Linear Combination

Definition 1

If **w** is a vector in a vector space V, then **w** is said to be a *linear combination* of the vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_r$ in V if **w** can be expressed in the form

$$\mathbf{w} = k_1 \mathbf{v}_1 + k_2 \mathbf{v}_2 + \dots + k_r \mathbf{v}_r \tag{1}$$

where $k_1, k_2, ..., k_r$ are scalars. These scalars are called the **coefficients** of the linear combination.

Theorem 4.3.1

If $S = \{\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_r\}$ is a nonempty set of vectors in a vector space V, then:

- (a) The set W of all possible linear combinations of the vectors in S is a subspace of V.
- (b) The set W in part (a) is the "smallest" subspace of V that contains all of the vectors in S in the sense that any other subspace that contains those vectors contains W.

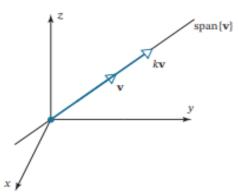
Spanning Set:

The subspace W in Theorem 4.3.1 is called the subspace of V **spanned** by S. The vectors $\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_r$ in S are said to **span** W, and we write

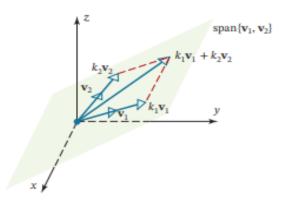
$$W = \operatorname{span}\{\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_r\}$$
 or $W = \operatorname{span}(S)$

EXAMPLE 2 | A Geometric View of Spanning in \mathbb{R}^2 and \mathbb{R}^3

- (a) If v is a nonzero vector in R² or R³ that has its initial point at the origin, then span{v}, which is the set of all scalar multiples of v, is the line through the origin determined by v. You should be able to visualize this from Figure 4.3.1a by observing that the tip of the vector kv can be made to fall at any point on the line by choosing the value of k to lengthen, shorten, or reverse the direction of v appropriately.
- (b) If v₁ and v₂ are nonzero vectors in R³ that have their initial points at the origin, then span{v₁, v₂}, which consists of all linear combinations of v₁ and v₂, is the plane through the origin determined by these two vectors. You should be able to visualize this from Figure 4.3.1b by observing that the tip of the vector k₁v₁ + k₂v₂ can be made to fall at any point in the plane by adjusting the scalars k₁ and k₂ to lengthen, shorten, or reverse the directions of the vectors k₁v₁ and k₂v₂ appropriately.



(a) span{v} is the line through the origin determined by v



(b) span{v₁, v₂} is the plane through the origin determined by v₁ and v₂

FIGURE 4.3.1

EXAMPLE 3 \mid A Spanning Set for P_n

The polynomials $1, x, x^2, \dots, x^n$ span the vector space P_n defined in Example 10 since each polynomial \mathbf{p} in P_n can be written as

$$\mathbf{p} = a_0 + a_1 x + \dots + a_n x^n$$

which is a linear combination of $1, x, x^2, \dots, x^n$. We can denote this by writing

$$P_n = \text{span}\{1, x, x^2, \dots, x^n\}$$

The next two examples are concerned with two important types of problems:

- Given a nonempty set S of vectors in Rⁿ and a vector v in Rⁿ, determine whether v is a linear combination of the vectors in S.
- Given a nonempty set S of vectors in Rⁿ, determine whether the vectors span Rⁿ.

EXAMPLE 5 | Testing for Spanning

Determine whether the vectors $\mathbf{v}_1 = (1, 1, 2)$, $\mathbf{v}_2 = (1, 0, 1)$, and $\mathbf{v}_3 = (2, 1, 3)$ span the vector space \mathbb{R}^3 .

Solution We must determine whether an arbitrary vector $\mathbf{b} = (b_1, b_2, b_3)$ in \mathbb{R}^3 can be expressed as a linear combination

$$\mathbf{b} = k_1 \mathbf{v}_1 + k_2 \mathbf{v}_2 + k_3 \mathbf{v}_3$$

of the vectors \mathbf{v}_1 , \mathbf{v}_2 , and \mathbf{v}_3 . Expressing this equation in terms of components gives

$$(b_1, b_2, b_3) = k_1(1, 1, 2) + k_2(1, 0, 1) + k_3(2, 1, 3)$$

or

$$(b_1, b_2, b_3) = (k_1 + k_2 + 2k_3, k_1 + k_3, 2k_1 + k_2 + 3k_3)$$

or

$$k_1 + k_2 + 2k_3 = b_1$$

 $k_1 + k_3 = b_2$
 $2k_1 + k_2 + 3k_3 = b_3$

Thus, our problem reduces to ascertaining whether this system is consistent for all values of b_1 , b_2 , and b_3 . One way of doing this is to use parts (e) and (g) of Theorem 2.3.8, which state that the system is consistent if and only if its coefficient matrix

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

has a nonzero determinant. But this is *not* the case here since det(A) = 0 (verify), so \mathbf{v}_1 , \mathbf{v}_2 , and \mathbf{v}_3 do not span R^3 .

A Procedure for Identifying Spanning Sets

- Step 1. Let $S = \{\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_r\}$ be a given set of vectors in V, and let \mathbf{x} be an arbitrary vector in V.
- Step 2. Set up the augmented matrix for the linear system that results by equating corresponding components on the two sides of the vector equation

$$k_1\mathbf{w}_1 + k_2\mathbf{w}_2 + \cdots + k_r\mathbf{w}_r = \mathbf{x}$$
 (2)

Step 3. Use the techniques developed in Chapters 1 and 2 to investigate the consistency or inconsistency of that system. If it is consistent for all choices of x, the vectors in S span V, and if it is inconsistent for some vector x, they do not.

EXAMPLE 6 | Testing for Spanning in P_2

Determine whether the set S spans P_2 .

(a)
$$S = \{1 + x + x^2, -1 - x, 2 + 2x + x^2\}$$

(b)
$$S = \{x + x^2, x - x^2, 1 + x, 1 - x\}$$

Solution (a) An arbitrary vector in P_2 is of the form $\mathbf{p} = a + bx + cx^2$, and so (2) becomes

$$k_1(1+x+x^2) + k_2(-1-x) + k_3(2+2x+x^2) = a + bx + cx^2$$

which we can rewrite as

$$(k_1 - k_2 + 2k_3) + (k_1 - k_2 + 2k_3)x + (k_1 + k_3)x^2 = a + bx + cx^2$$

Equating corresponding coefficients yields a linear system whose augmented matrix is

$$\begin{bmatrix} 1 & -1 & 2 & a \\ 1 & -1 & 2 & b \\ 1 & 0 & 1 & c \end{bmatrix}$$

and whose coefficient matrix is

$$A = \begin{bmatrix} 1 & -1 & 2 \\ 1 & -1 & 2 \\ 1 & 0 & 1 \end{bmatrix}$$

Because this matrix is square we can apply Theorem 2.3.8. Since the matrix A has two identical rows it follows that $\det(A) = 0$, so parts (e) and (g) of that theorem imply that the system is inconsistent for *some* choice of a, b, and c; and this tells us that S does *not* span P_2 .

Solution (b) Using the same procedure as in part (a), the augmented matrix corresponding to (2) is

$$\begin{bmatrix} 0 & 0 & 1 & -1 & a \\ 1 & 1 & 1 & -1 & b \\ 1 & -1 & 0 & 0 & c \end{bmatrix}$$
(3)

Whereas Theorem 2.3.8 was applicable in part (a), it is not applicable here because the coefficient matrix is not square. However, reducing (3) to reduced row echelon form yields (verify)

$$\begin{bmatrix} 1 & 0 & 0 & 0 & \frac{-a+b+c}{2} \\ 0 & 1 & 0 & 0 & \frac{-a+b-c}{2} \\ 0 & 0 & 1 & -1 & a \end{bmatrix}$$

so (3) is consistent for every choice a, b, and c. Thus, the vectors in S span P_2 , which we can express by writing span(S) = P_2 .

EXAMPLE 7 | Testing for Spanning in M_{22}

In each part, determine whether the set S spans M_{22} .

$$(a) \ S = \left\{ \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix}, \ \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \ \begin{bmatrix} 1 & 2 \\ 1 & 0 \end{bmatrix}, \ \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \right\}$$

$$(b) S = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} -1 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ -1 & 1 \end{bmatrix} \right\}$$

Solution (a) An arbitrary vector in M_{22} is of the form $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$, so Equation (2) becomes

$$k_1 \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} + k_2 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + k_3 \begin{bmatrix} 1 & 2 \\ 1 & 0 \end{bmatrix} + k_4 \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

which we can rewrite as

$$\begin{bmatrix} k_1 + k_2 + k_3 + k_4 & 2k_1 + 2k_3 + k_4 \\ k_3 + k_4 & k_1 + k_2 + k_4 \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

Equating corresponding entries produces a linear system whose augmented matrix is

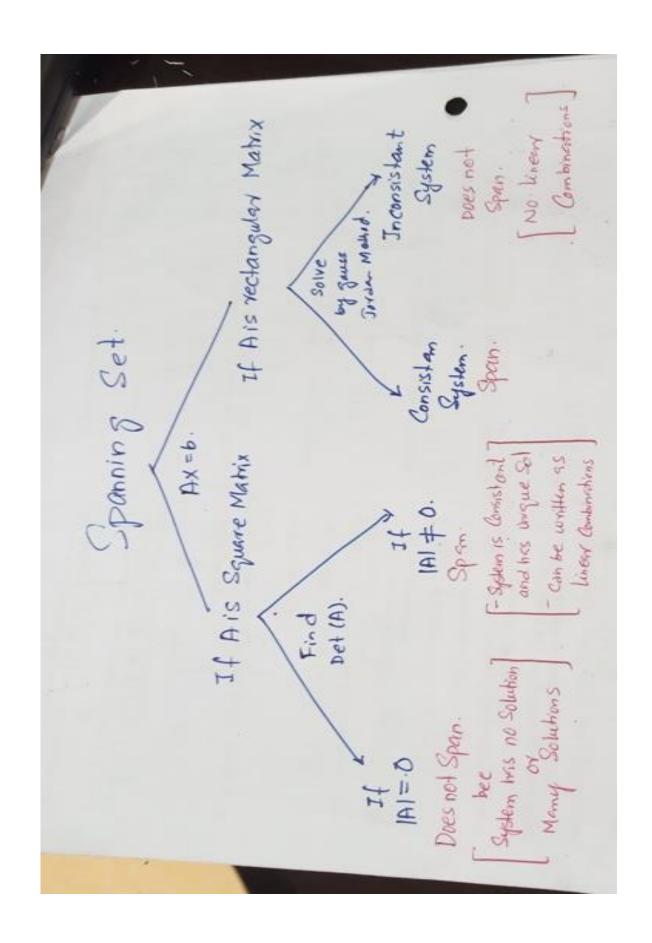
$$\begin{bmatrix} 1 & 1 & 1 & 1 & a \\ 2 & 0 & 2 & 1 & b \\ 0 & 0 & 1 & 1 & c \\ 1 & 1 & 0 & 1 & d \end{bmatrix} \text{ and whose coefficient matrix is } A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 2 & 0 & 2 & 1 \\ 0 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \end{bmatrix}$$

As in part (a) of Example 6, the coefficient matrix is square, so we can apply parts (e) and (g) of Theorem 2.3.8. We leave it for you to verify that $det(A) = -2 \neq 0$, so the system is consistent for every choice of a, b, c, and d, which implies that span(S) = M_{22} .

Solution (b) Using the same procedure as in part (a), the augmented matrix for the linear system corresponding to Equation (2) is

$$\begin{bmatrix} 1 & -1 & 0 & 0 & a \\ 0 & 0 & 0 & 1 & b \\ 0 & 1 & 1 & -1 & c \\ 0 & 0 & 0 & 1 & d \end{bmatrix} \text{ and the coefficient matrix is } A = \begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 1 & -1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \text{ which }$$

is square, so once again we can apply parts (e) and (g) of Theorem 2.3.8. Since the second and fourth rows of this matrix are identical, it follows that det(A) = 0. Thus, the system is inconsistent for *some* choice of a, b, c, and d, which implies that S does not span M_{22} .



Question:

9. Determine whether the following polynomials span P_2 .

$$\mathbf{p}_1 = 1 - x + 2x^2$$
, $\mathbf{p}_2 = 3 + x$,
 $\mathbf{p}_3 = 5 - x + 4x^2$, $\mathbf{p}_4 = -2 - 2x + 2x^2$

Solution:

The given polynomials span P_2 if an arbitrary polynomial in P_2 , $\mathbf{p} = a_0 + a_1 x + a_2 x^2$ can be expressed as a linear combination

$$a_0 + a_1 x + a_2 x^2 = k_1 (1 - x + 2x^2) + k_2 (3 + x) + k_3 (5 - x + 4x^2) + k_4 (-2 - 2x + 2x^2)$$

Grouping the terms according to the powers of x yields

$$a_0 + a_1 x + a_2 x^2 = (k_1 + 3k_2 + 5k_3 - 2k_4) + (-k_1 + k_2 - k_3 - 2k_4) x + (2k_1 + 4k_3 + 2k_4) x^2$$

Since this equality must hold for every real value x, the coefficients associated with the like powers of x on both sides must match. This results in the linear system

whose augmented matrix
$$\begin{bmatrix} 1 & 3 & 5 & -2 & a_0 \\ -1 & 1 & -1 & -2 & a_1 \\ 2 & 0 & 4 & 2 & a_2 \end{bmatrix} \text{ reduces to } \begin{bmatrix} 1 & 0 & 2 & 1 & \frac{1}{4}a_0 - \frac{3}{4}a_1 \\ 0 & 1 & 1 & -1 & \frac{1}{4}a_0 + \frac{1}{4}a_1 \\ 0 & 0 & 0 & 0 & -\frac{1}{2}a_0 + \frac{3}{2}a_1 + a_2 \end{bmatrix} \text{ therefore }$$

the system has no solution if $-\frac{1}{2}a_0 + \frac{3}{2}a_1 + a_2 \neq 0$.

Since polynomials $\mathbf{p} = a_0 + a_1 x + a_2 x^2$ for which $-\frac{1}{2}a_0 + \frac{3}{2}a_1 + a_2 \neq 0$ cannot be expressed as a linear combination of \mathbf{p}_1 , \mathbf{p}_2 , \mathbf{p}_3 , and \mathbf{p}_4 , we conclude that the polynomials \mathbf{p}_1 , \mathbf{p}_2 , \mathbf{p}_3 , and \mathbf{p}_4 do not span P_2 .

Question:

15. Let *W* be the solution space to the system $A\mathbf{x} = \mathbf{0}$. Determine whether the set $\{\mathbf{u}, \mathbf{v}\}$ spans *W*.

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix}$$

a.
$$\mathbf{u} = (1, 0, -1, 0), \mathbf{v} = (0, 1, 0, -1)$$

b.
$$\mathbf{u} = (1, 0, -1, 0), \mathbf{v} = (1, 1, -1, -1)$$

Solution:

(a) The solution space W to the homogenous system $A\mathbf{x} = \mathbf{0}$ where $A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix}$ is obtained from

the reduced row echelon form $\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$. The general solution in vector form is

(x,y,z,w) = (s,t,-s,-t) = s(1,0,-1,0) + t(0,1,0,-1) therefore the solution space is spanned by the vectors $\mathbf{v}_1 = (1,0,-1,0)$ and $\mathbf{v}_2 = (0,1,0,-1)$. We conclude that the vectors $\mathbf{u} = (1,0,-1,0)$ and $\mathbf{v} = (0,1,0,-1)$ span the solution space W.

(b) From part (a) and Theorem 4.3.2 we need to show that the vectors $\mathbf{u} = (1,0,-1,0)$ and $\mathbf{v} = (1,1,-1,-1)$ are contained in the span of the vectors $\mathbf{v}_1 = (1,0,-1,0)$ and $\mathbf{v}_2 = (0,1,0,-1)$. Observe that $\mathbf{u} = \mathbf{v}_1$ and $\mathbf{v} = \mathbf{v}_1 + \mathbf{v}_2$. We conclude that the vectors $\mathbf{u} = (1,0,-1,0)$ and $\mathbf{v} = (1,1,-1,-1)$ span the solution space W.

Question:

18. In each part, let $T_A: R^3 \to R^2$ be multiplication by A, and let $\mathbf{u}_1 = (0, 1, 1)$ and $\mathbf{u}_2 = (2, -1, 1)$ and $\mathbf{u}_3 = (1, 1, -2)$. Determine whether the set $\{T_A(\mathbf{u}_1), T_A(\mathbf{u}_2), T_A(\mathbf{u}_3)\}$ spans R^2 .

a.
$$A = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & -1 \end{bmatrix}$$
 b. $A = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 1 & -3 \end{bmatrix}$

Solution:

(a) The vectors $T_A(0,1,1) = (1,0)$, $T_A(2,-1,1) = (1,-2)$, and, $T_A(1,1,-2) = (2,3)$ span R^2 if an arbitrary vector

 $\mathbf{b} = (b_1, b_2)$ can be expressed as a linear combination

$$(b_1,b_2)=k_1(1,0)+k_2(1,-2)+k_3(2,3)$$

Equating corresponding components on both sides yields the linear system

$$\begin{array}{rclrcrcr}
1k_1 & + & 1k_2 & + & 2k_3 & = & b_1 \\
0k_1 & - & 2k_2 & + & 3k_3 & = & b_2
\end{array}$$

The reduced row echelon form of the coefficient matrix of this system is $\begin{bmatrix} 1 & 0 & \frac{7}{2} \\ 0 & 1 & -\frac{3}{2} \end{bmatrix}$, therefore the system is consistent for all right hand side vectors **b**.

We conclude that $T_A(\mathbf{u}_1)$, $T_A(\mathbf{u}_2)$, and, $T_A(\mathbf{u}_3)$ span R^2 .

(b) The vectors $T_A(0,1,1) = (1,4)$, $T_A(2,-1,1) = (-1,4)$, and, $T_A(1,1,-2) = (1,-4)$ span R^2 if an arbitrary vector

 $\mathbf{b} = (b_1, b_2)$ can be expressed as a linear combination

$$(b_1, b_2) = k_1(1, 4) + k_2(-1, 4) + k_3(1, -4)$$

Equating corresponding components on both sides yields the linear system

$$\begin{array}{rclrcrcr}
1k_1 & - & 1k_2 & + & 1k_3 & = & b_1 \\
4k_1 & + & 4k_2 & - & 4k_3 & = & b_2
\end{array}$$

The reduced row echelon form of the coefficient matrix of this system is $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \end{bmatrix}$, therefore the system is consistent for all right hand side vectors \mathbf{b} . We conclude that $T_A(\mathbf{u}_1)$, $T_A(\mathbf{u}_2)$, and $T_A(\mathbf{u}_3)$ span R^2 .