

Recitation #1 (Section 03)

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DS-GA 1014: Optimization and Computational Linear Algebra
for Data Science



Subspaces: recall & practice

Subspace S

If V is a vector space, we say that S is a subspace $S \subseteq V$ if S is *closed* by the sum and multiplication by a scalar, i.e.

- if $u, w \in S$ then $u + w \in S$
- if $w \in S$ and $\lambda \in \mathbb{R}$ then $\lambda \cdot w \in S$

belongs

subset

Exercise 1

Show that any subspace S contains the zero vector $\vec{0}$

Goal $\vec{0} \in S$

$$u \in S, \lambda = 0 \in \mathbb{R} \rightarrow 0 \cdot u = \vec{0} \in S$$

Span: geometric interpretation

Span

Let $v_1, v_2, \dots, v_k \in V$ be elements of a vector space V . The $\text{Span}(v_1, v_2, \dots, v_k)$ is a subspace that contains all possible linear combinations involving v_1, v_2, \dots, v_k

$$\alpha_1 v_1 + \dots + \alpha_k v_k \quad \alpha_1, \dots, \alpha_k \in \mathbb{R}$$

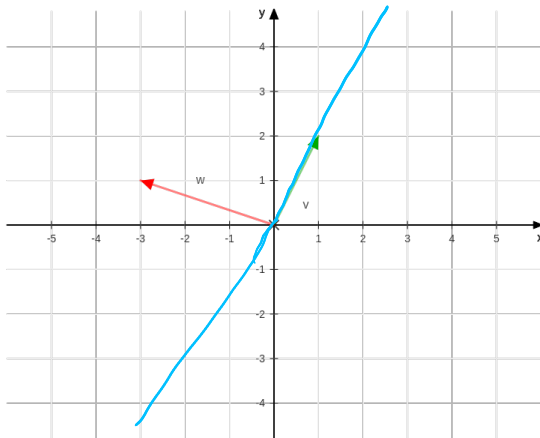
Span: geometric interpretation

Exercise 2

We will work in \mathbb{R}^2 . Let $v = (1, 2)$ and $w = (-3, 1)$

Sketch the following sets and identify which are subsets

- $\text{Span}(v)$ $\hat{=}$ " $\propto V$, $\propto \mathbb{R}$



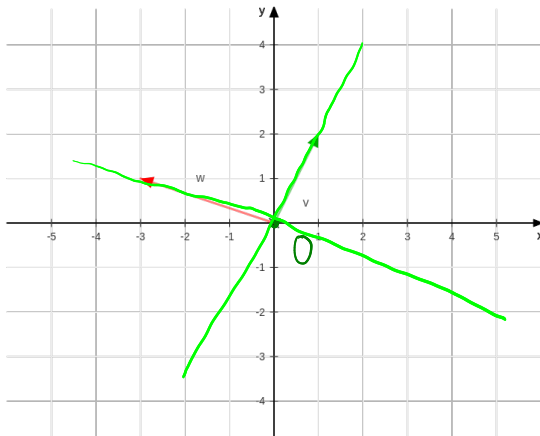
Span: geometric interpretation

Exercise 3

We will work in \mathbb{R}^2 . Let $v = (1, 2)$ and $w = (-3, 1)$

Sketch the following sets and identify which are subsets

- $\text{Span}(v) \cap \text{Span}(w)$ (intersection)

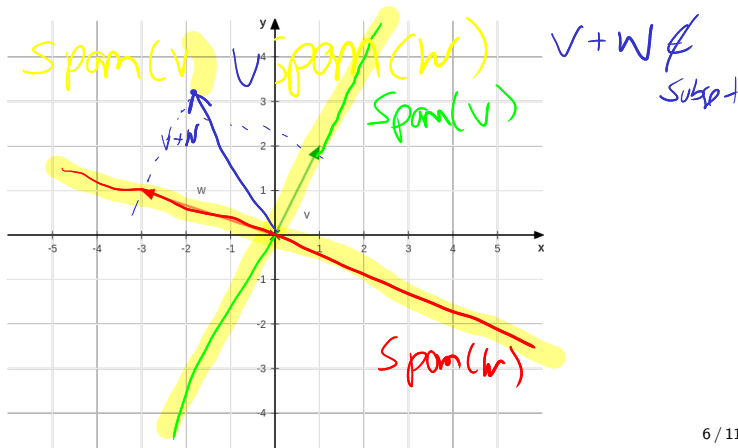


Span: geometric interpretation

Exercise 4

We will work in \mathbb{R}^2 . Let $v = (1, 2)$ and $w = (-3, 1)$
Sketch the following sets and identify which are subsets

- $\text{Span}(v) \cup \text{Span}(w)$ (all of them)



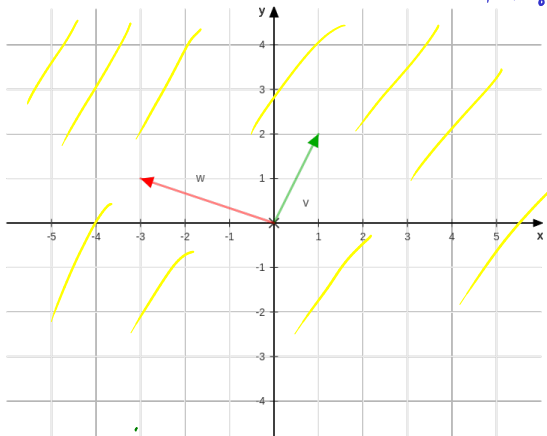
Span: geometric interpretation

Exercise 5

We will work in \mathbb{R}^2 . Let $v = (1, 2)$ and $w = (-3, 1)$

Sketch the following sets and identify which are subsets

- $\text{Span}(v, w)$ $\hat{=}$ $\alpha v + \beta w = \text{any vector in } \mathbb{R}^2 \text{ with suitable } \alpha, \beta$



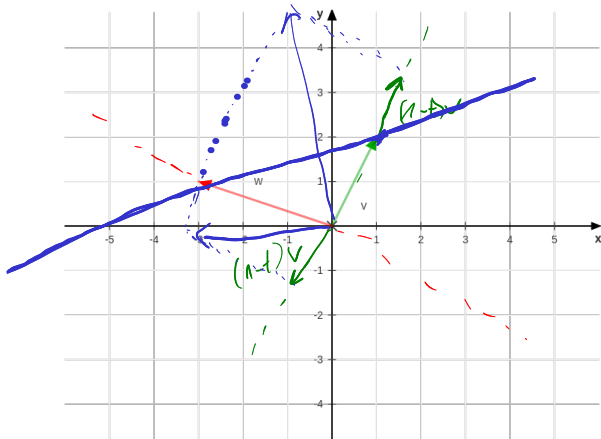
Span: geometric interpretation

Exercise 6

We will work in \mathbb{R}^2 . Let $v = (1, 2)$ and $w = (-3, 1)$

Sketch the following sets and identify which are subsets

- $\{(1-t) \cdot v + t \cdot w \mid t \in \mathbb{R}\}$



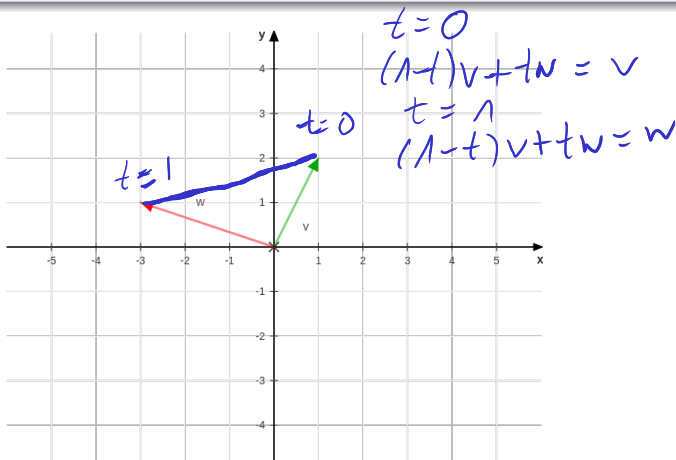
Span: geometric interpretation

Exercise 7

We will work in \mathbb{R}^2 . Let $v = (1, 2)$ and $w = (-3, 1)$

Sketch the following sets and identify which are subsets

- $\{(1-t) \cdot v + t \cdot w \mid t \in [0, 1]\}$



Span: geometric interpretation

Exercise 8

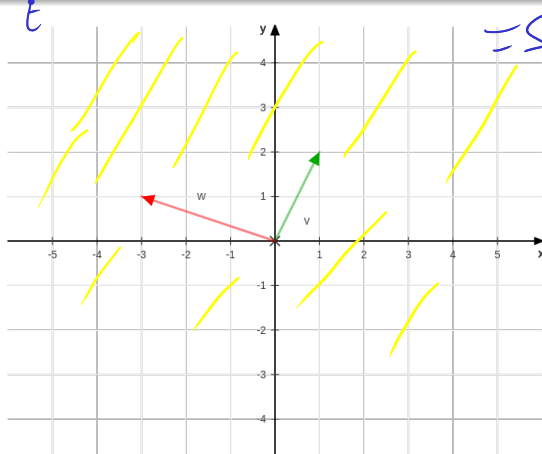
We will work in \mathbb{R}^2 . Let $v = (1, 2)$ and $w = (-3, 1)$

Sketch the following sets and identify which are subsets

• $\{\alpha \cdot v + \beta \cdot w \mid \alpha, \beta \in \mathbb{R}\} = \text{span}(v, w)$

\mathbb{R}^2

\mathbb{R}



$= \text{span}(v, w)$

Practice doing proofs

Exercise 9

Subspaces are closed by linear combinations.

Linear combination: $v_1, \dots, v_k \in S \subseteq V$
 S subspace $\boxed{\alpha_1 v_1 + \dots + \alpha_k v_k}$ $\alpha_1, \dots, \alpha_k \in \mathbb{R}$
linear comb

By the definition of subspace

$$\alpha_1 \cdot v_1 \in S$$

$$\alpha_k \cdot v_k \in S$$

So the summation $\alpha_1 v_1 + \dots + \alpha_k v_k \in S \quad \square$