

# MA2001 LINEAR ALGEBRA

## VECTOR SPACES

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## Row and Column Spaces

• **Definition.** Let  $A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$ .

◦ Let  $r_i = (a_{i1} \ a_{i2} \ \cdots \ a_{in})$  denote the  $i$ th row of  $A$ .

• Then  $r_i \in \mathbb{R}^n$  and  $A = \begin{pmatrix} r_1 \\ r_2 \\ \vdots \\ r_m \end{pmatrix}$ .

The **row space** of  $A$  is the vector space spanned by the rows of  $A$ :

◦  $\text{span}\{r_1, r_2, \dots, r_m\}$ .

It is a subspace of  $\mathbb{R}^n$ .

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## Row and Column Spaces

• **Definition.** Let  $A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$ .

◦ Let  $c_j = \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{pmatrix}$  denote the  $j$ th column of  $A$ .

• Then  $c_j \in \mathbb{R}^m$  and  $A = (c_1 \ c_2 \ \cdots \ c_n)$ .

The **column space** of  $A$  is the vector space spanned by the columns of  $A$ :

◦  $\text{span}\{c_1, c_2, \dots, c_n\}$ .

It is a subspace of  $\mathbb{R}^m$ .

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### Examples

- Let  $A$  be a matrix.
  - The row space of  $A$  = the column space of  $A^T$ .
  - The column space of  $A$  = the row space of  $A^T$ .
- Let  $A = \begin{pmatrix} 2 & -1 & 0 \\ 1 & -1 & 3 \\ -5 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix}$ . The rows of  $A$  are
  - $r_1 = (2 \ -1 \ 0)$ ,
  - $r_2 = (1 \ -1 \ 3)$ ,
  - $r_3 = (-5 \ 1 \ 0)$ ,
  - $r_4 = (1 \ 0 \ 1)$ .

The row space of  $A$  is  $\text{span}\{r_1, r_2, r_3, r_4\} \subseteq \mathbb{R}^3$ .

- One checks that it has dimension 3.

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### Examples

- Let  $A$  be a matrix.
  - The row space of  $A$  = the column space of  $A^T$ .
  - The column space of  $A$  = the row space of  $A^T$ .
- Let  $A = \begin{pmatrix} 2 & -1 & 0 \\ 1 & -1 & 3 \\ -5 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix}$ . The columns of  $A$  are
  - $c_1 = \begin{pmatrix} 2 \\ 1 \\ -5 \\ 1 \end{pmatrix}$ ,  $c_2 = \begin{pmatrix} -1 \\ -1 \\ 1 \\ 0 \end{pmatrix}$ ,  $c_3 = \begin{pmatrix} 0 \\ 3 \\ 0 \\ 1 \end{pmatrix}$ .

The column space of  $A$  is  $\text{span}\{c_1, c_2, c_3\} \subseteq \mathbb{R}^4$ .

- One checks that it has dimension 3.

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## Notation

- Recall that every vector  $\mathbf{v} = (c_1, c_2, \dots, c_n) \in \mathbb{R}^n$  can be identified as a row vector or a column vector.
  - If it is viewed as a row vector  $(c_1 \ c_2 \ \cdots \ c_n)$ ,
    - then we write  $(c_1, c_2, \dots, c_n)$ .
  - If it is viewed as a column vector  $\begin{pmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{pmatrix}$ ,
    - then we write  $(c_1, c_2, \dots, c_n)^T$ .
- Example.** Let  $\mathbf{A} = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$ .
  - $\mathbf{r}_1 = (1, 2, 3)$ ,  $\mathbf{r}_2 = (4, 5, 6)$ .
  - $\mathbf{c}_1 = (1, 4)^T$ ,  $\mathbf{c}_2 = (2, 5)^T$ ,  $\mathbf{c}_3 = (3, 6)^T$ .

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## Row Equivalence

- Let  $\mathbf{A}$  and  $\mathbf{B}$  be matrices of the same size.
    - $\mathbf{A}$  and  $\mathbf{B}$  are **row equivalent** if one can be obtained from another by a series of elementary row operations.
      - $\mathbf{A} \rightarrow \mathbf{A}_1 \rightarrow \mathbf{A}_2 \rightarrow \cdots \rightarrow \mathbf{A}_k \rightarrow \mathbf{A}_{k-1} \rightarrow \mathbf{B}$ .
  - Theorem.** Let  $\mathbf{A}$  and  $\mathbf{B}$  be matrices of the same size.
    - Suppose  $\mathbf{A}$  and  $\mathbf{B}$  are row equivalent.
      - Then  $\mathbf{A}$  and  $\mathbf{B}$  have the same row spaces.
  - Remark.** Let  $\mathbf{R}$  be a row-echelon form of  $\mathbf{A}$ .
    - Then the row space of  $\mathbf{A}$  = the row space of  $\mathbf{R}$ .
- (Q3.26) The nonzero rows of  $\mathbf{R}$  are linearly independent.
- Nonzero rows of  $\mathbf{R}$  form a basis for the row space of  $\mathbf{A}$ .
  - The number of nonzero rows of  $\mathbf{R}$  is the dimension of the row space of  $\mathbf{A}$ .

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## Row Equivalence

- **Proof.** It suffices to show that if  $B$  is obtained from  $A$  using a single elementary row operation, then  $A$  and  $B$  have the same row spaces.

- Let  $A$  and  $B$  be  $m \times n$  matrices.

- Suppose  $A = \begin{pmatrix} \mathbf{r}_1 \\ \vdots \\ \mathbf{r}_i \\ \vdots \\ \mathbf{r}_m \end{pmatrix} \xrightarrow{cR_i} B = \begin{pmatrix} \mathbf{r}_1 \\ \vdots \\ c\mathbf{r}_i \\ \vdots \\ \mathbf{r}_m \end{pmatrix}.$

$$\mathbf{r}_1, \dots, c\mathbf{r}_i, \dots, \mathbf{r}_m \in \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_i, \dots, \mathbf{r}_m\}.$$

- row space of  $B \subseteq$  row space of  $A$ .

$$\mathbf{r}_1, \dots, \mathbf{r}_i = \frac{1}{c}(c\mathbf{r}_i), \dots, \mathbf{r}_m \in \text{span}\{\mathbf{r}_1, \dots, c\mathbf{r}_i, \dots, \mathbf{r}_m\}$$

- row space of  $A \subseteq$  row space of  $B$ .

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- Let  $A$  and  $B$  be  $m \times n$  matrices.

- Suppose  $A = \begin{pmatrix} \mathbf{r}_1 \\ \vdots \\ \mathbf{r}_i \\ \vdots \\ \mathbf{r}_j \\ \vdots \\ \mathbf{r}_m \end{pmatrix} \xrightarrow{R_i \leftrightarrow R_j} B = \begin{pmatrix} \mathbf{r}_1 \\ \vdots \\ \mathbf{r}_j \\ \vdots \\ \mathbf{r}_i \\ \vdots \\ \mathbf{r}_m \end{pmatrix}.$

$$\begin{aligned} \text{row space of } A &= \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_i, \dots, \mathbf{r}_j, \dots, \mathbf{r}_m\} \\ &= \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_j, \dots, \mathbf{r}_i, \dots, \mathbf{r}_m\} \\ &= \text{row space of } B. \end{aligned}$$

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## Row Equivalence

- **Proof.** It suffices to show that if  $B$  is obtained from  $A$  using a single elementary row operation, then  $A$  and  $B$  have the same row spaces.

- Let  $A$  and  $B$  be  $m \times n$  matrices.

- Suppose  $A \xrightarrow{R_i + cR_j} B$ .

The  $i$ th row of  $B$  becomes  $r_i + cr_j \in \text{span}\{r_i, r_j\}$ .

$$\begin{aligned} \text{row space of } B &= \text{span}\{r_1, \dots, r_i + cr_j, \dots, r_j, \dots, r_m\} \\ &\subseteq \text{span}\{r_1, \dots, r_i, \dots, r_j, \dots, r_m\} \\ &= \text{row space of } A. \end{aligned}$$

$$r_i = (r_i + cr_j) + (-c)r_j \in \text{span}\{r_i + cr_j, r_j\}.$$

$$\begin{aligned} \text{row space of } A &= \text{span}\{r_1, \dots, r_i, \dots, r_j, \dots, r_m\} \\ &\subseteq \text{span}\{r_1, \dots, r_i + cr_j, \dots, r_j, \dots, r_m\} \\ &= \text{row space of } B. \end{aligned}$$

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## Examples

- Let  $A = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 2 & 4 \\ \frac{1}{2} & 1 & 2 \end{pmatrix}$  and  $D = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 4 \\ 0 & 0 & 1 \end{pmatrix}$ .

- One checks:  $A \xrightarrow{R_1 \leftrightarrow R_3} B \xrightarrow{2R_1} C \xrightarrow{R_1 + (-1)R_2} D$ .
- Then  $A, B, C, D$  have the same row space.

- $\text{span}\{(0, 0, 1), (0, 2, 4), (\frac{1}{2}, 1, 2)\}$   
 $= \text{span}\{(1, 0, 0), (0, 2, 4), (0, 0, 1)\}.$

Note that  $D$  is in row-echelon form.

- $\{(1, 0, 0), (0, 2, 4), (0, 0, 1)\}$  is a basis for the row space of  $D$  (or of  $A, B, C$ ).
- The row space has dimension 3.

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## Examples

- Let  $A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$ .

- A row-echelon form  $R = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ 0 & 0 & \frac{3}{2} & -3 & \frac{3}{2} \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$ .

Then  $A$  and  $R$  has the same row space.

- $R$  has 3 nonzero rows.
  - Dimension of the row space of  $A$  (and of  $R$ ) is 3.
  - Basis  $\{(2, 2, -1, 0, 1), (0, 0, \frac{3}{2}, -3, \frac{3}{2}), (0, 0, 0, 3, 0)\}$ .

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## Row Operations to Columns

- Let  $A$  and  $B$  be row equivalent matrices.
  - Let  $A = (c_1 \ \cdots \ c_n)$  and  $B = (d_1 \ \cdots \ d_n)$ .

Note that there exist elementary matrices  $E_i$  such that

- $E_k \cdots E_1 A = B$ .

$M = E_k \cdots E_1$  is invertible and  $MA = B$ .

- $Mc_1 = d_1, \dots, Mc_n = d_n$ .

Suppose that  $a_1 c_1 + \cdots + a_n c_n = c_j$ . Then

$$\begin{aligned} d_j &= Mc_j = M(a_1 c_1 + \cdots + a_n c_n) \\ &= a_1 Mc_1 + \cdots + a_n Mc_n \\ &= a_1 d_1 + \cdots + a_n d_n. \end{aligned}$$

The linear relation on columns is preserved by elementary row operations.

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## Properties

- **Theorem.** Let  $A$  and  $B$  be row equivalent matrices.
  - If there is a linear relation among a given set of columns of  $A$ ,
    - then the same linear relation exists among the corresponding set of columns of  $B$ .
  - A given set of columns of  $A$  is linearly independent
    - $\Leftrightarrow$  the corresponding set of columns of  $B$  is linearly independent.
  - A given set of columns of  $A$  is a basis for the column space of  $A$ 
    - $\Leftrightarrow$  the corresponding set of columns of  $B$  is a basis for the column space of  $B$ .

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## Examples

- Let  $A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$ .
- Row-echelon form  $R = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ 0 & 0 & \frac{3}{2} & -3 & \frac{3}{2} \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$ .

In  $R$ , the 1st, 3rd and 4th columns are pivot columns.

- So they form a basis for the column space of  $R$ .

Then the 1st, 3rd and 4th columns of  $A$  form

a basis for the column space of  $A$ .

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### Examples

- **Problem.** How to find a basis for a vector space  $V$ ?

- Let  $V = \text{span}\{v_1, v_2, v_3, v_4, v_5, v_6\}$ .

- $v_1 = (1, 2, 2, 1)$ ,  $v_2 = (3, 6, 6, 3)$ ,  $v_3 = (4, 9, 9, 5)$ ,
- $v_4 = (-2, -1, -1, 1)$ ,  $v_5 = (5, 8, 9, 4)$ ,  $v_6 = (4, 2, 7, 3)$ .

- View each  $v_i$  as a row vector and form a matrix.

$$\circ \begin{pmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \\ v_5 \\ v_6 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 2 & 1 \\ 3 & 6 & 6 & 3 \\ 4 & 9 & 9 & 5 \\ -2 & -1 & -1 & 1 \\ 5 & 8 & 9 & 4 \\ 4 & 2 & 7 & 3 \end{pmatrix} \xrightarrow{\text{G.E.}} \begin{pmatrix} 1 & 2 & 2 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

- $V$  has a basis  $\{(1, 2, 2, 1), (0, 1, 1, 1), (0, 0, 1, 1)\}$ .
- $\dim(V) = 3$ .

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### Examples

- **Problem.** How to find a basis for a vector space  $V$ ?

- Let  $V = \text{span}\{v_1, v_2, v_3, v_4, v_5, v_6\}$ .

- $v_1 = (1, 2, 2, 1)$ ,  $v_2 = (3, 6, 6, 3)$ ,  $v_3 = (4, 9, 9, 5)$ ,
- $v_4 = (-2, -1, -1, 1)$ ,  $v_5 = (5, 8, 9, 4)$ ,  $v_6 = (4, 2, 7, 3)$ .

- View each  $v_j$  as a column vector and form a matrix.

$$\circ \begin{pmatrix} 1 & 3 & 4 & -2 & 5 & 4 \\ 2 & 6 & 9 & -1 & 8 & 2 \\ 2 & 6 & 9 & -1 & 9 & 7 \\ 1 & 3 & 5 & 1 & 4 & 3 \end{pmatrix} \xrightarrow{\text{G.E.}} \begin{pmatrix} 1 & 3 & 4 & -2 & 5 & 4 \\ 0 & 0 & 1 & 3 & -2 & -6 \\ 0 & 0 & 0 & 0 & 1 & 5 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

- The 1st, 3rd, 5th columns of row-echelon form are pivot columns.
  - They form a basis for the column space of the row-echelon form.
- $\{v_1, v_3, v_5\}$  is a basis for  $V$ .
- $\dim(V) = 3$ .

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## Examples

- **Problem.** Find a basis for a vector space  $V = \text{span}(S)$ .

Method 1: View each  $v_1, \dots, v_m \in S$  as a row vector.

- Find a row-echelon form  $R$  of  $\begin{pmatrix} v_1 \\ \vdots \\ v_m \end{pmatrix}$ .

- Then the nonzero rows of  $R$  is a basis for  $V$ .

Method 2: View each  $v_1, \dots, v_m \in S$  as a column vector.

- Find a row-echelon form  $R'$  of  $(v_1 \ \cdots \ v_m)$ .

- Find the pivot columns of  $R'$ .

- Then the corresponding  $v_j$  form a basis for  $V$ .

- Using column vectors, we can **select** a basis from a given spanning set of a vector space.

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## Examples

- **Problem.** Let  $S$  be a linearly independent subset of  $\mathbb{R}^n$ .

- How to extend  $S$  to a basis for  $\mathbb{R}^n$ .

- $S = \{(1, 4, -2, 5, 1), (2, 9, -1, 8, 2), (2, 9, -1, 9, 3)\}$ .

- $\begin{pmatrix} 1 & 4 & -2 & 5 & 1 \\ 2 & 9 & -1 & 8 & 2 \\ 2 & 9 & -1 & 9 & 3 \end{pmatrix} \xrightarrow{\text{G.E.}} \begin{pmatrix} 1 & 4 & -2 & 5 & 1 \\ 0 & 1 & 3 & -2 & 0 \\ 0 & 0 & 0 & 1 & 1 \end{pmatrix}$ .

- $S$  is linearly independent.

- The 1st, 2nd, 4th columns of row-echelon form are pivot.

- Add rows to row-echelon form such that all columns are pivot.

- $\begin{pmatrix} 1 & 4 & -2 & 5 & 1 \\ 0 & 1 & 3 & -2 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$ .

- $S \cup \{(0, 0, 1, 0, 0), (0, 0, 0, 0, 1)\}$  is a basis for  $\mathbb{R}^5$ .

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## Consistency of Linear System

- Consider the linear system

$$\circ \begin{pmatrix} 2 & -1 & 0 \\ 1 & -1 & 3 \\ -5 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -1 \\ 4 \\ -2 \\ 3 \end{pmatrix}.$$

This is equivalent to

$$\circ x \begin{pmatrix} 2 \\ 1 \\ -5 \\ 1 \end{pmatrix} + y \begin{pmatrix} -1 \\ -1 \\ 1 \\ 0 \end{pmatrix} + z \begin{pmatrix} 0 \\ 3 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 4 \\ -2 \\ 3 \end{pmatrix}.$$

The system is consistent

$$\Leftrightarrow \begin{pmatrix} -1 \\ 4 \\ -2 \\ 3 \end{pmatrix} \text{ is a l.comb. of } \begin{pmatrix} 2 \\ 1 \\ -5 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 3 \\ 0 \\ 1 \end{pmatrix}.$$

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## Consistency

- Theorem.** Let  $A$  be an  $m \times n$  matrix.

- The column space of  $A$  is  $\{A\mathbf{v} \mid \mathbf{v} \in \mathbb{R}^n\}$ .
- The linear system  $A\mathbf{x} = \mathbf{b}$  is consistent

$\Leftrightarrow \mathbf{b}$  lies in the column space of  $A$ .

- Proof.** Let  $\mathbf{c}_j$  be the  $j$ th column of  $A$ .

$\mathbf{w} \in \text{column space of } A$

$$\Leftrightarrow \mathbf{w} \in \text{span}\{\mathbf{c}_1, \dots, \mathbf{c}_n\}$$

$$\Leftrightarrow \mathbf{w} = v_1 \mathbf{c}_1 + \dots + v_n \mathbf{c}_n \text{ for some } v_1, \dots, v_n \in \mathbb{R}$$

$$\Leftrightarrow \mathbf{w} = (\mathbf{c}_1 \quad \dots \quad \mathbf{c}_n) \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix}$$

$$\Leftrightarrow \mathbf{w} = A\mathbf{v} \text{ for some } \mathbf{v} = (v_1, \dots, v_n)^T \in \mathbb{R}^n.$$

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## Consistency

- **Theorem.** Let  $A$  be an  $m \times n$  matrix.
  - The column space of  $A$  is  $\{Av \mid v \in \mathbb{R}^n\}$ .
  - The linear system  $Ax = b$  is consistent  
 $\Leftrightarrow b$  lies in the column space of  $A$ .
- **Proof.** For any  $b \in \mathbb{R}^m$ .

The linear system  $Ax = b$  is consistent  
 $\Leftrightarrow Av = b$  for some  $v \in \mathbb{R}^n$   
 $\Leftrightarrow b$  lies in the column space of  $A$ .

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## Ranks

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### Rank

- Let  $A$  be an  $m \times n$  matrix.
    - The row space of  $A$  is a subspace of  $\mathbb{R}^n$ .
    - The column space of  $A$  is a subspace of  $\mathbb{R}^m$ .
- Let  $R$  be a row-echelon form of  $A$ .
- nonzero rows of  $R$  form a basis for row space of  $A$ .
    - $\dim$  of row space of  $A = \text{no. of nonzero rows of } R$ .
  - The columns in  $A$  which correspond to the pivot columns in  $R$  form a basis for the column space of  $A$ .
    - $\dim$  of column space of  $A = \text{no. of pivot columns of } R$ .

Recall that

$$\begin{aligned} \text{no. of nonzero rows of } R &= \text{no. of pivot points of } R \\ &= \text{no. of pivot columns of } R \end{aligned}$$

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## Rank

- **Theorem.** Let  $\mathbf{A}$  be a matrix. Then
  - the dimension of the row space of  $\mathbf{A}$   
= the dimension of the column space of  $\mathbf{A}$ .
- **Definition.** Let  $\mathbf{A}$  be a matrix.
  - The dimension of the row (or column) space of  $\mathbf{A}$  is called the **rank** of  $\mathbf{A}$ , denoted by  $\text{rank}(\mathbf{A})$ .
- **Remarks.** Let  $\mathbf{A}$  be an  $m \times n$  matrix.
  - $\text{rank}(\mathbf{A}) = \text{rank}(\mathbf{A}^T)$ .
  - $\text{rank}(\mathbf{A}) = 0 \Leftrightarrow \mathbf{A} = \mathbf{0}$ .
  - $\text{rank}(\mathbf{A}) \leq m$  and  $\text{rank}(\mathbf{A}) \leq n$ .
    - $\text{rank}(\mathbf{A}) \leq \min\{m, n\}$ .
    - $\mathbf{A}$  is called **full rank** if  $\text{rank}(\mathbf{A}) = \min\{m, n\}$ .
  - A square matrix  $\mathbf{A}$  is of full rank  $\Leftrightarrow \mathbf{A}$  is invertible.

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## Examples

- Let  $\mathbf{C} = \begin{pmatrix} 2 & 0 & 3 & -1 & 8 \\ 2 & 1 & 1 & -2 & 5 \\ -4 & -3 & 0 & 5 & -7 \end{pmatrix}$ .
    - A row-echelon form  $\mathbf{R} = \begin{pmatrix} 2 & 0 & 3 & -1 & 8 \\ 0 & 1 & -2 & -1 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$ .
    - Row space of  $\mathbf{C}$  has a basis
      - $\{(2, 0, 3, -1, 8), (0, 1, -2, -1, -3)\}$ .Column space of  $\mathbf{C}$  has a basis
      - $\{(2, 2, -4)^T, (0, 1, -3)^T\}$ .
- Then  $\text{rank}(\mathbf{C}) = 2$ . In particular,  $\mathbf{C}$  is not of full rank.

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## Rank & Consistency of Linear System

- Let  $Ax = b$  be a linear system.

- Let  $\{c_1, \dots, c_n\}$  be the columns of  $A$ .

$$\begin{aligned}
 Ax = b \text{ is consistent} \\
 \Leftrightarrow b \in \text{span}\{c_1, \dots, c_n\} \\
 \Leftrightarrow \text{span}\{c_1, \dots, c_n\} = \text{span}\{c_1, \dots, c_n, b\} \\
 \Leftrightarrow \dim \text{span}\{c_1, \dots, c_n\} = \dim \text{span}\{c_1, \dots, c_n, b\} \\
 \Leftrightarrow \text{rank}(A) = \text{rank}(A | b).
 \end{aligned}$$

Alternatively, let  $R$  be a row-echelon form of  $A$ .

- Then a row-echelon form of  $(A | b)$  is  $(R | b')$ .

$$\begin{aligned}
 Ax = b \text{ is consistent} &\Leftrightarrow b' \text{ is non-pivot} \\
 &\Leftrightarrow \text{rank}(R) = \text{rank}(R | b') \\
 &\Leftrightarrow \text{rank}(A) = \text{rank}(A | b).
 \end{aligned}$$

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## Example

- $$\begin{cases} 2x - y = 1 \\ x - y + 3z = 0 \\ -5x + y = 0 \\ x + z = 0 \end{cases} \quad Ax = b.$$
  - $$\left( \begin{array}{ccc|c} 2 & -1 & 0 & 1 \\ 1 & -1 & 3 & 0 \\ -5 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \end{array} \right) \xrightarrow{\text{G.E.}} \left( \begin{array}{ccc|c} 2 & -1 & 0 & 1 \\ 0 & -\frac{1}{2} & 3 & -\frac{1}{2} \\ 0 & 0 & -9 & 4 \\ 0 & 0 & 0 & \frac{7}{9} \end{array} \right).$$
    - $(A | b) \rightarrow (R | b')$ .
    - $\text{rank}(A) = 3$  but  $\text{rank}(A | b) = 4$ .
      - So the system is inconsistent.
  - Remark.** In general,
    - $\text{rank}(A) \leq \text{rank}(A | b) \leq \text{rank}(A) + 1$ .

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### Properties

- Let  $A$  be an  $m \times n$  matrix and  $B$  be an  $n \times p$  matrix.
  - Column space of  $A = \{Au \mid u \in \mathbb{R}^n\}$ .
  - Column space of  $AB = \{ABv \mid v \in \mathbb{R}^p\}$ .

Let  $w \in$  column space of  $AB$ . Then

- $w = ABv$  for some  $v \in \mathbb{R}^p$ .

Let  $u = Bv$ . Then  $u \in \mathbb{R}^n$  and

- $w = Au \in$  column space of  $A$ .

Therefore, column space of  $AB \subseteq$  column space of  $A$ .

$$\begin{aligned}\text{row space of } AB &= \text{column space of } (AB)^T \\ &= \text{column space of } B^T A^T \\ &\subseteq \text{column space of } B^T \\ &= \text{row space of } B.\end{aligned}$$

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### Properties

- **Theorem.** Let  $A$  be an  $m \times n$  matrix, and  $B$  be an  $n \times p$  matrix. Then
  - column space of  $AB \subseteq$  column space of  $A$ ;
  - row space of  $AB \subseteq$  row space of  $B$ .

In particular,

- $\text{rank}(AB) \leq \text{rank}(A)$ ;
- $\text{rank}(AB) \leq \text{rank}(B)$ .

That is,  $\text{rank}(AB) \leq \min\{\text{rank}(A), \text{rank}(B)\}$ .

- **Questions:**
  - When  $\text{rank}(AB) = \text{rank}(A)$ ?
  - When  $\text{rank}(AB) = \text{rank}(B)$ ?

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**Nullspace and Nullity**

- **Definition.** Let  $A$  be an  $m \times n$  matrix.
  - The **nullspace** of  $A$  is the solution space of  $Ax = 0$ :
    - $\{v \in \mathbb{R}^n \mid Av = 0\}$ .
  - The dimension of the nullspace is called the **nullity** of  $A$ , denoted by  $\text{nullity}(A)$ .
- **Notation.** From now on, unless otherwise stated,
  - vectors in **nullspace** are viewed as **column** vectors.
- **Remarks.** Let  $R$  be a row-echelon form of  $A$ .
  - $Ax = 0 \Leftrightarrow Rx = 0$ .
  - nullspace of  $A =$  nullspace of  $R$ .

$$\begin{aligned}\text{nullity}(A) &= \text{nullity}(R) \\ &= \text{no. of non-pivot columns of } R.\end{aligned}$$

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**Examples**

- $A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$ .
  - $(A \mid 0) \xrightarrow{\text{G.J.E.}} \left( \begin{array}{ccccc|c} 1 & 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right)$ .
  - $Ax = 0 \Leftrightarrow x = \begin{pmatrix} -s-t \\ s \\ -t \\ 0 \\ t \end{pmatrix} = s \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ -1 \\ 0 \\ 1 \end{pmatrix}$ .
  - nullspace =  $\text{span}\{(-1, 1, 0, 0, 0)^T, (-1, 0, -1, 0, 1)^T\}$ .
    - $\text{nullity}(A) = 2$ . Note that  $\text{rank}(A) = 3$ .

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### Examples

- $B = \begin{pmatrix} 2 & 1 & -5 & 1 \\ -1 & -1 & 1 & 0 \\ 0 & 3 & 0 & 1 \end{pmatrix}.$ 
  - $(B \mid \mathbf{0}) \xrightarrow{\text{G.-J.E.}} \left( \begin{array}{cccc|c} 1 & 0 & 0 & -\frac{7}{9} & 0 \\ 0 & 1 & 0 & \frac{1}{3} & 0 \\ 0 & 0 & 1 & -\frac{4}{9} & 0 \end{array} \right).$
  - $Bx = \mathbf{0} \Leftrightarrow x = \begin{pmatrix} \frac{7}{9}t \\ -\frac{1}{3}t \\ \frac{4}{9}t \\ t \end{pmatrix} = t \begin{pmatrix} \frac{7}{9} \\ -\frac{1}{3} \\ \frac{4}{9} \\ 1 \end{pmatrix}, t \in \mathbb{R}.$
  - nullspace of  $B = \text{span}\{(\frac{7}{9}, -\frac{1}{3}, \frac{4}{9}, 1)^T\}.$ 
    - nullity( $B$ ) = 1. Note that rank( $B$ ) = 3.

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### Dimension Theorem

- **Theorem.** Let  $A$  be an  $m \times n$  matrix. Then

- $\text{rank}(A) + \text{nullity}(A) = n.$

**Proof.** Let  $R$  be a row-echelon form of  $A$ .

$$\begin{aligned} & \text{rank}(A) + \text{nullity}(A) \\ &= \text{rank}(R) + \text{nullity}(R) \\ &= \text{no. of pivot columns of } R + \text{no. of non-pivot columns of } R \\ &= \text{no. of columns of } R = n. \end{aligned}$$

- **Example.**  $\mathbf{0}_{m \times n} v = \mathbf{0}$  for all  $v \in \mathbb{R}^n$ .
  - nullspace of  $\mathbf{0}_{m \times n} = \mathbb{R}^n$ .
    - nullity( $\mathbf{0}_{m \times n}$ ) = dim( $\mathbb{R}^n$ ) =  $n$ .
  - row space of  $\mathbf{0}_{m \times n} = \{\mathbf{0}\} \subseteq \mathbb{R}^n$ ,  
column space of  $\mathbf{0}_{m \times n} = \{\mathbf{0}\} \subseteq \mathbb{R}^m$ .
    - rank( $\mathbf{0}_{m \times n}$ ) = 0.

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## Examples

- Find  $\text{rank}(\mathbf{A})$ ,  $\text{nullity}(\mathbf{A})$  and  $\text{nullity}(\mathbf{A}^T)$ :
  - Suppose  $\mathbf{A}$  is  $3 \times 4$  and  $\text{rank}(\mathbf{A}) = 3$ .
    - $\text{nullity}(\mathbf{A}) = 4 - \text{rank}(\mathbf{A}) = 4 - 3 = 1$ .
    - $\mathbf{A}^T$  is  $4 \times 3$  and  $\text{rank}(\mathbf{A}^T) = \text{rank}(\mathbf{A}) = 3$ .
      - $\text{nullity}(\mathbf{A}^T) = 3 - \text{rank}(\mathbf{A}^T) = 3 - 3 = 0$ .
  - Suppose  $\mathbf{A}$  is  $7 \times 5$  and  $\text{nullity}(\mathbf{A}) = 3$ .
    - $\text{rank}(\mathbf{A}) = 5 - \text{nullity}(\mathbf{A}) = 5 - 3 = 2$ .
    - $\mathbf{A}^T$  is  $5 \times 7$  and  $\text{rank}(\mathbf{A}^T) = \text{rank}(\mathbf{A}) = 2$ .
      - $\text{nullity}(\mathbf{A}^T) = 7 - \text{rank}(\mathbf{A}^T) = 7 - 2 = 5$ .
  - Suppose  $\mathbf{A}$  is  $3 \times 2$  and  $\text{nullity}(\mathbf{A}^T) = 3$ .
    - $\mathbf{A}^T$  is  $2 \times 3$  and  $\text{rank}(\mathbf{A}^T) = 3 - \text{nullity}(\mathbf{A}^T) = 0$ .
    - $\text{rank}(\mathbf{A}) = \text{rank}(\mathbf{A}^T) = 0$ .
      - $\text{nullity}(\mathbf{A}) = 2 - \text{rank}(\mathbf{A}) = 2 - 0 = 2$ .

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## Inhomogeneous Linear System

- Suppose  $\mathbf{Ax} = \mathbf{b}$  is consistent. Fix a solution  $\mathbf{v}$ .
  - For any vector  $\mathbf{u}$ ,
 
$$\begin{aligned} \mathbf{u} \text{ is a solution to } \mathbf{Ax} = \mathbf{b} &\Leftrightarrow \mathbf{Au} = \mathbf{b} \\ &\Leftrightarrow \mathbf{Au} - \mathbf{b} = \mathbf{0} \\ &\Leftrightarrow \mathbf{A}(\mathbf{u} - \mathbf{v}) = \mathbf{0} \\ &\Leftrightarrow \mathbf{u} - \mathbf{v} \in \text{nullspace of } \mathbf{A} \\ &\Leftrightarrow \mathbf{u} = \mathbf{v} + \mathbf{w}, \mathbf{w} \in \text{nullspace of } \mathbf{A} \end{aligned}$$

Let  $M$  be the solution set of  $\mathbf{Ax} = \mathbf{b}$ . Then

- $M = \{\mathbf{v} + \mathbf{w} \mid \mathbf{w} \in \text{nullspace of } \mathbf{A}\}$ .

Using the notation in Question 3.18,

- $M = \mathbf{v} + W$ , where  $W$  is the nullspace of  $\mathbf{A}$ .

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## Inhomogeneous Linear System

- **Theorem.** Suppose  $Ax = b$  has a solution  $v$ .
  - The solution set of  $Ax = b$  is
    - $\{v + w \mid w \in \text{nullspace of } A\}$ .
 A general solution of  $Ax = b$  is
    - (a particular solution of  $Ax = b$ )  
 + (a general solution of  $Ax = 0$ ).
- **Remark.** In particular, suppose  $Ax = b$  is consistent.
  - $Ax = b$  has a unique solution
    - $\Leftrightarrow Ax = 0$  has only the trivial solution
    - $\Leftrightarrow \text{nullspace of } A \text{ is } \{0\}$
    - $\Leftrightarrow \text{nullity}(A) = 0$
    - $\Leftrightarrow \text{rank}(A) = \text{no. of columns of } A$ .

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## Example

- Let  $A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$  and  $b = \begin{pmatrix} 0 \\ 0 \\ 3 \\ -3 \end{pmatrix}$ .
  - We have found that the nullspace of  $A$  is
    - $\text{span}\{(-1, 1, 0, 0, 0)^T, (-1, 0, -1, 0, 1)^T\}$ $Ax = 0$  has solution set (solution space)
    - $\left\{ s \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ -1 \\ 0 \\ 1 \end{pmatrix} \mid s, t \in \mathbb{R} \right\}$ .
  - One verifies that  $\begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$  is a solution to  $Ax = b$ .

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### Example

- Let  $A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$  and  $b = \begin{pmatrix} 0 \\ 0 \\ 3 \\ -3 \end{pmatrix}$ .

- We have found that the nullspace of  $A$  is

- $\text{span}\{(-1, 1, 0, 0, 0)^T, (-1, 0, -1, 0, 1)^T\}$

- $Ax = b$  has solution set

- $\left\{ \begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \\ 1 \end{pmatrix} + s \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ -1 \\ 0 \\ 1 \end{pmatrix} \mid s, t \in \mathbb{R} \right\}.$

- **Note.** The solution set of the linear system  $Ax = b$  is a vector space  $\Leftrightarrow b = 0$ .

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