3.2 Linear Combination

Given vectors $\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_p$ in \mathbb{R}^n and given scalars $c_1, c_2, ..., c_p$, the vector \mathbf{y} defined

$$\mathbf{y} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_p \mathbf{v}_p$$

is called a linear combination of $\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_p$ with weights $c_1, c_2, ..., c_p$.

Example: Selected linear combinations of $\mathbf{v}_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$ and $\mathbf{v}_2 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$.

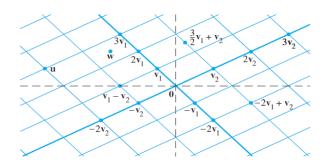


Figure 3.6: Some linear combinations of two vectors

Example: Write three different linear combinations of the the vectors

1.
$$\mathbf{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \ \mathbf{v} = \begin{bmatrix} 2 \\ 5 \end{bmatrix},$$

2.
$$\mathbf{u} = \begin{bmatrix} 1 \\ 0 \\ 5 \end{bmatrix}, \ \mathbf{v} = \begin{bmatrix} 0 \\ 3 \\ 5 \end{bmatrix}.$$

Solution: For $\mathbf{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$, $\mathbf{v} = \begin{bmatrix} 2 \\ 5 \end{bmatrix}$, we can write the following three linear combinations, for example

$$2\mathbf{u} + \mathbf{v} = \begin{bmatrix} 2 \\ 4 \end{bmatrix} + \begin{bmatrix} 2 \\ 5 \end{bmatrix} = \begin{bmatrix} 4 \\ 9 \end{bmatrix}, \quad \mathbf{u} + 2\mathbf{v} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} + \begin{bmatrix} 4 \\ 10 \end{bmatrix} = \begin{bmatrix} 5 \\ 12 \end{bmatrix} \text{ and }$$

$$\mathbf{u} - \mathbf{v} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 2 \\ 5 \end{bmatrix} = \begin{bmatrix} -1 \\ -3 \end{bmatrix}.$$

Indeed, you can write many linear combinations of these vectors. Try other linear combinations and do the other parts.

Example: Let
$$\mathbf{u} = \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix}$$
, $\mathbf{v} = \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix}$, and $\mathbf{b} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$. Determine whether \mathbf{b}

can be written as a linear combination of \mathbf{u} and \mathbf{v} .

Solution: We want to check that **b** is linear combination of the given vectors or not, i.e., we will check the solution of the system corresponding to equation $c_1\mathbf{u}+c_2\mathbf{v}=\mathbf{b}$.

The augmented matrix is $\begin{bmatrix} 1 & 2 & 7 \\ -2 & 5 & 4 \\ -5 & 6 & -3 \end{bmatrix}$ and the reduced echelon form is

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

Thus the solution of the equation $c_1\mathbf{u} + c_2\mathbf{v} = \mathbf{b}$ is $c_1 = 3$ and $c_2 = 2$. Consequently, \mathbf{b} is a liner combination of the vectors \mathbf{u} and \mathbf{v} .

A vector equation

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_n\mathbf{v}_n = \mathbf{b}$$

has the same solution set as the linear system whose augmented matrix is

$$[\mathbf{v}_1 \ \mathbf{v}_2 \ \dots \ \mathbf{v}_n \ \mathbf{b}]. \tag{3.1}$$

In particular, **b** can be generated by a linear combination of $\mathbf{v}_1, \mathbf{v}_2, ... \mathbf{v}_n$ if and only if there exists a solution to the linear system corresponding to the matrix (3.1). **Example**: Write the system of linear equations corresponding to each vector equation

1.
$$x_1 \begin{bmatrix} -2 \\ 3 \end{bmatrix} + x_2 \begin{bmatrix} 7 \\ 5 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$
,

$$2. \ x_1 \begin{bmatrix} 1 \\ 5 \\ -2 \end{bmatrix} + x_2 \begin{bmatrix} -1 \\ 6 \\ 3 \end{bmatrix} = \begin{bmatrix} 7 \\ 5 \\ 0 \end{bmatrix}.$$

Solution:

1.

$$-2x_1 + 7x_2 = 0$$

$$3x_1 + 5x_2 = 1$$

and

2.

$$x_1 - x_2 = 7$$

$$5x_1 + 6x_2 = 5$$

$$-2x_1 + 3x_2 = 0$$

3.3 Spanning Set of Given Vectors

If $\mathbf{v}_1, \mathbf{v}_2, ... \mathbf{v}_p$ are in \mathbb{R}^n , then the set of all linear combinations of $\mathbf{v}_1, \mathbf{v}_2, ... \mathbf{v}_p$ is denoted by $Span\{\mathbf{v}_1, \mathbf{v}_2, ... \mathbf{v}_p\}$ and is called the subset of \mathbb{R}^n spanned (or generated) by $\mathbf{v}_1, \mathbf{v}_2, ... \mathbf{v}_p$.

That is, $Span\{\mathbf{v}_1, \mathbf{v}_2, ... \mathbf{v}_p\}$ is the collection of all vectors that can be written in the form

$$c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_n \mathbf{v}_n$$

where $c_1, c_2, ..., c_p$ are scalars.

Remark: A given vector **b** is in $Span\{\mathbf{v}_1, \mathbf{v}_2, ... \mathbf{v}_p\}$ is the same as asking whether the vector equation

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_p\mathbf{v}_p = \mathbf{b}$$

has a solution, or equivalently asking whether the linear system with augmented matrix $[\mathbf{v}_1 \ \mathbf{v}_2...\mathbf{v}_p \ \mathbf{b}]$ has a solution.

A Geometric Description of $Span\{v\}$ and $Span\{v, u\}$

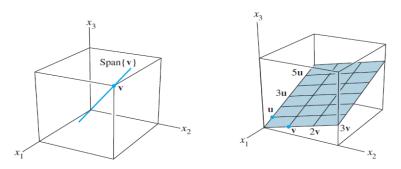


Figure 3.7: Geometry of spanning set of one and two vectors

Example: Let
$$\mathbf{u} = \begin{bmatrix} 1 \\ -2 \\ 3 \end{bmatrix}$$
, $\mathbf{v} = \begin{bmatrix} 5 \\ -13 \\ -3 \end{bmatrix}$, and $\mathbf{b} = \begin{bmatrix} -3 \\ 8 \\ 1 \end{bmatrix}$. Then $Span\{\mathbf{u}, \mathbf{v}\}$

is a plane through the origin in \mathbb{R}^3 . Is **b** in that plane?

Solution: We have to check whether the vector equation $c_1\mathbf{u}+c_2\mathbf{v}=\mathbf{b}$ is consistent or inconsistent.

The augmented matrix is

$$\begin{bmatrix} 1 & 5 & -3 \\ -2 & -13 & 8 \\ 3 & -3 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 5 & -3 \\ 0 & -3 & 2 \\ 0 & -18 & 10 \end{bmatrix} \sim \begin{bmatrix} 1 & 5 & -3 \\ 0 & -3 & 2 \\ 0 & 0 & -2 \end{bmatrix}$$

The third equation is 0 = -2, which shows that that the system is inconsistent.

Conclusion: The vector equation $c_1\mathbf{u} + c_2\mathbf{v} = \mathbf{b}$ has no solution, and \mathbf{b} is not in the $Span\{\mathbf{u}, \mathbf{v}\}$.

Example: Let
$$\mathbf{u} = \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}$$
, $\mathbf{v} = \begin{bmatrix} -2 \\ 1 \\ 7 \end{bmatrix}$, and $\mathbf{b} = \begin{bmatrix} h \\ -3 \\ -5 \end{bmatrix}$, Find the values of h

such that \mathbf{b} is in the plane generated by \mathbf{u} and \mathbf{v} .

Solution: The augmented matrix of the vector equation $c_1\mathbf{u} + c_2\mathbf{v} = \mathbf{b}$ is

$$\begin{bmatrix} 1 & -2 & h \\ 0 & 1 & -3 \\ -2 & 7 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & h \\ 0 & 1 & -3 \\ 0 & 3 & -5 + 2h \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & h \\ 0 & 1 & -3 \\ 0 & 0 & 4 + 2h \end{bmatrix}$$

For the system to be consistent we must have h + 2 = 0, which gives h = -2. For h = 2, **b** is in the plane generated by **u** and **v**.

3.4 Some Practice Problems

Question: Let $\mathbf{u} = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$, $\mathbf{v} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$, and $\begin{bmatrix} h \\ k \end{bmatrix}$, show that $\begin{bmatrix} h \\ k \end{bmatrix}$ is in the $Span\{\mathbf{u}, \mathbf{v}\}$ for all values of h and k.

Question: Let $\mathbf{u} = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$, $\mathbf{v} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$, and $\begin{bmatrix} h \\ k \end{bmatrix}$, show that $\begin{bmatrix} h \\ k \end{bmatrix}$ is in the $Span\{\mathbf{u}, \mathbf{v}\}$ for all values of h and k.

Question: Let $A = \begin{bmatrix} 2 & 0 & 6 \\ -1 & 8 & 5 \\ 1 & -2 & 1 \end{bmatrix}$ and $\mathbf{b} = \begin{bmatrix} 10 \\ 3 \\ 7 \end{bmatrix}$. Is \mathbf{b} in the span of columns

of A? Show that the second column of A is in the span of columns of A.

Question: Construct a 3×3 matrix A, with nonzero entries, and a vector \mathbf{b} in \mathbb{R}^3 such that \mathbf{b} is not in the set spanned by the columns of A.

Question: Write the vector equations corresponding to the linear systems

$$5x_1 - x_2 + 2x_3 = 7$$

$$-2x_1 + 6x_2 + 9x_3 = 0$$

$$-7x_1 + 5x_2 - 3x_3 = -7$$

and

$$\begin{array}{rcl}
x_1 & - & 3x_2 & = & 0 \\
-x_1 & + & 6x_2 & = & 0 \\
x_1 & + & 4x_2 & = & 0
\end{array}$$