# Lesson 6

# Chapter 4 Vector Spaces

- ▶ Vector Spaces and Subspaces
- ► Null Spaces, Column Space and Linear Transformations
  - ▶ Linearly Independent Sets; Bases
    - ➤ Coordinate Systems

- ▶ The Dimension of a Vector Space
- → Rank
  - **→** Change of Basis

Vektorrum

A vector space is a nonempty set V of objects, called *vectors*, on which are defined two operations called: *addition* and *multiplication* by scalars (real numbers), subject to the ten axioms (or rules) listed below. The axioms must hold for all vectors  $\mathbf{u}$ ,  $\mathbf{v}$  and  $\mathbf{w}$  in V and for all scalars c and d.

- $\rightarrow$  1. The sum of **u** and **v**, denoted by **u**+**v** is in  $V. \rightarrow Closed$  under addition
  - 2. u + v = v + u.
  - 3. (u + v) + w = v + (u + w).
- $\rightarrow$  4. There is a zero vector in V such that  $\mathbf{u} + \mathbf{0} = \mathbf{u}$ .  $\rightarrow$  Neutral element
  - 5. For each u in V there is a vector  $-\mathbf{u}$  in V such that  $\mathbf{u} + (-\mathbf{u}) = \mathbf{0} \rightarrow Inverse$  element
  - 6. The scalar multiple of  $\mathbf{u}$  by c, denoted by  $c\mathbf{u}$ , is in V.  $\rightarrow$  Closed under multiplication
  - 7.  $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$ .
  - 8.  $(c+d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$ .
  - 9. c(du) = (cd)u.
  - 10. 1u = u.  $\rightarrow$  Neutral element

#### **Definition**

Underrum

A subspace of a vector space V is a subset H of V that has three properties:

- 1. The zero vector from V is in H.
- 2. H is closed under vector addition. That is, for each  $\mathbf{u}$  and  $\mathbf{v}$  in H, the sum  $\mathbf{u} + \mathbf{v}$  is in H.
- 3. H is closed under multiplication by scalars. That is, for each  $\mathbf{u}$  in H and each scalar c, the vector  $c\mathbf{u}$  is in H.

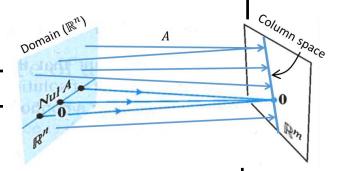
A subspace forms a vector space by itself.

#### **Definition**

Nul-rum

The null space of a  $m \times n$  matrix A, written as Nul A, is the set of all solutions of the homogeneous equation  $A\mathbf{x} = \mathbf{0}$ .

Nul 
$$A = \{ \mathbf{x} | \mathbf{x} \in \mathbb{R}^n \text{ and } A\mathbf{x} = \mathbf{0} \}$$



#### **Definition**

Søjle-rum

The column space of an  $m \times n$  matrix A, written as Col A, is the set of all linear combinations of the columns of A. If

$$A = [\mathbf{a}_1 \dots \mathbf{a}_n]$$
, then

$$Col A = Span\{a_1, ..., a_n\} = \{b | b = Ax, \forall x \in \mathbb{R}^m\}$$

# 4.3 Linearly Independent Sets; Bases

$$\mathbb{H} = Span\{b_1, b_2, \cdots, b_p\}$$

$$\{\boldsymbol{v}_1,\boldsymbol{v}_2,\cdots,\boldsymbol{v}_p\}\in\mathbb{V}$$
:

#### **Linear independent:**

$$c_1 \cdot \boldsymbol{v}_1 + c_2 \cdot \boldsymbol{v}_2 + \dots + c_p \cdot \boldsymbol{v}_p = \boldsymbol{0} \Rightarrow \text{Only trivial solution (all } c_i = 0)$$

#### **Linear dependent:**

$$c_1 \cdot v_1 + c_2 \cdot v_2 + \dots + c_p \cdot v_p = 0 \Rightarrow \text{Non-trivial solution exist (at least one } c_i \neq 0)$$

#### Theorem 4.4

An indexed set  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p\}$  of two or more vectors, with  $\mathbf{v}_1 \neq \mathbf{0}$  is linearly dependent if and only if some  $\mathbf{v}_j$  with j > 1 is a linear combination of the preceding vectors,  $\mathbf{v}_1, \dots \mathbf{v}_{j-1}$ .

# <u>Ex 1</u>

$$\left\{ \begin{bmatrix} 2\\1 \end{bmatrix}, \begin{bmatrix} 1\\2 \end{bmatrix}, \begin{bmatrix} 0\\1 \end{bmatrix} \right\} \epsilon \mathbb{R}^2$$

$$\{\boldsymbol{p}_1, \boldsymbol{p}_2, \boldsymbol{p}_3, \boldsymbol{p}_4\} \in \mathbb{P}$$

$$p_1(t) = 1;$$
  $p_2(t) = t;$   $p_3(t) = 4 - t;$   $p_4(t) = t^2 - t;$ 

#### Definition of basis:

Let H be a subspace of a vector space V. An indexed set of vectors  $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_p\}$  in V is a **basis** for H if

- $\triangleright$  B is a linearly independent set, and  $\rightarrow$  no unnecessary vectors
- the subspace spanned by  $\mathcal{B}$  coincides with H; that is,  $H = \operatorname{Span}\{\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_p\}$ .
- → Smallest possible spanning set
- > Largest possible linear independent spanning set

or

A basis for V is a linearly independent set of vectors that spans V.

$$\mathbf{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}; \ \mathbf{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}; \ \mathbf{e}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}; \ \cdots; \ \mathbf{e}_n = \begin{bmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}$$

## $\rightarrow$ Standard basis for $\mathbb{R}^n$

$$S = \left\{1, t, t^2, \cdots, t^n\right\}$$

# $\rightarrow$ Standard basis for $\mathbb{P}_n$

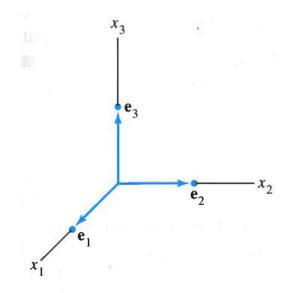
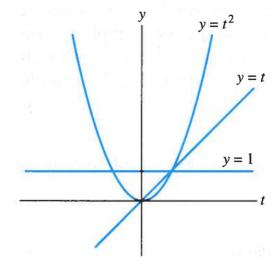


FIGURE 1 The standard basis for  $\mathbb{R}^3$ .



**FIGURE 2** The standard basis for  $\mathbb{P}_2$ .

$$\underbrace{\mathsf{Ex}\; 2} \quad \left\{ \begin{bmatrix} 3 \\ 0 \\ -6 \end{bmatrix}, \begin{bmatrix} -4 \\ 1 \\ 7 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 5 \end{bmatrix} \right\} \text{ basis for } \mathbb{R}^3 ?$$

 $\rightarrow$  Linearly independent?  $c_1 \cdot v_1 + c_2 \cdot v_2 + c_3 \cdot v_3 = 0 \Rightarrow Ax = 0$ 

$$\Rightarrow \begin{bmatrix} 3 & -4 & -2 & 0 \\ 0 & 1 & 1 & 0 \\ -6 & 7 & 5 & 0 \end{bmatrix} \sim \begin{bmatrix} 3 & -4 & -2 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & -1 & 1 & 0 \end{bmatrix} \sim \begin{bmatrix} 3 & -4 & -2 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 2 & 0 \end{bmatrix}$$

 $\Rightarrow v_1, v_2$  and  $v_3$  linearly independent!

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \in \mathbb{R}^3$$
:  $\mathbf{x} = c_1 \cdot \mathbf{v}_1 + c_2 \cdot \mathbf{v}_2 + c_3 \cdot \mathbf{v}_3 \Rightarrow A\mathbf{c} = \mathbf{x} \Rightarrow \mathbf{c} = A^{-1}\mathbf{x}$ 

A an invertible  $n \times n$  matrix:  $A = [a_1 \ a_2 \ \cdots \ a_n]$ 

$$\Rightarrow \{a_1, \, a_2, \cdots, \, a_n\}$$
 is a basis for  $\mathbb{R}^n$ 

by Theorem 2.8 (Invertible Matrix Theorem):

- a. A is an invertible matrix.
- e. The columns of A form a linearly independent set.
- h. The columns of A span  $\mathbb{R}^n$ .

# Theorem 4.5, The Spanning Set Theorem

Let  $S = \{\mathbf{v}_1, \dots, \mathbf{v}_p\}$  be a set in V, and let  $H = \operatorname{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ .

- ▶ If one of the vectors in S say,  $\mathbf{v}_k$  is a linear combination of the remaining vectors in S, then the set formed from S by removing  $\mathbf{v}_k$  still spans H.
- ▶ If  $H \neq \{0\}$  some subset of S is a basis for H.

Basis for *Nul A*:

$$Ax = 0 \implies \begin{cases} x_1 - 2x_2 - x_4 + 3x_5 = 0 \\ x_3 + 2x_4 - 2x_5 = 0 \end{cases} \implies \begin{cases} x_1 = 2x_2 + x_4 - 3x_5 \\ x_2 = x_2 \\ x_3 = -2x_4 + 2x_5 \\ x_4 = x_4 \\ x_5 = x_5 \end{cases}$$

$$\Rightarrow x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = x_2 \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} 1 \\ 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} -3 \\ 0 \\ 2 \\ 0 \\ 1 \end{bmatrix} = \sum_{x_i free} x_i \cdot v_i$$

$$\implies$$
 Basis for  $Nul\ A = \{\boldsymbol{v}_2, \boldsymbol{v}_4, \boldsymbol{v}_5\} = \{\boldsymbol{v}_i\}_{x_i\ free}$ 

(Linearly independent set)

Basis for *Col A*:

$$A \sim B \Rightarrow Ax = 0$$
 and  $Bx = 0$  have equal solutions x

$$x_1 \cdot \boldsymbol{a}_1 + x_2 \cdot \boldsymbol{a}_2 + \dots + x_5 \cdot \boldsymbol{a}_5 = \mathbf{0}$$
  $\Rightarrow$  Same linearly dependent/independent column vectors in  $A$  and  $B$   $x_1 \cdot \boldsymbol{b}_1 + x_2 \cdot \boldsymbol{b}_2 + \dots + x_5 \cdot \boldsymbol{b}_5 = \mathbf{0}$ 

$$\{m{b_1},m{b_3}\}$$
 linearly independent (pivot columns);  $m{b_2}=-2m{b_1}, \ m{b_4}=-m{b_1}+2m{b_3}, \ m{b_5}=-3m{b_1}-2m{b_3}$   $\{m{a_1},m{a_3}\}$  linearly independent (pivot columns)  $m{a_2}=-2m{a_1}, \ m{a_4}=-m{a_1}+2m{a_3}, \ m{a_5}=-3m{a_1}-2m{a_3}$ 

$$Col\ A = Span\{a_1, a_2, a_3, a_4, a_5\} = Span\{a_1, a_3\} \neq Span\{b_1, b_3\}$$

Basis for 
$$Col\ A=\{a_1,a_3\}=\{a_i\}_{pivot\ columns\ in\ A}$$

# Basis for *Nul A* (see chap. 4.2 ex.3):

Linearly independent

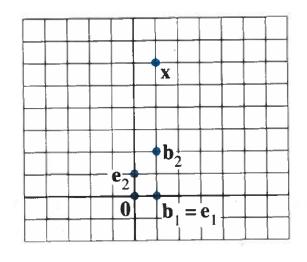
 $Ax = \mathbf{0} \rightarrow [A \ \mathbf{0}] \rightarrow \text{Reduced echelon form} \rightarrow x = \sum_{free\ variables} \dot{x_i v_i} \in Nul\ A$ 

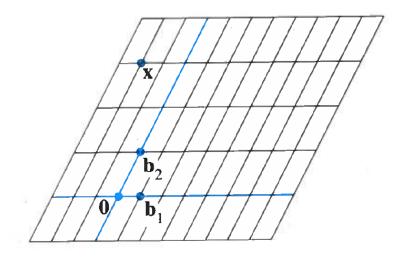
 $\rightarrow \{v_i\}$  basis for Nul A

# Basis for Col A:

The pivot columns of a matrix A form a basis for Col A.

# 4.4 Coordinate Systems





### Theorem 4.7, The Unique Representation Theorem

Let  $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_n\}$  be a basis for a vector space V. Then for each  $\mathbf{x}$  in V, there exist a <u>unique</u> set of scalars  $c_1, \dots, c_n$  such that

$$\mathbf{x}=c_1\mathbf{b}_1+\cdots+c_n\mathbf{b}_n.$$

#### **Definition**

Suppose  $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_n\}$  is a basis for V and  $\mathbf{x}$  is in V. The coordinates of  $\mathbf{x}$  relative to the basis  $\mathcal{B}$  (or the  $\mathcal{B}$ -coordinates of  $\mathbf{x}$ ) are the weights  $c_1, c_2, \dots c_n$  such that  $\mathbf{x} = c_1 \mathbf{b}_1 + c_2 \mathbf{b}_2 + \dots + c_n \mathbf{b}_n$ . Hence

$$\mathbf{x} \mapsto [\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ \vdots \\ c_n \end{bmatrix} \longleftarrow \begin{array}{c} \text{Coordinate vector of } \mathbf{x} \\ \text{(relative to } \mathbf{B}) \end{array}$$

Coordinate mapping (koordinat afbilding)

$$\mathcal{B} = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\}$$

Basis for 
$$\mathbb{R}^2$$
:  $\mathcal{B} = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\}$   $\mathcal{E} = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$   $\longleftarrow$  Standard basis for  $\mathbb{R}^2$ 

$$[x]_{\mathcal{B}} = \begin{bmatrix} -2\\3 \end{bmatrix} \implies x = -2 \cdot b_1 + 3 \cdot b_2 = -2 \begin{bmatrix} 1\\0 \end{bmatrix} + 3 \begin{bmatrix} 1\\2 \end{bmatrix} = \begin{bmatrix} 1\\6 \end{bmatrix} = 1 \cdot e_1 + 6 \cdot e_2 = [x]_{\mathcal{E}}$$

$$P_{\mathcal{B}} = \begin{bmatrix} \boldsymbol{b}_1 & \boldsymbol{b}_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \implies \boldsymbol{x} = [\boldsymbol{x}]_{\mathcal{E}} = P_{\mathcal{B}}[\boldsymbol{x}]_{\mathcal{B}} = \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} -2 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \\ 6 \end{bmatrix}$$

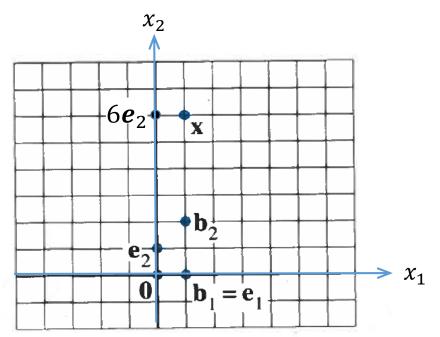


FIGURE 1 Standard graph paper.

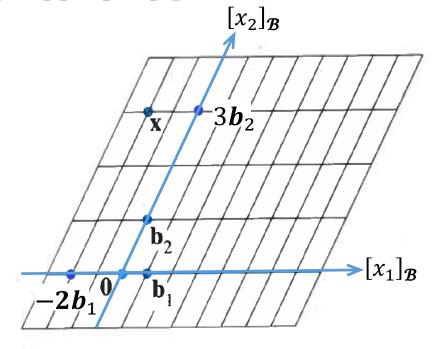


FIGURE 2  $\mathcal{B}$ -graph paper.

Basis for 
$$\mathbb{R}^2$$

**Ex 6** Basis for 
$$\mathbb{R}^2$$
:  $\mathcal{B} = \left\{ \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right\}$ 

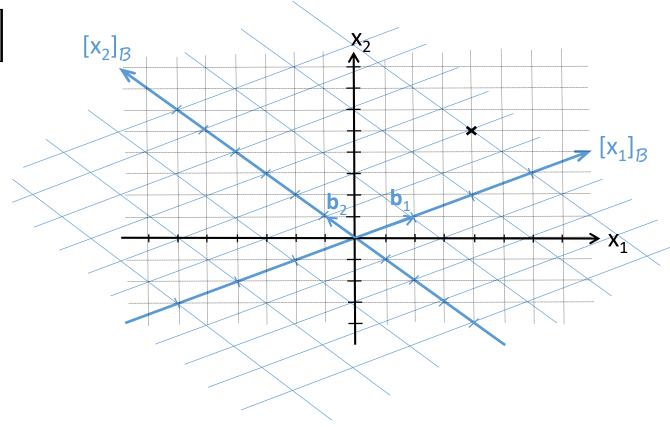
$$x = \begin{bmatrix} 4 \\ 5 \end{bmatrix} \Rightarrow [x]_{\mathcal{B}} = ?$$

$$\boldsymbol{x} = c_1 \cdot \boldsymbol{b}_1 + c_2 \cdot \boldsymbol{b}_2$$

$$\Rightarrow \begin{bmatrix} 2 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 4 \\ 5 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & -1 & 4 \\ 1 & 1 & 5 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & 2 \end{bmatrix}$$

$$\Rightarrow x = 3b_1 + 2b_2$$

$$\Rightarrow [x]_{\mathcal{B}} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$



Let  $\mathcal{B}=\{\boldsymbol{b_1},\,\boldsymbol{b_2},\cdots,\boldsymbol{b_n}\}$  be a basis of  $\mathbb{R}^n$  and  $[\boldsymbol{x}]_{\mathcal{B}}=[c_1\ c_2\ \cdots\ c_n]^T$ 

Change-of-coordinate matrix:  $P_{\mathcal{B}} = [\boldsymbol{b}_1 \ \boldsymbol{b}_2 \cdots \boldsymbol{b}_n] \leftarrow \frac{\text{Invertible according to}}{\text{Inverse Matrix Theorem}}$ 

Change-of-coordinates from  $\mathcal{B}$  to standard basis of  $\mathbb{R}^n$ :

$$\mathbf{x} = c_1 \cdot \mathbf{b}_1 + c_2 \cdot \mathbf{b}_2 + \dots + c_n \cdot \mathbf{b}_n = P_{\mathcal{B}}[\mathbf{x}]_{\mathcal{B}}$$

Change-of-coordinates from standard basis of  $\mathbb{R}^n$  to  $\mathcal{B}$ :

$$x \mapsto P_{\mathcal{B}}^{-1}x = [x]_{\mathcal{B}}$$
 — One-to-one linear transformation from  $\mathbb{R}^n$  onto  $\mathbb{R}^n$ 

Coordinate mapping

Ex 6 revised

Basis for 
$$\mathbb{R}^2$$
:  $\mathcal{B} = \left\{ \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right\}$ 

$$x = \begin{bmatrix} 4 \\ 5 \end{bmatrix} \Rightarrow [x]_{\mathcal{B}} = ?$$

$$P_{\mathcal{B}} = \begin{bmatrix} \boldsymbol{b}_1 & \boldsymbol{b}_2 \end{bmatrix} = \begin{bmatrix} 2 & -1 \\ 1 & 1 \end{bmatrix} \implies P_{\mathcal{B}}^{-1} = \frac{1}{3} \begin{bmatrix} 1 & 1 \\ -1 & 2 \end{bmatrix}$$

$$[x]_{\mathcal{B}} = P_{\mathcal{B}}^{-1}x = \frac{1}{3} \begin{bmatrix} 1 & 1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 4 \\ 5 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 9 \\ 6 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

$$x = [x]_{\mathcal{E}} = P_{\mathcal{B}}[x]_{\mathcal{B}} = \begin{bmatrix} 2 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \end{bmatrix} = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$$

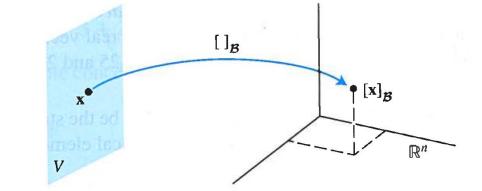
Let  $\mathcal{B} = \{ \boldsymbol{b_1}, \, \boldsymbol{b_2}, \cdots, \, \boldsymbol{b_n} \}$  be a basis for a vector space V

and x a vector in V:

$$\boldsymbol{x} = c_1 \cdot \boldsymbol{b}_1 + c_2 \cdot \boldsymbol{b}_2 + \dots + c_n \cdot \boldsymbol{b}_n.$$

The coordinate mapping:

$$\boldsymbol{x} \mapsto [x]_{\mathcal{B}} = [c_1 \ c_2 \cdots c_n]^T$$



is a one-to-one linear transformation from V onto  $\mathbb{R}^n$ 

Isomorphism from vector space V onto vector space W  $(\mathbb{R}^n)$ 

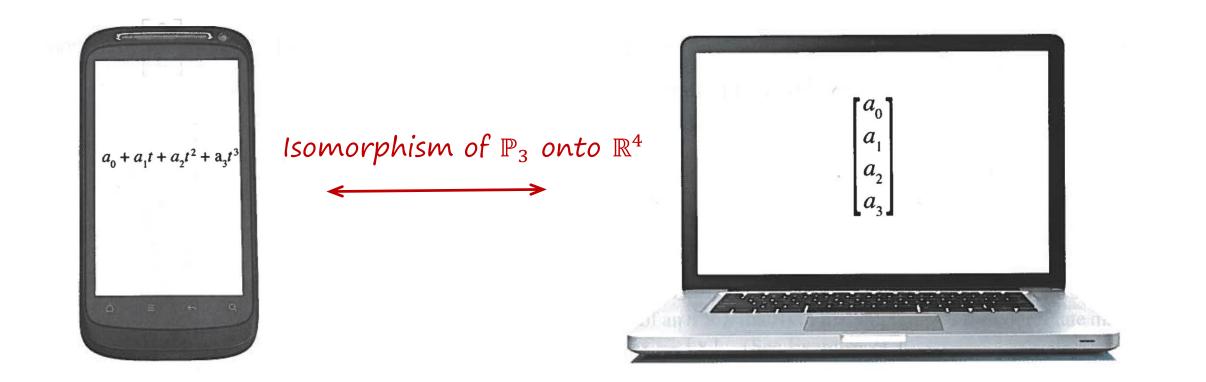
Calculations in V

Calculations in W

 $\mathcal{B} = \{1, t, t^2, t^3\}$  standard basis of  $\mathbb{P}_3$ 

$$p(t) = a_0 \cdot 1 + a_1 \cdot t + a_2 \cdot t^2 + a_3 \cdot t^3 \in \mathbb{P}_3$$

$$p(t) \mapsto [p(t)]_{\mathcal{B}} = [a_0 \ a_1 \ a_2 \ a_3]^T \in \mathbb{R}^4$$
 Coordinate mapping / Isomorphism of  $\mathbb{P}_3$  onto  $\mathbb{R}^4$ 



# Todays words and concepts

Isomorphism

Standard basis

Unique Representation

Basis

Coordinates

Coordinate system