Null Space of a Matrix

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$$\mathrm{Nul}(A) = \{ \mathbf{x} \in \mathbb{R}^n | A\mathbf{x} = \mathbf{0}_m \}$$

Let

$$A = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 3 & 6 \\ 3 & 1 & 2 \end{bmatrix}$$

Find Nul(A).

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Find $\operatorname{Nul}(A)$. Solve $A\mathbf{x} = \mathbf{0}_3$.

$$\left[\begin{array}{ccc|c}
1 & 1 & 2 & 0 \\
2 & 3 & 6 & 0 \\
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\end{array}\right]$$

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So, $c\mathbf{u} \in \text{Nul}(A)$ meaning it is closed under multiplication.



Column Space of a Matrix

Definition

Column Space: The column space of a matrix $A = \begin{bmatrix} \mathbf{a}_1 & \dots & \mathbf{a}_n \end{bmatrix} \in \mathbb{R}^{m \times n}$ is denoted as $\operatorname{Col}(A)$ and is the set of all linear combinations of columns of A.

$$\operatorname{Col}(A) = \operatorname{Span}(\mathbf{a}_1, \dots, \mathbf{a}_n) = \{ \mathbf{b} \in \mathbb{R}^m | A\mathbf{x} = \mathbf{b} \text{ has a solution} \}$$

Let

$$A = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 3 & 6 \\ 3 & 1 & 2 \end{bmatrix}$$

We want to know what an element of Col(A) looks like, so we solve $A\mathbf{x} = \mathbf{b}$ and determine what \mathbf{b} has to look like!

$$\left[\begin{array}{ccc|c}
1 & 1 & 2 & b_1 \\
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$$\begin{bmatrix} 1 & 1 & 2 & b_1 \\ 2 & 3 & 6 & b_2 \\ 3 & 1 & 2 & b_3 \end{bmatrix} \xrightarrow{R_2 = R_2 - 2R_1} \begin{bmatrix} 1 & 1 & 2 & b_1 \\ 0 & 1 & 2 & b_2 - 2b_1 \\ 3 & 1 & 2 & b_3 \end{bmatrix}$$

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$$\xrightarrow{R_3=R_3+2R_2} \left[\begin{array}{ccc|c} 1 & 1 & 2 & b_1 \\ 0 & 1 & 2 & b_2-2b_1 \\ 0 & 0 & 0 & b_3+2b_2-7b_1 \end{array} \right]$$

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Finding a Basis of Col(A) Example Continued

So, all the systems that we can solve have the form of

$$\operatorname{Col}(A) = \left\{ \mathbf{b} \in \mathbb{R}^3 \left| \mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ 7b_1 - 2b_2 \end{bmatrix}
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Which can be written as

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Meaning

$$\begin{bmatrix} 1 \\ 0 \\ 7 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ -2 \end{bmatrix}$$

forms a basis of Col(A)

- 1. Reduce to RREF
- 2. The columns of A corresponding to pivot columns form a basis of Col(A).

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Example

$$A = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 3 & 6 \\ 3 & 1 & 2 \end{bmatrix} \xrightarrow{R_2 = R_2 - 2R_1} \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 2 \\ 3 & 1 & 2 \end{bmatrix} \xrightarrow{R_3 = R_3 - 3R_1} \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 2 \\ 0 & -2 & -4 \end{bmatrix} \xrightarrow{R_3 = R_3 + 2R_2} \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\xrightarrow{R_1 = R_1 - R_2} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}$$

So, the first two columns of A are a basis for Col(A)!

We will show that

$$\mathsf{Span}\left(\begin{bmatrix}1\\2\\3\end{bmatrix},\begin{bmatrix}1\\3\\1\end{bmatrix}\right) = \mathsf{Span}\left(\begin{bmatrix}1\\0\\7\end{bmatrix},\begin{bmatrix}0\\1\\-2\end{bmatrix}\right)$$

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Showing These are Both Bases

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This is exactly what we said the systems we can solve look like!

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- 2. Let $\mathbf{u}, \mathbf{v} \in \operatorname{Col}(A)$. This means there are some $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$ such that $A\mathbf{x} = \mathbf{u}$ and $A\mathbf{y} = \mathbf{v}$. See that

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

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So, $\mathbf{u} + \mathbf{v} \in \operatorname{Col}(A)$.

3. Let $\mathbf{u} \in \operatorname{Col}(A)$, $c \in \mathbb{R}$. Therefore, there is some $\mathbf{x} \in \mathbb{R}^n$ such that $A\mathbf{x} = \mathbf{u}$. See that

$$A(c\mathbf{x}) = cA\mathbf{x} = c\mathbf{u}.$$

So, $c\mathbf{u} \in \operatorname{Col}(A)!$

$$A = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 3 & 5 \\ 2 & 5 & 9 \\ 1 & 5 & 7 \end{bmatrix}$$

```
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What do we notice about the dimension of these spaces?

Relating to Linear Transformations

Let $T: \mathbb{R}^n \to \mathbb{R}^m$ be a linear map, then we define:

Definition

Kernel: The kernel of T is the set of all $\mathbf{x} \in \mathbb{R}^n$ such that $T(\mathbf{x}) = \mathbf{0}_m$.

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Row Space of a Matrix

Let $A \in \mathbb{R}^{m \times n}$, then we can write it as

$$A = \begin{bmatrix} r_1 \\ r_2 \\ \vdots \\ r_m \end{bmatrix}$$

Where each $r_k^{\top} \in \mathbb{R}^n$ is a row of A.

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We define Row(A) to be all linear combinations of the rows of A. Or:

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Example

Let
$$A = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 3 & 6 \\ 3 & 1 & 2 \end{bmatrix}$$
, then we saw that we can row reduce to $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}$.

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In addition, $\dim(\operatorname{Col}(A)) = \dim(\operatorname{Span}(\mathbf{a}_1, \mathbf{a}_2)) = 2$, so our definition is consistent!

Rank-Nullity Theorem

Theorem

Let $A \in \mathbb{R}^{m \times n}$, then we know that

$$rank(A) + dim(Nul(A)) = n$$

$$\operatorname{rank}(A) + \operatorname{dim}\left(\operatorname{Nul}\left(A^{\top}\right)\right) = m$$