

Vector Spaces (I)

1. *Introduction to Vector spaces*
2. *Column-space and Nullspace*
3. *Solving $Ax = 0$. Pivot variables, special functions*

1. Intro to Vector Spaces

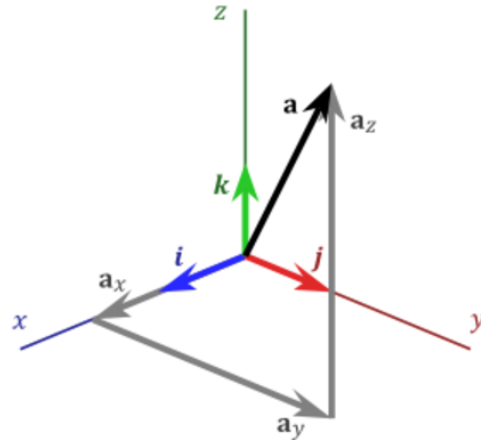
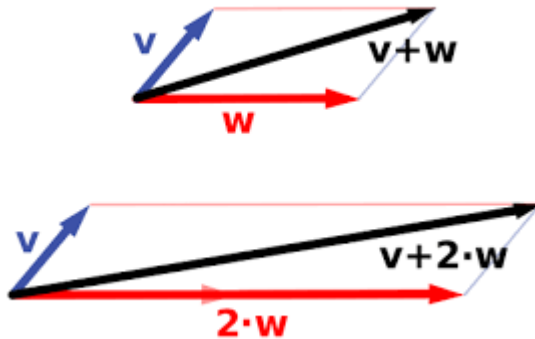
A new level of understanding for Matrix calculation

- ❖ For the newcomer - involves lots of **NUMBERS**
- ❖ For the beginner - involves the use of **VECTORS**, i.e. **Ax** and **AB** are linear combinations of n vectors, the columns of A
- ❖ For the initiated - the third level of understanding – **SPACES** of vectors
→ completes the understanding of **$Ax = b$**

1. Intro to Vector Spaces

VECTOR SPACES

- ❖ One can add vectors & multiply them by scalars \rightarrow linear combinations
- ❖ Define Vector Spaces
- ❖ Example – vector space \mathcal{R}^2 – set of all vectors with 2 real nb. components
- ❖ Vector $\begin{bmatrix} v \\ w \end{bmatrix}$ represented by an arrow from origin to (a, b) – call \mathcal{R}^2 the x-y plane



1. Intro to Vector Spaces

The 8 rules

❖ Given 2 vectors \mathbf{x} and \mathbf{y} , both vector addition and multiplication should obey the following rules:

(1) $\mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$

(2) $\mathbf{x} + (\mathbf{y} + \mathbf{z}) = (\mathbf{x} + \mathbf{y}) + \mathbf{z}$

(3) There is a unique “zero vector” such that $\mathbf{x} + \mathbf{0} = \mathbf{x}$ for all \mathbf{x}

(4) For each \mathbf{x} there is a unique vector $-\mathbf{x}$ such that $\mathbf{x} + (-\mathbf{x}) = \mathbf{0}$

(5) 1 times \mathbf{x} equals \mathbf{x}

(6) $(c_1 c_2) \mathbf{x} = c_1 (c_2 \mathbf{x})$

(7) $c(\mathbf{x} + \mathbf{y}) = c\mathbf{x} + c\mathbf{y}$

(8) $(c_1 + c_2) \mathbf{x} = c_1 \mathbf{x} + c_2 \mathbf{x}.$

1. Intro to Vector Spaces

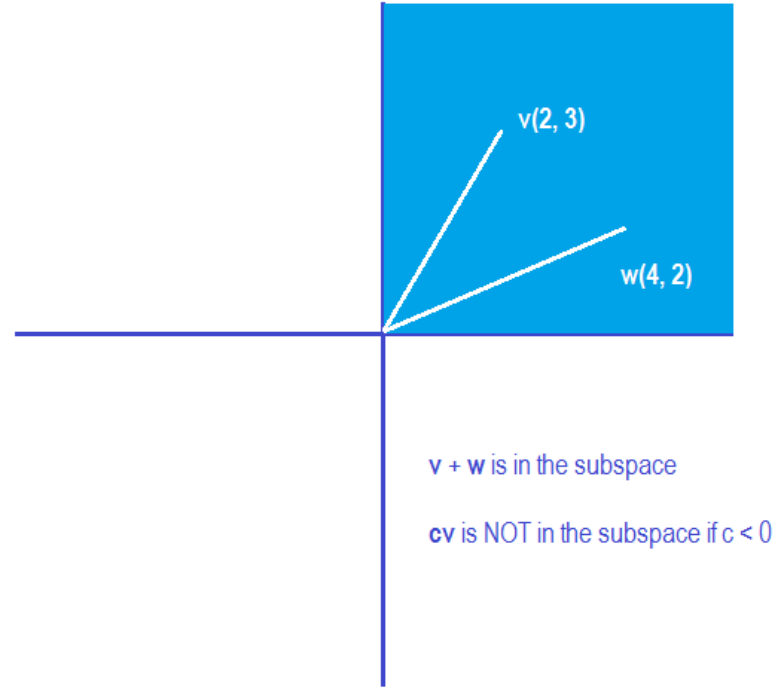
SUBSPACES

- ❖ A vector space that is contained inside of another vector space is called a subspace of that space.
- ❖ For example, take any non-zero vector v in \mathbb{R}^2 . Then the set of all vectors cv , where c is a real number, forms a subspace of \mathbb{R}^2 .
- ❖ A line in \mathbb{R}^2 that does not pass through the origin $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$ is *not a subspace of \mathbb{R}^2* .
- ❖ *Multiplying any vector on that line by 0 gives the zero vector, which does not lie on the line.*
- ❖ Every subspace *must contain the zero vector* because vector spaces are closed under multiplication.

❖ A set of vectors is “**closed**” under **addition** $v + w$ & **multiplication** cv (and cw), if these operations do NOT leave the subspace!

❖ **CLOSURE** - if collection of vectors is “closed” under linear combinations

Example: the collection of vectors with exactly 2 positive real valued components is NOT a vector space.



1. Intro to Vector Spaces

Examples of Subspaces

❖ The subspaces of \mathbb{R}^2 :

- all of \mathbb{R}^2
- any line through $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$
- the zero vector alone \mathbf{Z}

❖ The subspaces of \mathbb{R}^3 :

- all of \mathbb{R}^3
- any plane through the origin
- any line through the origin
- the zero vector alone \mathbf{Z}

$$\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Key points:

- ❖ Every Subspace contains the ZERO vector
- ❖ Lines through the origin are also subspaces
- ❖ \mathbb{R}^N is also a valid subspace

1. Intro to Vector Spaces

COLUMN SPACE

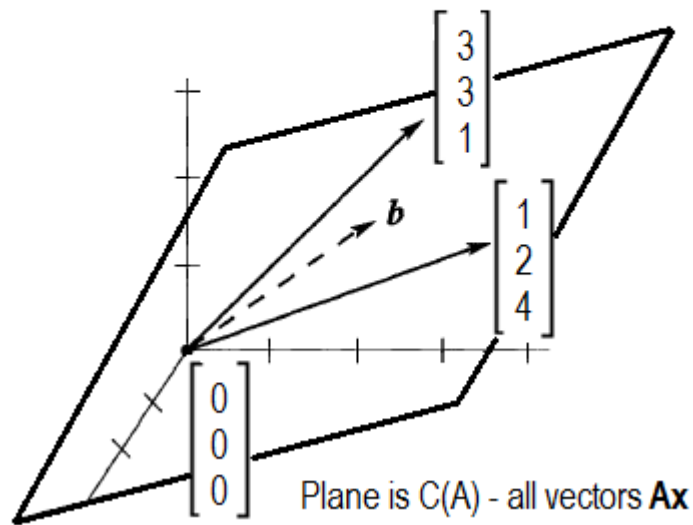
❖ Given a matrix \mathbf{A} with columns in \mathbb{R}^3 – these columns and all their linear combinations form a subspace in \mathbb{R}^3 –

Column space $\mathbf{C}(\mathbf{A})$

❖ The column space of \mathbf{A} is the plane through the origin of \mathbb{R}^3 that contains both $\begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$ and $\begin{bmatrix} 3 \\ 3 \\ 1 \end{bmatrix}$

❖ The goal for this lecture → understand $\mathbf{Ax} = \mathbf{b}$ in terms of subspaces & column space.

$$\mathbf{Ax} = \mathbf{b} \quad \mathbf{A} = \begin{bmatrix} 1 & 3 \\ 2 & 3 \\ 4 & 1 \end{bmatrix} \quad \mathbf{b} = x_1 \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix} + x_2 \begin{bmatrix} 3 \\ 3 \\ 1 \end{bmatrix}$$



COLUMN SPACE

- ❖ The most important subspaces are tied directly to a matrix **A**.
- ❖ The goal is still to **solve $Ax = b$**
- ❖ If **A** is not invertible, the system is solvable for some **b**' but not for the others
- ❖ The “good” **b** – vectors that can be written as linear combinations of **A** columns
→ these **b**'s form the **column space of matrix A**

- ❖ To **solve $Ax = b$** is equivalent to *expressing **b** as a combination of **A**'s columns*
- ❖ When **b** is in the column space – it is a combination of the columns of **A**
- ❖ The coefficients in that combination is the **SOLUTION** for **$Ax = b$**

COLUMN SPACE example

❖ Does $Ax = b$ always has a solution for any RHS b ?

$$\begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

❖ Possible b 's that give solutions:

$$\begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \\ 4 \\ 5 \end{bmatrix}$$

Subspaces – Union & Intersection

- ❖ A **vector space** is a collection of vectors which is closed under linear combinations - for any two vectors \mathbf{v} and \mathbf{w} in the space and any two real numbers c and d , the vector $c\mathbf{v} + d\mathbf{w}$ is also in the vector space.
- ❖ A plane \mathbf{P} containing $(0,0,0)$ and a line \mathbf{L} containing $(0,0,0)$ are both subspaces of \mathbb{R}^3 .
- ❖ The union $\mathbf{P} \cup \mathbf{L}$ is **generally NOT** a subspace of \mathbb{R}^3 .
- ❖ The intersection $\mathbf{P} \cap \mathbf{L}$ is **always a subspace** of \mathbb{R}^3 .

COLUMN SPACE – Other Examples

❖ Let's try to describe the column spaces (as subspaces of \mathbb{R}^2) for:

$$\mathbf{I} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad \mathbf{A} = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 4 \end{bmatrix}$$

❖ The column space of \mathbf{I} is the WHOLE space \mathbb{R}^2 – every vector is a combination of the columns of \mathbf{I} → $\mathbf{C}(\mathbf{I})$ is \mathbb{R}^2

❖ The column space of \mathbf{A} is only a LINE – the column space contains (1,2) and (2,4) as well as other vectors (c, 2c) but they are along the same line → $\mathbf{C}(\mathbf{A})$ – is a line

❖ The column space of \mathbf{B} is the WHOLE space \mathbb{R}^2 . Every b is attainable!
Ex: $\mathbf{b} = (5,4)$ is col-2 + col-3, or 2col-1 + col-3.

2. The Nullspace of A

Recap – Column spaces

❖ A **column space** of a matrix **A** is the vector space made up of all linear combinations of the columns of **A**.

❖ **Ax = b**

❖ Given a matrix **A**, for what vectors **b** does **Ax = b** have a solution **x**?

$$\mathbf{A} = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix}$$

❖ **Ax = b** does not have a solution for every choice of **b** b/c solving the eq. is equivalent to solving four linear equations in three unknowns.

2. The Nullspace of A

Recap – Column spaces

- ❖ If there is a solution \mathbf{x} to $\mathbf{Ax} = \mathbf{b}$, then *\mathbf{b} must be a linear combination of the columns of \mathbf{A} .*
- ❖ *Only three columns cannot fill the entire four dimensional vector space –* some vectors \mathbf{b} cannot be expressed as linear combinations of columns of \mathbf{A} .
- ❖ what \mathbf{b} 's allow $\mathbf{Ax} = \mathbf{b}$ to be solved?
- ❖ A useful approach is to choose \mathbf{x} and find the vector $\mathbf{b} = \mathbf{Ax}$ corresponding to that solution. The components of \mathbf{x} are just the coefficients in a linear combination of columns of \mathbf{A} .
- ❖ The system of linear equations $\mathbf{Ax} = \mathbf{b}$ is solvable exactly when \mathbf{b} is a vector in the column space of \mathbf{A} .

2. The Nullspace of \mathbf{A}

Recap – Column spaces

- ❖ For our example matrix \mathbf{A} , what can we say about the column space of \mathbf{A} ?
- ❖ *Are the columns of \mathbf{A} independent?*
- ❖ In other words, does each column *contribute something new* to the subspace?
- ❖ The third column of \mathbf{A} is the sum of the first two columns, so does not add anything to the subspace – *throw it away?*
- ❖ The column space of our matrix \mathbf{A} is a two dimensional subspace of \mathbb{R}^4 .

2. The Nullspace of A

Definition

- ❖ The **nullspace** $N(A)$ of a matrix A is the *collection of all solutions* $\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ to the equation $A\mathbf{x} = \mathbf{0}$. These vectors \mathbf{x} are in \mathbb{R}^N .
- ❖ $A(m, n)$ square or rectangular \rightarrow one immediate solution is $\mathbf{x} = \mathbf{0}$
- ❖ If A is **invertible** then $\mathbf{x} = \mathbf{0}$ is the **only solution**
- ❖ For **non-invertible** A , there are also **non-zero** solutions to $A\mathbf{x} = \mathbf{0}$
 \rightarrow each of these solutions belong to the nullspace of $A \rightarrow N(A)$

2. The Nullspace of A

The possible solutions for the Nullspace:

$$A = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} c \\ c \\ -c \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad c = 0, \text{ or any scalar}$$

This Nullspace $\mathbf{N(A)}$ is a line in \mathcal{R}^3

2. The Nullspace of A

Check that solution vectors form a subspace

- ❖ Suppose \mathbf{x} and \mathbf{y} are in the nullspace $\rightarrow \mathbf{Ax} = \mathbf{0}$ and $\mathbf{Ay} = \mathbf{0}$
- ❖ The rules of matrix multiplication $\mathbf{A}(\mathbf{x}_1 + \mathbf{x}_2) = \mathbf{0} + \mathbf{0}$ and $\mathbf{A}(c \mathbf{x}) = c\mathbf{Ax} = c\mathbf{0}$
- ❖ Since RHS are zero $\rightarrow \mathbf{x} + \mathbf{y}$ and $c\mathbf{x}$ are in the nullspace $\mathbf{N}(\mathbf{A})$
- ❖ The solution vectors \mathbf{x} have n components \rightarrow they are vectors in $\mathbb{R}^N \rightarrow$ the **nullspace $\mathbf{N}(\mathbf{A})$ is a subspace of \mathbb{R}^N**
- ❖ The **column space $\mathbf{C}(\mathbf{A})$ is a subspace of \mathbb{R}^M** .
- ❖ If the right side \mathbf{b} is not zero, the solutions of $\mathbf{Ax} = \mathbf{b}$ do not form a subspace.
- ❖ The vector $\mathbf{x} = \mathbf{0}$ is only a solution if $\mathbf{b} = \mathbf{0}$.
- ❖ *When the set of solutions does not include $\mathbf{x} = \mathbf{0}$, it cannot be a subspace!!!*

2. The Nullspace of A

Example (1)

❖ Given an SLE $\begin{cases} x_1 + 2x_2 = 0 \\ 3x_1 + 6x_2 = 0 \end{cases}$ $A = \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix}$ matrix **A** is singular

❖ What is the **Nullspace** of A?

❖ In the row picture line $x_1 + 2x_2 = 0$ is the same as $3x_1 + 6x_2 = 0$ (x3)

❖ **This line is the $N(A)$** and it contains all solutions (x_1, x_2)

❖ Best way to describe a nullspace \rightarrow choose one point – “***special solution***”,
i.e. for $x_2 = 1$, $x_1 = -2$ from first equation.

❖ Conclusion: the **Nullspace $N(A)$** contains all multiples of $s = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$

2. The Nullspace of A

Example (2)

- ❖ Given $x + 2y + 3z = 0$ the corresponding matrix $\mathbf{A} = [1 \ 2 \ 3]$
- ❖ The equation $\mathbf{Ax} = 0$ produces a *plane through the origin* $(0, 0, 0) \rightarrow$ this plane is a subspace of \mathcal{R}^3 and *it is the nullspace of A*
- ❖ The plane $x + 2y + 3z = 0$ has 2 special solutions:
$$[1 \ 2 \ 3] \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0 \qquad \mathbf{s}_1 = \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} \qquad \mathbf{s}_2 = \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix}$$
- ❖ These vectors \mathbf{s}_1 and \mathbf{s}_2 lie on the plane $x + 2y + 3z = 0$ which is $N(\mathbf{A})$.
- ❖ All vectors in the plane are combinations of \mathbf{s}_1 & \mathbf{s}_2 (zeros in col 2 & 3 - *free*)
- ❖ Col-1 contains the pivot – so first component \mathbf{x} is not “*free*”

2. The Nullspace of A

Example (3)

❖ Given 3 matrices $\mathbf{A} = \begin{bmatrix} 1 & 2 \\ 3 & 8 \end{bmatrix}$ $\mathbf{B} = \begin{bmatrix} \mathbf{A} \\ 2\mathbf{A} \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 3 & 8 \\ 2 & 4 \\ 6 & 16 \end{bmatrix}$ $\mathbf{C} = [\mathbf{A} \quad 2\mathbf{A}] = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 3 & 8 & 6 & 16 \end{bmatrix}$

→ let's describe their nullspaces

❖ $\mathbf{Ax} = 0$ has only the zero solution $\rightarrow \mathbf{N(A)} = \mathbf{Z}$

❖ Elimination: $\begin{bmatrix} 1 & 2 \\ 3 & 8 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 2 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} x_1 = 0 \\ x_2 = 0 \end{bmatrix}$

\mathbf{A} is invertible – all columns of \mathbf{A} have pivots

❖ The rectangular matrix \mathbf{B} has the same nullspace \mathbf{Z} - by adding extra eq., the $\mathbf{N(B)}$ cannot become larger \rightarrow *the extra rows impose more conditions on the vectors \mathbf{x} in the nullspace.*

2. The Nullspace of A

Example (3)

- ❖ The rectangular matrix **C** is very different – has extra columns vs. rows
- ❖ The solution vector **x** has 4 components – elimination will produce pivots in the first 2 columns of **C** – the other 2 columns are free:

$$\mathbf{C} = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 3 & 8 & 6 & 16 \end{bmatrix} \Rightarrow \mathbf{U} = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 0 & 2 & 0 & 4 \end{bmatrix}$$

pivot
free
columns
columns

- ❖ For the free variables **x₃** & **x₄** we make special choices of ones and zeros

- ❖ The pivot variables **x₁** & **x₂** are determined by **Ux = 0**
- $$s_1 = \begin{bmatrix} -2 \\ 0 \\ 1 \\ 0 \end{bmatrix} \quad s_2 = \begin{bmatrix} 0 \\ -2 \\ 0 \\ 1 \end{bmatrix}$$
- pivot variables
free variables

2. The Nullspace of A

Example (3)

- ❖ The Elimination procedure will NOT stop at the upper triangular matrix U!
- ❖ Continue the procedure to make the matrix simpler:
 - Produce '0' above pivots by **eliminating upward**
 - Produce '1' in the pivots by **dividing whole row by its pivot**
- ❖ RHS Zero vector does not change \rightarrow N(C) stays the same – easier to be see when one reaches the **Reduced Row Echelon Form – R**:

$$U = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 0 & 2 & 0 & 4 \end{bmatrix} \Rightarrow R = \begin{bmatrix} 1 & 0 & 2 & 0 \\ 0 & 1 & 0 & 2 \end{bmatrix} \quad \begin{array}{l} (1) R1 - R2 \\ (2) R2 \text{ times } \frac{1}{2} \end{array}$$

- ❖ Special solution are MUCH easier to find with $Rx = 0$

2. The Nullspace of A

Recap remarks

- ❖ For many matrices, the only solution to $\mathbf{Ax} = \mathbf{0}$ is $\mathbf{x} = \mathbf{0}$.
- ❖ Their nullspaces $\mathbf{N}(\mathbf{A}) = \mathbf{Z}$ contain only that zero vector.
- ❖ The only combination of the columns that produces $\mathbf{b} = \mathbf{0}$ is then the "zero combination" or "trivial combination".
- ❖ The solution is trivial (just $\mathbf{x} = \mathbf{0}$) but the idea is not trivial.
- ❖ This case of a zero nullspace \mathbf{Z} is of the greatest importance \rightarrow meaning is that the columns of \mathbf{A} are independent. No combination of columns gives the zero vector (except the zero combination).
- ❖ All columns have pivots, and no columns are free.

3. Solving $Ax = 0$. Pivots & Special solutions

- ❖ A way to do elimination on Rectangular matrices!
- ❖ Allowing all matrices - not just “nice” square matrices with inverses
- ❖ Pivots are still nonzero
- ❖ The columns below the pivots are still zero
- ❖ But it might happen that a column has no pivot
- ❖ That free column doesn't stop the calculation
→ Go on to the next column!

3. Solving $Ax = 0$

Example

❖ Given a 3 by 4 rectangular matrix:

$$A = \begin{bmatrix} 1 & 1 & 2 & 3 \\ 2 & 2 & 8 & 10 \\ 3 & 3 & 10 & 13 \end{bmatrix} \Rightarrow \begin{bmatrix} \boxed{1} & 1 & 2 & 3 \\ 0 & \boxed{0} & \boxed{4} & 4 \\ 0 & 0 & 4 & 4 \end{bmatrix} \begin{array}{l} \text{subtract 2 x row 1} \\ \text{subtract 3 x row 1} \end{array}$$

❖ Trouble for pivot 2 \rightarrow got to next column – second pivot is “4”

$$A = \begin{bmatrix} 1 & 1 & 2 & 3 \\ 2 & 2 & 8 & 10 \\ 3 & 3 & 10 & 13 \end{bmatrix} \Rightarrow \begin{bmatrix} \boxed{1} & 1 & 2 & 3 \\ 0 & \boxed{0} & \boxed{4} & 4 \\ 0 & 0 & 4 & 4 \end{bmatrix} \Rightarrow \begin{bmatrix} \boxed{1} & 1 & 2 & 3 \\ 0 & \boxed{0} & \boxed{4} & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} \text{subtract row 2} \\ \text{from row 3} \end{array}$$

$\underbrace{\hspace{10em}}_U$

❖ Only 2 pivots and last equations: $0 = 0$

3. Solving $Ax = 0$

Back substitution for $Ux = 0$

- ❖ We have 4 unknowns and just 2 pivots \rightarrow many possible solutions!
- ❖ Separate **pivot** variables from **free** variables
- ❖ When **A** is invertible, **all** variables are **pivot** variables
- ❖ Free variables x_2 & x_4 could be given ANY values \rightarrow then back substitute into the pivot variables x_1 & x_3
- ❖ Simplest choice for free variables – ‘0’ and ‘1’
- ❖ Special solutions: $x_1 + x_2 + 2x_3 + 3x_4 = 0$ and $4x_3 + 4x_4 = 0$
 - set $x_2 = 1$ & $x_4 = 0$; back substitution $\rightarrow x_3 = 0$ & $x_1 = -1$
 - set $x_2 = 0$ & $x_4 = 1$; back substitution $\rightarrow x_3 = -1$ & $x_1 = -1$

$$\begin{bmatrix} 1 & 1 & 2 & 3 \\ 0 & 0 & 4 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

3. Solving $Ax = 0$

Complete solution

❖ $s_1 \rightarrow x_2 = 1 \text{ \& } x_4 = 0$

❖ $s_2 \rightarrow x_2 = 0 \text{ \& } x_4 = 1$

❖ All solutions are
linear combinations of s_1 & s_2

$$x = x_2 \underset{\text{special}}{\begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix}} + x_4 \underset{\text{special}}{\begin{bmatrix} -1 \\ 0 \\ -1 \\ 1 \end{bmatrix}} = \underset{\text{complete}}{\begin{bmatrix} -x_2 - x_4 \\ x_2 \\ -x_4 \\ x_4 \end{bmatrix}}$$

- ❖ The special solutions are in the nullspace $N(A)$ and their linear combinations are filling out the whole nullspace
- ❖ There is **special** solution for **every free** variable
- ❖ If no free variables, there are n pivots, only solution is the trivial one $x = 0$.
- ❖ The nullspace contains only Z – zero vector

3. Solving $Ax = 0$

Echelon matrices

- ❖ Forward elimination $A \rightarrow U$ – acts by row operations (row exchanges)
- ❖ When no pivot available ($=0$) moves to the next column
- ❖ An echelon matrix is an $m \times n$ “staircase” U matrix - less pivots than columns

$$U = \begin{bmatrix} p & x & x & x & x & x & x \\ 0 & p & x & x & x & x & x \\ 0 & 0 & 0 & 0 & 0 & p & x \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

3 pivot variables x_1, x_2, x_6
4 free variables x_3, x_4, x_5, x_7
4 special solution in $N(U)$

- ❖ The columns have 4 components $\rightarrow C(U)$ lies in \mathbb{R}^4 - Every vector in $C(U)$ has 4th component zero $(u_1, u_2, u_3, 0)$. The b' in $Ux = b$ are combinations of the 7 columns
- ❖ The nullspace $N(U)$ is a subspace of $\mathbb{R}^7 \rightarrow$ The solutions of $Ux = 0$ are all the combinations of the 4 special solutions – one for each free variable

3. Solving $Ax = 0$

Echelon matrices

- ❖ Columns 3-4-5-7 have no pivots \rightarrow free variables x_3, x_4, x_5, x_7
- ❖ Set 1 free variable to '1' and the other free variables to '0'
- ❖ Solve $Ux = 0$ for the pivot variables x_1, x_2, x_6
- ❖ This gives one of the 4 special solutions in the $N(U)$

Theorem:

- *If $Ax = 0$ has more unknowns than equations (more columns than rows, $n > m$), there is at least one free variable, and one special solution – non-zero*
- ❖ A short-wide matrix always has non-zero vectors in its nullspace
- ❖ The **nullspace** has the **dimension** of the **number of free variables**

3. Solving $Ax = 0$

Reduced Echelon matrix

❖ Go an extra step from an echelon U matrix:

(a) divide second row by 4

(b) subtract 2 times new row from 1st row

$$R = \text{rref}(A) = \begin{bmatrix} 1 & 1 & 2 & 3 \\ 0 & 0 & 4 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$R = \text{rref}(A) = \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

❖ The reduced row echelon matrix **R** has '1' as pivots & '0' above pivots

❖ If **A** is invertible, its **R** = **I**

❖ **R** makes it very easy to find **special solutions** – directly from **R**

❖ Special solutions: $x_1 + x_2 + 2x_3 + 3x_4 = 0$ & $4x_3 + 4x_4 = 0$

➤ set $x_2 = 1$ & $x_4 = 0$; back substitution $\rightarrow x_3 = 0$ & $x_1 = -1$

➤ set $x_2 = 0$ & $x_4 = 1$; back substitution $\rightarrow x_3 = -1$ & $x_1 = -1$

$$x = x_2 \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -1 \\ 0 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} -x_2 - x_4 \\ x_2 \\ -x_4 \\ x_4 \end{bmatrix}$$

special special complete

Review of Key ideas:

1. The nullspace $\mathbf{N}(\mathbf{A})$ is a subspace of \mathbf{R}^n . It contains all solutions to $\mathbf{Ax} = \mathbf{0}$
2. Elimination produces an echelon matrix \mathbf{U} , and then a row reduced \mathbf{R} , with pivot columns and free columns
3. Every free column of \mathbf{U} or \mathbf{R} leads to a special solution. One free variable could be set to '1' and the others to '0'. Back substitution solves $\mathbf{Ax} = \mathbf{0}$
4. The complete solution to $\mathbf{Ax} = \mathbf{0}$ is a combination of the special solutions
5. If $n > m$ then \mathbf{A} has at least one column without pivots, giving a special solution. So there are nonzero vectors \mathbf{x} in the nullspace of this rectangular \mathbf{A}