all values of $\mathbf{b} \in \mathbb{R}^m$, we therefore require that the column space of \mathbf{A} be all of \mathbb{R}^m . If any point in \mathbb{R}^m is excluded from the column space, that point is a potential value of \mathbf{b} that has no solution. The requirement that the column space of \mathbf{A} be all of \mathbb{R}^m implies immediately that \mathbf{A} must have at least m columns, i.e., $n \geq m$. Otherwise, the dimensionality of the column space would be less than m . For example, consider a 3×2 matrix. The target \mathbf{b} is 3-D, but \mathbf{x} is only 2-D, so modifying the value of \mathbf{x} at best allows us to trace out a 2-D plane within \mathbb{R}^3 . The equation has a solution if and only if \mathbf{b} lies on that plane.

Having $n \geq m$ is only a necessary condition for every point to have a solution. It is not a sufficient condition, because it is possible for some of the columns to be redundant. Consider a 2×2 matrix where both of the columns are identical. This has the same column space as a 2×1 matrix containing only one copy of the replicated column. In other words, the column space is still just a line, and fails to encompass all of \mathbb{R}^2 , even though there are two columns.

Formally, this kind of redundancy is known as **linear dependence**. A set of vectors is **linearly independent** if no vector in the set is a linear combination of the other vectors. If we add a vector to a set that is a linear combination of the other vectors in the set, the new vector does not add any points to the set's span. This means that for the column space of the matrix to encompass all of \mathbb{R}^m , the matrix must contain at least one set of m linearly independent columns. This condition is both necessary and sufficient for equation 2.11 to have a solution for every value of \mathbf{b} . Note that the requirement is for a set to have exactly m linear independent columns, not at least m . No set of m -dimensional vectors can have more than m mutually linearly independent columns, but a matrix with more than m columns may have more than one such set.

In order for the matrix to have an inverse, we additionally need to ensure that equation 2.11 has *at most* one solution for each value of \mathbf{b} . To do so, we need to ensure that the matrix has at most m columns. Otherwise there is more than one way of parametrizing each solution.

Together, this means that the matrix must be **square**, that is, we require that $m = n$ and that all of the columns must be linearly independent. A square matrix with linearly dependent columns is known as **singular**.

If \mathbf{A} is not square or is square but singular, it can still be possible to solve the equation. However, we can not use the method of matrix inversion to find the