Course Name:Linear Algebra

Course Code: MT 104

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November 3, 2020



4.1 Vector Spaces & Subspaces

- Vector Spaces: Definition
- Vector Spaces: Examples
 - 2 × 2 matrices
 - Polynomials
- Subspaces: Definition
- Subspaces: Examples
- Determining Subspaces

Many concepts concerning vectors in \mathbf{R}^n can be extended to other mathematical systems.

We can think of a *vector space* in general, as a collection of objects that behave as vectors do in \mathbb{R}^n . The objects of such a set are called *vectors*.

Vector Space

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 below. The axioms must hold for all \mathbf{u} , \mathbf{v} and \mathbf{w} in V and for all scalars c and d.

- 1. $\mathbf{u} + \mathbf{v}$ is in V.
- 2. u + v = v + u.

Vector Space (cont.)

- 3. (u + v) + w = u + (v + w)
- 4. There is a vector (called the zero vector) $\mathbf{0}$ in V such that $\mathbf{u} + \mathbf{0} = \mathbf{u}$.
- 5. For each \mathbf{u} in V, there is vector $-\mathbf{u}$ in V satisfying $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$.
- 6. **cu** is in **V**.
- 7. $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$.
- 8. $(c+d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$.
- 9. $(cd)\mathbf{u} = c(d\mathbf{u})$.
- 10. 1u = u.

Let
$$M_{2\times 2} = \left\{ \begin{bmatrix} a & b \\ c & d \end{bmatrix} : a, b, c, d \text{ are real} \right\}$$

In this context, note that the **0** vector is



Let n > 0 be an integer and let

 \mathbf{P}_n = the set of all polynomials of degree at most n > 0.

Members of P_n have the form

$$\mathbf{p}(t) = a_0 + a_1 t + a_2 t^2 + \cdots + a_n t^n$$

where a_0, a_1, \ldots, a_n are real numbers and t is a real variable. The set \mathbf{P}_n is a vector space.

We will just verify 3 out of the 10 axioms here.

Let $\mathbf{p}(t) = a_0 + a_1 t + \cdots + a_n t^n$ and $\mathbf{q}(t) = b_0 + b_1 t + \cdots + b_n t^n$. Let c be a scalar.

Axiom 1:

The polynomial $\mathbf{p} + \mathbf{q}$ is defined as follows:

$$(\mathbf{p} + \mathbf{q})(t) = \mathbf{p}(t) + \mathbf{q}(t)$$
. Therefore,

$$(\mathbf{p}+\mathbf{q})(t)=\mathbf{p}(t)+\mathbf{q}(t)$$

$$= (----) + (-----) t + \cdots + (-----) t^n$$

which is also a _____ of degree at most ____. So

$$\mathbf{p} + \mathbf{q}$$
 is in \mathbf{P}_n .

Axiom 4:

$$0 = 0 + 0t + \cdots + 0t^n$$
(zero vector in \mathbf{P}_n)

$$(\mathbf{p} + \mathbf{0})(t) = \mathbf{p}(t) + \mathbf{0} = (a_0 + 0) + (a_1 + 0)t + \dots + (a_n + 0)t^n$$

= $a_0 + a_1t + \dots + a_nt^n = \mathbf{p}(t)$
and so $\mathbf{p} + \mathbf{0} = \mathbf{p}$

Axiom 6:

$$(c\mathbf{p})(t) = c\mathbf{p}(t) = (\underline{} + (\underline{} + \underline{}) + (\underline{} + \underline{}) + (\underline{} + \underline{}) t + \dots + (\underline{} + \underline{}) t^n$$
 which is in \mathbf{P}_n .

The other 7 axioms also hold, so P_n is a vector space.



Vector spaces may be formed from subsets of other vectors spaces. These are called *subspaces*.

Subspaces

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

- a. The zero vector of V is in H.
- b. For each \mathbf{u} and \mathbf{v} are in H, $\mathbf{u} + \mathbf{v}$ is in H. (In this case we say H is closed under vector addition.)
- c. For each \mathbf{u} in H and each scalar c, $c\mathbf{u}$ is in H. (In this case we say H is closed under scalar multiplication.)

If the subset H satisfies these three properties, then H itself is a vector space.

Let
$$H = \left\{ \begin{bmatrix} a \\ 0 \\ b \end{bmatrix} : a \text{ and } b \text{ are real} \right\}$$
. Show that H is a subspace of \mathbb{R}^3 .

Solution: Verify properties a, b and c of the definition of a subspace.

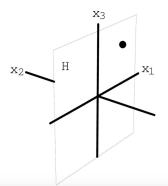
- a. The zero vector of \mathbb{R}^3 is in H (let $a = \underline{\hspace{1cm}}$ and $b = \underline{\hspace{1cm}}$).
- b. Adding two vectors in H always produces another vector whose second entry is ____ and therefore the sum of two vectors in H is also in H. (H is closed under addition)
- c. Multiplying a vector in \boldsymbol{H} by a scalar produces another vector in \boldsymbol{H} (\boldsymbol{H} is closed under scalar multiplication).

Since properties a, b, and c hold, V is a subspace of \mathbb{R}^3 .



Note

Vectors (a, 0, b) in H look and act like the points (a, b) in \mathbb{R}^2 .

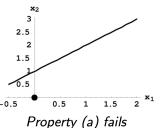




Is
$$H = \left\{ \begin{bmatrix} x \\ x+1 \end{bmatrix} : x \text{ is real} \right\}$$
 a subspace of ____?

I.e., does H satisfy properties a , b and c ?

Solution: For H to be a subspace of \mathbb{R}^2 , all three properties must hold



Property (a) is not true because ______.

Therefore H is not a subspace of \mathbb{R}^2 .

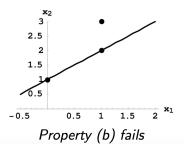
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Another way to show that H is not a subspace of \mathbb{R}^2 :

Let

$$\mathbf{u} = \left[egin{array}{c} 0 \\ 1 \end{array}
ight]$$
 and $\mathbf{v} = \left[egin{array}{c} 1 \\ 2 \end{array}
ight]$, then $\mathbf{u} + \mathbf{v} = \left[egin{array}{c} \end{array}
ight]$

and so $\mathbf{u} + \mathbf{v} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$, which is ____ in H. So property (b) fails and so H is not a subspace of \mathbf{R}^2 .



Theorem (1)

If $\mathbf{v}_1, \dots, \mathbf{v}_p$ are in a vector space V, then $Span\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is a subspace of V.

Proof: In order to verify this, check properties a, b and c of definition of a subspace.

a. $\mathbf{0}$ is in $Span\{\mathbf{v}_1,\ldots,\mathbf{v}_p\}$ since

$$\mathbf{0} = \underline{} \mathbf{v}_1 + \underline{} \mathbf{v}_2 + \cdots + \underline{} \mathbf{v}_p$$

b. To show that $\operatorname{Span}\{\mathbf{v}_1,\ldots,\mathbf{v}_p\}$ closed under vector addition, we choose two arbitrary vectors in $\operatorname{Span}\{\mathbf{v}_1,\ldots,\mathbf{v}_p\}$:

$$\mathbf{u} = a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + \dots + a_p \mathbf{v}_p$$

and
$$\mathbf{v} = b_1 \mathbf{v}_1 + b_2 \mathbf{v}_2 + \dots + b_p \mathbf{v}_p.$$



Then

$$\mathbf{u} + \mathbf{v} = (a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \dots + a_p\mathbf{v}_p) + (b_1\mathbf{v}_1 + b_2\mathbf{v}_2 + \dots + b_p\mathbf{v}_p)$$

$$= (\dots \mathbf{v}_1 + \dots \mathbf{v}_1) + (\dots \mathbf{v}_2 + \dots \mathbf{v}_2) + \dots + (\dots \mathbf{v}_p + \dots \mathbf{v}_p)$$

$$= (a_1 + b_1)\mathbf{v}_1 + (a_2 + b_2)\mathbf{v}_2 + \dots + (a_p + b_p)\mathbf{v}_p.$$

So $\mathbf{u} + \mathbf{v}$ is in Span $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$.

c. To show that $\mathrm{Span}\{\mathbf{v}_1,\ldots,\mathbf{v}_p\}$ closed under scalar multiplication, choose an arbitrary number c and an arbitrary vector in $\mathrm{Span}\{\mathbf{v}_1,\ldots,\mathbf{v}_p\}$:

$$\mathbf{v} = b_1 \mathbf{v}_1 + b_2 \mathbf{v}_2 + \cdots + b_p \mathbf{v}_p.$$



Then

$$c\mathbf{v} = c (b_1\mathbf{v}_1 + b_2\mathbf{v}_2 + \dots + b_p\mathbf{v}_p)$$

= \dots \mu_1 + \dots \dots \mu_2 + \dots + \dots \dots \mu_p

So $c\mathbf{v}$ is in Span $\{\mathbf{v}_1,\ldots,\mathbf{v}_p\}$.

Since properties a, b and c hold, $Span\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is a subspace of V.

Recap

- $oldsymbol{0}$ To show that H is a subspace of a vector space, use Theorem 1.
- 2 To show that a set is not a subspace of a vector space, provide a specific example showing that at least one of the axioms a, b or c (from the definition of a subspace) is violated.

Is $V = \{(a+2b, 2a-3b) : a \text{ and } b \text{ are real}\}$ a subspace of \mathbb{R}^2 ? Why or why not?

Solution: Write vectors in *V* in column form:

$$\begin{bmatrix} a+2b \\ 2a-3b \end{bmatrix} = \begin{bmatrix} a \\ 2a \end{bmatrix} + \begin{bmatrix} 2b \\ -3b \end{bmatrix}$$
$$= ---- \begin{bmatrix} 1 \\ 2 \end{bmatrix} + ---- \begin{bmatrix} 2 \\ -3 \end{bmatrix}$$

So $V = \operatorname{Span}\{\mathbf{v}_1, \mathbf{v}_2\}$ and therefore V is a subspace of ____ by Theorem 1.

Is
$$H = \left\{ \begin{bmatrix} a+2b \\ a+1 \\ a \end{bmatrix}$$
: a and b are real a a subspace of a ? Why or why not?

Solution: 0 is not in H since a = b = 0 or any other combination of values for a and b does not produce the zero vector. So property ____ fails to hold and therefore H is not a subspace of \mathbb{R}^3 .

Is the set H of all matrices of the form $\begin{bmatrix} 2a & b \\ 3a+b & 3b \end{bmatrix}$ a subspace of $M_{2\times 2}$? Explain.

Solution: Since

Therefore $H = \text{Span} \left\{ \begin{bmatrix} 2 & 0 \\ 3 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 3 \end{bmatrix} \right\}$ and so H is a subspace of $M_{2\times 2}$.



4.2 Null Spaces, Column Spaces, & Linear Transformations

- Null Spaces
 - Definition
 - Theorem
 - Examples
- Column Spaces
 - Definition
 - Theorem
 - Examples
- The Contrast Between Nul A and Col A
- Null Spaces & Column Spaces: Review
- Null Spaces & Column Spaces: Examples



Null Space

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

Nul
$$A = \{ \mathbf{x} : \mathbf{x} \text{ is in } \mathbf{R}^n \text{ and } A\mathbf{x} = \mathbf{0} \}$$
 (set notation)

Theorem (2)

The null space of an $m \times n$ matrix A is a subspace of \mathbf{R}^n . Equivalently, the set of all solutions to a system $A\mathbf{x} = \mathbf{0}$ of m homogeneous linear equations in n unknowns is a subspace of \mathbf{R}^n .

Proof: Nul A is a subset of \mathbb{R}^n since A has n columns. Must verify properties a, b and c of the definition of a subspace.

Property (a) Show that **0** is in Nul A. Since _____, **0** is in

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Property (b) If \mathbf{u} and \mathbf{v} are in Nul A, show that $\mathbf{u} + \mathbf{v}$ is in Nul A. Since \mathbf{u} and \mathbf{v} are in Nul A,

Therefore

$$A(\mathbf{u} + \mathbf{v}) = \dots + \dots = \dots + \dots = \dots$$

Property (c) If \mathbf{u} is in Nul A and c is a scalar, show that $c\mathbf{u}$ in Nul A:

$$A(c\mathbf{u}) = --A(\mathbf{u}) = c\mathbf{0} = \mathbf{0}.$$

Since properties a, b and c hold, A is a subspace of \mathbf{R}^n .

Find an explicit description of Nul A where

$$A = \left[\begin{array}{cccc} 3 & 6 & 6 & 3 & 9 \\ 6 & 12 & 13 & 0 & 3 \end{array} \right]$$

Solution: Row reduce augmented matrix corresponding to Ax = 0:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} -2x_2 - 13x_4 - 33x_5 \\ x_2 \\ 6x_4 + 15x_5 \\ x_4 \\ x_5 \end{bmatrix}$$

$$= x_{2} \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + x_{4} \begin{bmatrix} -13 \\ 0 \\ 6 \\ 1 \\ 0 \end{bmatrix} + x_{5} \begin{bmatrix} -33 \\ 0 \\ 15 \\ 0 \\ 1 \end{bmatrix}$$

Then

Nul
$$A = span\{\mathbf{u}, \mathbf{v}, \mathbf{w}\}$$



Observations:

1. Spanning set of Nul A, found using the method in the last example, is automatically linearly independent:

$$c_1 \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} -13 \\ 0 \\ 6 \\ 1 \\ 0 \end{bmatrix} + c_3 \begin{bmatrix} -33 \\ 0 \\ 15 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Longrightarrow$$

$$c_1 = \dots c_2 = \dots c_3 = \dots$$

2. If Nul A \neq {0}, the the number of vectors in the spanning set for Nul A equals the number of free variables in $A\mathbf{x} = \mathbf{0}$.



Column Space

The **column space** of an $m \times n$ matrix A (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
$$A = \operatorname{Span}\{\mathbf{a}_1, \ldots, \mathbf{a}_n\}$$

Theorem (3)

The column space of an $m \times n$ matrix A is a subspace of \mathbb{R}^m .

Why? (Theorem 1, page 194)

Recall that if $A\mathbf{x} = \mathbf{b}$, then \mathbf{b} is a linear combination of the columns of A. Therefore

Col
$$A = \{\mathbf{b} : \mathbf{b} = A\mathbf{x} \text{ for some } \mathbf{x} \text{ in } \mathbf{R}^n\}$$



Find a matrix A such that W = Col A where

$$W = \left\{ \begin{bmatrix} x - 2y \\ 3y \\ x + y \end{bmatrix} : x, y \text{ in } \mathbf{R} \right\}.$$

Solution:

$$\begin{bmatrix} x - 2y \\ 3y \\ x + y \end{bmatrix} = x \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + y \begin{bmatrix} -2 \\ 3 \\ 1 \end{bmatrix}$$
$$= \begin{bmatrix} x \\ y \end{bmatrix}$$

Therefore

$$A = \left[\begin{array}{c} \\ \end{array} \right].$$

By Theorem 4 (Chapter 1),

The column space of an $m \times n$ matrix A is all of \mathbf{R}^m if and only if the equation $A\mathbf{x} = \mathbf{b}$ has a solution for each \mathbf{b} in \mathbf{R}^m .



$$Let A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 7 \\ 3 & 6 & 10 \\ 0 & 0 & 1 \end{bmatrix}.$$

- (a) The column space of A is a subspace of \mathbf{R}^k where k =_____.
- (b) The null space of A is a subspace of \mathbf{R}^k where k =____.
- (c) Find a nonzero vector in Col A. (There are infinitely many possibilities.)

$$--- \begin{bmatrix} 1 \\ 2 \\ 3 \\ 0 \end{bmatrix} + --- \begin{bmatrix} 2 \\ 4 \\ 6 \\ 0 \end{bmatrix} + --- \begin{bmatrix} 3 \\ 7 \\ 10 \\ 1 \end{bmatrix} = \begin{bmatrix} \\ \\ \end{bmatrix}$$



Example (cont.)

(d) Find a nonzero vector in Nul A. Solve $A\mathbf{x} = \mathbf{0}$ and pick one solution.

$$\begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 7 & 0 \\ 3 & 6 & 10 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$
 row reduces to
$$\begin{bmatrix} 1 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$x_1 = -2x_2$$

 $x_2 \text{ is free} \implies \text{let } x_2 = \dots \implies \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \\ \end{bmatrix}$

Contrast Between Nul A and Col A where A is $m \times n$ (see page 204)

Contrast Between Nul A and Col A for an m x n Matrix A

Nul A Col A

- **1**. Nul *A* is a subspace of \mathbb{R}^n .
- 2. Nul A is implicitly defined; that is, you are given only a condition (Ax = 0) that vectors in Nul A must satisfy.
- 3. It takes time to find vectors in Nul A. Row operations on $[A \quad \mathbf{0}]$ are required.
- **4**. There is no obvious relation between Nul *A* and the entries in *A*.
- 5. A typical vector \mathbf{v} in Nul A has the property that $A\mathbf{v} = \mathbf{0}$.
- Given a specific vector v, it is easy to tell if v is in Nul A. Just compute Av.
- 7. Nul $A = \{0\}$ if and only if the equation $A\mathbf{x} = \mathbf{0}$ has only the trivial solution.
- 8. Nul $A = \{0\}$ if and only if the linear transformation $\mathbf{x} \mapsto A\mathbf{x}$ is one-to-one.

- 1. Col A is a subspace of \mathbb{R}^m .
- **2**. Col *A* is explicitly defined; that is, you are told how to build vectors in Col *A*.
- It is easy to find vectors in Col A. The columns of A are displayed; others are formed from them.
- There is an obvious relation between Col A and the entries in A, since each column of A is in Col A.
- **5**. A typical vector \mathbf{v} in Col A has the property that the equation $A\mathbf{x} = \mathbf{v}$ is consistent.
- Given a specific vector v, it may take time to tell if v is in Col A. Row operations on [A v] are required.
- 7. Col $A = \mathbb{R}^m$ if and only if the equation $A\mathbf{x} = \mathbf{b}$ has a solution for every \mathbf{b} in \mathbb{R}^m .
- **8.** Col $A = \mathbb{R}^m$ if and only if the linear transformation $\mathbf{x} \mapsto A\mathbf{x}$ maps \mathbb{R}^n *onto* \mathbb{R}^m .

Review

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

- a. The zero vector of V is in H.
- b. For each \mathbf{u} and \mathbf{v} in H, $\mathbf{u} + \mathbf{v}$ is in H. (In this case we say H is closed under vector addition.)
- c. For each \mathbf{u} in H and each scalar c, $c\mathbf{u}$ is in H. (In this case we say H is closed under scalar multiplication.)

If the subset H satisfies these three properties, then H itself is a vector space.

Theorem (1, 2 and 3 in Sections 4.1 & 4.2)

- If $\mathbf{v}_1, \dots, \mathbf{v}_p$ are in a vector space V, then $Span\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is a subspace of V.
- The null space of an $m \times n$ matrix A is a subspace of \mathbb{R}^n .
- The column space of an $m \times n$ matrix A is a subspace of \mathbf{R}^m .

Determine whether each of the following sets is a vector space or provide a counterexample.

(a)
$$H = \left\{ \begin{bmatrix} x \\ y \end{bmatrix} : x - y = 4 \right\}$$

Solution: Since

is not in H, H is not a vector space.

(b)
$$V = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} : \begin{array}{l} x - y = 0 \\ y + z = 0 \end{array} \right\}$$

Solution: Rewrite

$$x - y = 0$$

$$y + z = 0$$

as

$$\left[\begin{array}{c} x \\ y \\ z \end{array}\right] = \left[\begin{array}{c} 0 \\ 0 \end{array}\right]$$

So V = Nul A where $A = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$. Since Nul A is a subspace of \mathbb{R}^2 , V is a vector space.

(c)
$$S = \left\{ \begin{bmatrix} x+y \\ 2x-3y \\ 3y \end{bmatrix} : x, y, z \text{ are real} \right\}$$

One Solution: Since

$$\begin{bmatrix} x+y \\ 2x-3y \\ 3y \end{bmatrix} = x \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} + y \begin{bmatrix} 1 \\ -3 \\ 3 \end{bmatrix},$$

$$S = \operatorname{span} \left\{ \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ -3 \\ 3 \end{bmatrix} \right\};$$

therefore S is a vector space by Theorem 1.

Another Solution: Since

$$\begin{bmatrix} x+y \\ 2x-3y \\ 3y \end{bmatrix} = x \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} + y \begin{bmatrix} 1 \\ -3 \\ 3 \end{bmatrix},$$

$$S = \text{Col } A$$
 where $A = \begin{bmatrix} 1 & 1 \\ 2 & -3 \\ 0 & 3 \end{bmatrix}$;

therefore S is a vector space, since a column space is a vector space.

Linear Transformation

A linear transformation T from a vector space V into a vector space W is a rule that assigns to each vector \mathbf{x} in V a unique vector $T(\mathbf{x})$ in W, such that

- 1. $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$ for all \mathbf{u}, \mathbf{v} in V;
- 2. $T(c\mathbf{u}) = cT(\mathbf{u})$ for all \mathbf{u} in V and all scalars c.

Kernal and Range

The kernel (or **null space**) of T is the set of all vectors \mathbf{u} in V such that $T(\mathbf{u}) = \mathbf{0}$. The range of T is the set of all vectors in W of the form $T(\mathbf{u})$ where \mathbf{u} is in V.

So if $T(\mathbf{x}) = A\mathbf{x}$, col A = range of T.

