

4.1 Vector spaces

Definition. 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 vectors \mathbf{u} , \mathbf{v} and \mathbf{w} and for all scalars c and d .

$$\vec{v}, \vec{v} \rightarrow V$$

1. The sum of \mathbf{u} and \mathbf{v} , denoted by $\mathbf{u} + \mathbf{v}$ is in V . $\vec{v} + \vec{v} \rightarrow V$
2. $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$.
3. $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$.
4. There is a **zero vector** $\mathbf{0}$ in V such that $\mathbf{u} + \mathbf{0} = \mathbf{u}$. \Rightarrow it is a vector, not a vector space
5. For each \mathbf{u} in V , there is a vector $-\mathbf{u}$ in V such that $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$.

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6. The scalar multiple of \mathbf{u} by c , denoted by $c\mathbf{u}$ is in V .

$$7. c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}. \Rightarrow \vec{v} \rightarrow V, c\vec{v} \rightarrow V$$

$$8. (c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}.$$

$$9. c(d\mathbf{u}) = (cd)\mathbf{u}.$$

$$10. 1\mathbf{u} = \mathbf{u}.$$

Following simple facts can be proved from the axioms: For each \mathbf{u} in V and scalar c ,

- $0\mathbf{u} = \mathbf{0}$.

- $c\mathbf{0} = \mathbf{0}$.

- $-\mathbf{u} = (-1)\mathbf{u}$.

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Examples of vector spaces

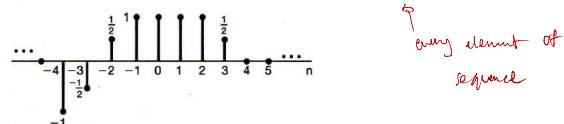
$$1. \mathbb{R}^n \quad \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} \text{ is a real number} \quad \nearrow -\infty \text{ to } \infty$$

2. \mathbb{S} : space of all doubly infinite sequences of numbers

$$\{y_k\} = (\dots, y_{-2}, y_{-1}, y_0, y_1, y_2, \dots)$$

Define addition: If $\{z_k\}$ is another element in \mathbb{S} , then sum $\{y_k\} + \{z_k\}$ is the sequence $\{y_k + z_k\}$ formed by adding corresponding terms of $\{y_k\}$ and $\{z_k\}$.

Define scalar multiplication: The scalar multiple $c\{y_k\}$ is the sequence $\{cy_k\}$.



4.1 Vector spaces

$$\{y_k\} + \{z_k\} = (y_k + z_k)$$

$$\begin{array}{rcl} y_{-1} & + & z_{-2} \\ y_{-2} & + & z_{-1} \\ y_0 & + & z_0 \\ y_1 & + & z_1 \\ \vdots & & \end{array}$$

Examples of vector spaces (contd.)

3. \mathbb{P}_n : polynomials of degree n , ($n > 0$)

$$p(t) = a_0 + a_1t + a_2t^2 + \dots + a_nt^n$$

Degree : highest power of t in p
If $p(t) = a_0 \neq 0$, degree of p is zero.

If all the coefficients are zero, p is called the *zero polynomial*. \Rightarrow 0 vector member of vector space

Define addition: If $q(t) = b_0 + b_1t + b_2t^2 + \dots + b_nt^n$, then the sum $p + q$ is defined by

$$\begin{aligned} (p + q)(t) &= p(t) + q(t) \\ &= (a_0 + b_0) + (a_1 + b_1)t + \dots + (a_n + b_n)t^n \end{aligned}$$

Define scalar multiplication: The scalar multiple cp is the polynomial

$$(cp)(t) = cp(t) = ca_0 + (ca_1)t + \dots + (ca_n)t^n$$

\Rightarrow multiplied by c

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vectors not limited to \mathbb{R}^n , can be sequences, polynomials & functions

Examples of vector spaces (contd.)

- Axioms 1 and 6: satisfied because $\mathbf{p} + \mathbf{q}$ and $c\mathbf{p}$ are polynomials of degree less than or equal to n

\Rightarrow \mathbb{R}^n is a vector space

Define addition: $\mathbf{f} + \mathbf{g}$ is the function whose value at t in the domain \mathbb{D} is $\mathbf{f}(t) + \mathbf{g}(t)$.

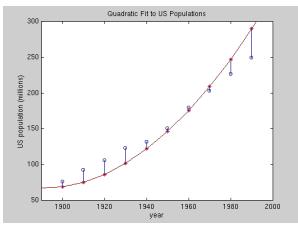
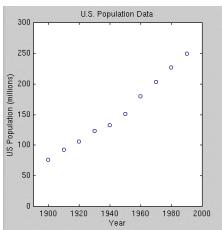
Define scalar multiplication: The scalar multiple $c\mathbf{f}$ is the function whose value at t is $c\mathbf{f}(t)$.

$$c\vec{v} \text{ in } V \quad c\vec{f}(t) \rightarrow D$$

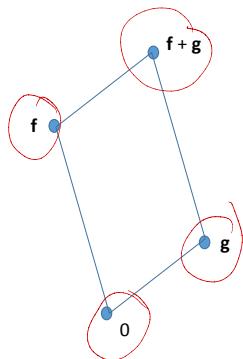
- Axioms 1 and 6: obvious
- Axiom 4: zero vector is the function that is identically zero, $\mathbf{f}(t) = 0$
- Axiom 5: Negative of \mathbf{f} is $(-1)\mathbf{f}$
- Rest of the axioms: satisfied because of properties of real numbers

- Axioms 2, 3, and 7-10: satisfied because of properties of real numbers
- Axiom 4: zero polynomial acts as the zero vector
- Axiom 5: $(-1)\mathbf{p}$ acts as the negative of \mathbf{p}

Non-linear curve fitting



Think of an element of a vector space as one “point” or vector in the vector space



4.2 Subspaces

$$\vec{v} \in V$$

\vec{v} also in H

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

- The zero vector of V is in H .
- H is closed under vector addition, i.e., for each \mathbf{u} and \mathbf{v} in H , the sum $\mathbf{u} + \mathbf{v}$ is in H .
- H is closed under scalar multiplication, i.e., for each \mathbf{u} in H and each scalar c , the vector $c\mathbf{u}$ is in H .

$$\vec{v} : \vec{u}, \vec{v}, \vec{u} + \vec{v}$$

$$V : c\vec{u}$$

In applications, subspaces of \mathbb{R}^n arise

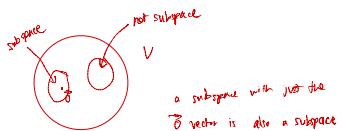
- as the set of all solutions to a system of homogeneous linear equations
- as the set of all linear combinations of certain specified vectors

4.2 Subspaces

Subspace H of V is itself a *vector space* under vector space operations already defined in V .

at zero, c scalar

- Axioms 1, 4 and 6: same as (a), (b) and (c)
- Axioms 2, 3, and 7-10: automatically true in H because they apply to all elements of V , including those in H
- Axiom 5: if \mathbf{u} is in H , then $(-1)\mathbf{u}$ is in H [by property (c) and by $(-1)\mathbf{u} = -\mathbf{u}$]



Examples of subspaces

- The set consisting of only the zero vector in a vector space V : **zero subspace** written as $\{\mathbf{0}\}$.

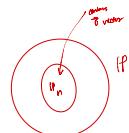


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Examples of subspaces (contd.)

$$f(t) + g(t)$$

$$p(t) + q(t)$$



4.2 Subspaces

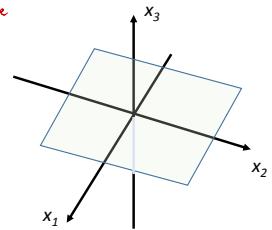
- \mathbb{P} : set of all polynomials with real coefficients, with operations in \mathbb{P} defined as for functions.

For each $n \geq 0$, \mathbb{P}_n is a subspace of \mathbb{P} . [properties (a), (b) and (c)]

\mathbb{R}^2 not even a subset of \mathbb{R}^3 is not a subspace
No

- Is \mathbb{R}^2 a subspace of \mathbb{R}^3 ? $\mathbb{R}^2 \left[\begin{array}{c} x_1 \\ x_2 \end{array} \right], \mathbb{R}^3, \left[\begin{array}{c} x_1 \\ x_2 \\ x_3 \end{array} \right]$

Is the set $H = \left\{ \begin{bmatrix} s \\ t \\ 0 \end{bmatrix} : s \text{ and } t \text{ are real} \right\}$ a subset of \mathbb{R}^3 ? Yes



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His a subspace of \mathbb{R}^3

4.3 Subspace spanned by a set

Recall: $\text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is the set of all vectors that can be written as linear combinations of $\mathbf{v}_1, \dots, \mathbf{v}_p$.

$$a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2$$

Exercise 4.3.1

Given \mathbf{v}_1 and \mathbf{v}_2 in a vector space V , let $H = \text{Span}\{\mathbf{v}_1, \mathbf{v}_2\}$. Show that H is a subspace of V .

$$\mathbf{v}, s \text{ and } t \in V \Leftrightarrow \text{subspace}$$

Theorem 4.1. If $\mathbf{v}_1, \dots, \mathbf{v}_p$ are in a vector space V , then $\text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is a subspace of V .

$\text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is called **the subspace spanned** by $\mathbf{v}_1, \dots, \mathbf{v}_p$.

Given any subspace H of V , a **spanning set** for H is a set $\mathbf{v}_1, \dots, \mathbf{v}_p$ in H such that $H = \text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$.

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addit. to
check it
is a
subspace
(a) zero vector
(b) closed under addition
(c) closed under multiplication

$$(a) \vec{0} = \vec{0} \mathbf{v}_1 + \vec{0} \mathbf{v}_2 \Rightarrow \text{zero vector is in } H.$$

$$(b) \text{closed under addition: } \vec{s} = s_1 \mathbf{v}_1 + s_2 \mathbf{v}_2, \vec{t} = t_1 \mathbf{v}_1 + t_2 \mathbf{v}_2$$

for $s_1, s_2, t_1, t_2 \in \mathbb{R}$ for \mathbf{v}_i , $\vec{s} + \vec{t} = (s_1 \mathbf{v}_1 + s_2 \mathbf{v}_2) + (t_1 \mathbf{v}_1 + t_2 \mathbf{v}_2) = (s_1 + t_1) \mathbf{v}_1 + (s_2 + t_2) \mathbf{v}_2$

$\therefore \vec{s} + \vec{t}$ is in H

Closed under scalar multiplication:

If c is any scalar, by axioms 7 and 9,

$$c \vec{s} = c(s_1 \mathbf{v}_1 + s_2 \mathbf{v}_2) = c s_1 \mathbf{v}_1 + c s_2 \mathbf{v}_2$$

$\Rightarrow c \vec{s}$ is in H

(a), (b), (c) satisfied $\therefore H$ is a subspace of V

Refer to Theorem 4.1

$$\mathbb{R}^4 \quad \left[\begin{array}{c} \equiv \\ \vdots \end{array} \right]$$

Exercise 4.3.2

Let H be the set of all vectors of the form $(a - 3b, b - a, a, b)$ where a and b are in \mathbb{R} . Show that H is a subspace of \mathbb{R}^4 .

use linear combination

Solution:

$$H = \begin{bmatrix} a - 3b \\ b - a \\ a \\ b \end{bmatrix} = a \begin{bmatrix} 1 \\ -1 \\ 1 \\ 0 \end{bmatrix} + b \begin{bmatrix} -3 \\ 1 \\ 0 \\ 1 \end{bmatrix}. \quad H = \text{Span}\{\mathbf{v}_1, \mathbf{v}_2\}.$$

$\therefore H$ is a subspace of \mathbb{R}^4 .

\mathbf{v}_1 is a linear combination of \mathbf{v}_1 & \mathbf{v}_2

$\Rightarrow \text{Span } \mathbf{x} = \mathbf{v}_1, \mathbf{v}_2$

System of homogeneous equations

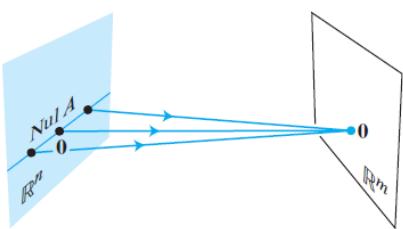
$$\begin{array}{ccccccccc} x_1 & - & 3x_2 & - & 2x_3 & = & 0 \\ -5x_1 & + & 9x_2 & + & x_3 & = & 0 \end{array}$$

Rewritten as $A\mathbf{x} = \mathbf{0}$, where $A = \begin{bmatrix} 1 & -3 & -2 \\ -5 & 9 & 1 \end{bmatrix}$

Null space: the set of \mathbf{x} that satisfy $A\mathbf{x} = \mathbf{0}$

Definition. The **null space** of an $m \times n$ matrix A , written as $N(A)$, is the set of all solutions of the homogeneous equation $A\mathbf{x} = \mathbf{0}$, i.e.,

$$N(A) = \{\mathbf{x} : \mathbf{x} \text{ is in } \mathbb{R}^n \text{ and } A\mathbf{x} = \mathbf{0}\}$$



All \mathbf{x} in \mathbb{R}^n mapped into the zero vector in \mathbb{R}^m via the linear transformation $\mathbf{x} \mapsto A\mathbf{x}$.

Exercise 4.4.1

$$A\mathbf{u} = \begin{bmatrix} 1 & -3 & -2 \\ -5 & 9 & 1 \end{bmatrix} \begin{bmatrix} 5 \\ 3 \\ -2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$\therefore \mathbf{u}$ belongs to $N(A)$

Let $A = \begin{bmatrix} 1 & -3 & -2 \\ -5 & 9 & 1 \end{bmatrix}$ and $\mathbf{u} = \begin{bmatrix} 5 \\ 3 \\ -2 \end{bmatrix}$. Determine if \mathbf{u} belongs to $N(A)$.

Exercise 4.4.2

Describe the null space of $A = \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix}$.

Solution

Apply elimination on $A\mathbf{x} = \mathbf{0}$.

$$\begin{array}{rcl} (1) \quad x_1 + 2x_2 & = & 0 \\ (2) \quad 3x_1 + 6x_2 & = & 0 \end{array} \rightarrow \begin{array}{rcl} x_1 + 2x_2 & = & 0 \\ (2) - 3(1) & & = 0 \end{array}$$

The line $x_1 + 2x_2 = 0$ is $N(A)$. It contains all solutions (x_1, x_2) .

Set free variable x_2 to some value, say, 1. Then $x_1 = -2$.

$N(A)$ contains all multiples of $\begin{bmatrix} -2 \\ 1 \end{bmatrix}$.

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -2t \\ t \end{pmatrix}$$

Theorem 4.2. The null space of an $m \times n$ matrix A is a subspace of \mathbb{R}^n . Equivalently, the set of all solutions to the system $A\mathbf{x} = \mathbf{0}$ of m homogeneous linear equations in n unknowns is a subspace of \mathbb{R}^n .

Proof.

$$A\mathbf{x} = \mathbf{0} \quad \mathbf{x} = \mathbf{0} \quad \square$$

$$A(\mathbf{x}_1 + \mathbf{x}_2) = A\mathbf{x}_1 + A\mathbf{x}_2 = \mathbf{0}$$

$$\begin{matrix} \text{||} & \text{||} \\ 0 & 0 \end{matrix}$$

$$A\mathbf{c}\mathbf{x} = C A \mathbf{x} = \mathbf{0}$$

$$\begin{matrix} \text{||} \\ 0 \end{matrix}$$

closed under summation, multiplication

Exercise 4.4.3

Find a spanning set for the null space of the matrix

$$A = \begin{bmatrix} -3 & 6 & -1 & 1 & -7 \\ 1 & -2 & 2 & 3 & -1 \\ 2 & -4 & 5 & 8 & -4 \end{bmatrix}.$$

$$\begin{bmatrix} -3 \\ 1 \end{bmatrix}$$

Solution

Apply elimination on $A\mathbf{x} = \mathbf{0}$ to obtain reduced row echelon form of augmented matrix $[A \quad \mathbf{0}]$.

$$\left[\begin{array}{ccccc|c} 1 & -2 & 0 & -1 & 3 & 0 \\ 0 & 0 & 1 & 2 & -2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \rightarrow \begin{array}{l} x_1 - 2x_2 - x_4 + 3x_5 = 0 \\ x_3 + 2x_4 - 2x_5 = 0 \\ 0 = 0 \end{array} = 0$$

General solution : $x_1 = 2x_2 + x_4 - 3x_5$ and $x_3 = -2x_4 + x_5$, with x_2, x_4 , and x_5 as free variables.

Decompose the vector giving the general solution into a linear combination of vectors where *the weights are the free variables*.

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 2x_2 + x_4 - 3x_5 \\ x_2 \\ -2x_4 + x_5 \\ x_4 \\ x_5 \end{bmatrix} = x_2 \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} 1 \\ 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} -3 \\ 0 \\ 2 \\ 0 \\ 1 \end{bmatrix} = x_2 \mathbf{u} + x_4 \mathbf{v} + x_5 \mathbf{w}$$

Every linear combination of \mathbf{u}, \mathbf{v} , and \mathbf{w} is an element of $\mathbf{N}(A)$ and vice versa. Thus $\{\mathbf{u}, \mathbf{v}, \mathbf{w}\}$ is a spanning set for $\mathbf{N}(A)$.

4.5 The Column Space of a Matrix

Definition. The **column space** of an $m \times n$ matrix A , written as $\mathbf{C}(A)$, is the set of all linear combinations of the columns of A . If $A = [\mathbf{a}_1 \cdots \mathbf{a}_n]$, then $\mathbf{C}(A) = \text{Span}\{\mathbf{a}_1 \cdots \mathbf{a}_n\}$, i.e.,

$$\mathbf{C}(A) = \{\mathbf{b} : \mathbf{b} = A\mathbf{x} \text{ for some } \mathbf{x} \in \mathbb{R}^n\}$$

$$\mathbf{b} = [\vec{a}_1, \vec{a}_2]$$

↓ linear combination : $x_1 \vec{a}_1 + x_2 \vec{a}_2 = \vec{b} \Leftrightarrow \mathbf{b} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_1 \vec{a}_1 + x_2 \vec{a}_2 = \vec{b}$

Theorem 4.3. The column space of an $m \times n$ matrix A is a subspace of \mathbb{R}^m .

Proof. $\text{Span}\{\mathbf{a}_1, \dots, \mathbf{a}_n\}$ is a subspace [Theorem 4.1]

Columns of A are in \mathbb{R}^m . \square

In *entries*

4.5 The Column Space of a Matrix

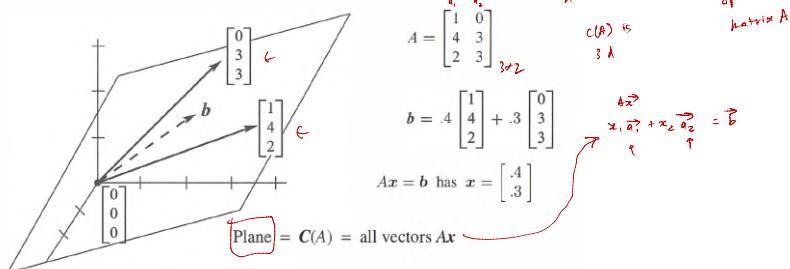
Recall (from Chapter 1, slide 29)): The columns of A span \mathbb{R}^m if and only if the equation $A\mathbf{x} = \mathbf{b}$ has a solution for each \mathbf{b} .

$$x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_k \vec{a}_k = \vec{b} \Leftrightarrow \text{Ax} = \mathbf{b}$$

Find x_1, x_2, \dots, x_k
for every $\vec{b} \in \mathbb{R}^m$
 $\Rightarrow \vec{a}_1, \vec{a}_2, \dots, \vec{a}_k$ span all
of \mathbb{R}^m

Restating the above:

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



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4.5 The Null Space of a Matrix

	$N(A)$	$C(A)$
$Nul A \equiv N(A)$	1. $Nul A$ is a subspace of \mathbb{R}^n . 2. $Nul A$ is implicitly defined; that is, you are given only a condition ($A\mathbf{x} = \mathbf{0}$) 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 $A\mathbf{v} = \mathbf{0}$. 6. Given a specific vector \mathbf{v} , it is easy to tell if \mathbf{v} is in $Nul A$. Just compute $A\mathbf{v}$. 7. $Nul A = \{\mathbf{0}\}$ if and only if the equation $A\mathbf{x} = \mathbf{0}$ has only the trivial solution. 8. $Nul A = \{\mathbf{0}\}$ 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 $Col A$. 3. It is easy to find vectors in $Col A$. The columns of A are displayed; others are formed from them. 4. 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. 6. Given a specific vector \mathbf{v} , it may take time to tell if \mathbf{v} is in $Col A$. Row operations on $[A \quad \mathbf{v}]$ 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 .
$Col A \equiv C(A)$		

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4.5 The Null Space of a Matrix

$$(a) x_1 \vec{a}_1 + x_2 \vec{a}_2 + x_3 \vec{a}_3 + x_4 \vec{a}_4 = \begin{bmatrix} \vec{b}_1 \end{bmatrix} \in \mathbb{R}^3$$

Exercise 4.5.1
Let $A = \begin{bmatrix} 2 & 4 & -2 & 1 \\ -2 & -5 & 7 & 3 \\ 3 & 7 & -8 & 6 \end{bmatrix}$.
 $m=3$
 $n=4$

(b) Null space: $A\mathbf{x} = \mathbf{0}$ $\begin{bmatrix} ? \\ ? \\ ? \end{bmatrix}_{3 \times 4} \begin{bmatrix} ? \\ ? \\ ? \end{bmatrix}_{4 \times 1} = \mathbf{0}$
 $\mathbf{x} \in \mathbb{R}^4$

a. If the column space of A is a subspace of \mathbb{R}^k , what is k ? $k = 3$

b. If the null space of A is a subspace of \mathbb{R}^k , what is k ? $k = 4$

c. Find a nonzero vector in $C(A)$ and a nonzero vector in $N(A)$.

ii) $A\mathbf{u} = \mathbf{0}$?
 $\begin{bmatrix} 3 \\ -2 \\ -1 \\ 0 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

d. If $\mathbf{u} = \begin{bmatrix} 3 \\ -2 \\ -1 \\ 0 \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} 3 \\ -1 \\ 3 \end{bmatrix}$
i) \mathbf{u} is in $N(A)$? \rightarrow No
should have only 3 entries, but \mathbf{u} has 4 entries
ii) \mathbf{v} is in $C(A)$? \rightarrow Yes
 \mathbf{v} is the free variable
choose $x_1 = -1$ [Augmented] $\begin{bmatrix} 0 & 1 & -5 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{bmatrix}$
iii) $A\mathbf{v} = \mathbf{0}$ consistent or not?
 $\begin{bmatrix} 2 & 4 & -2 & 1 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 4 & -2 & 1 & 0 \end{bmatrix} \rightarrow \text{REF}$
 $\therefore \mathbf{v}$ is in $C(A)$
 $\therefore \mathbf{v}$ is in $C(A)$ $\therefore \mathbf{v}$ is in $N(A)$
 $\therefore \mathbf{v}$ is in $N(A)$
 $\therefore \mathbf{v}$ is in $N(A)$

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4.6 Kernel and Range of a Linear Transformation

- Generalize definition of linear transformation to include vector spaces

Definition. 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

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

Definition. The kernel (or null space) of such a T is the set of all \mathbf{u} in V such that $T(\mathbf{u}) = \mathbf{0}$ (the zero vector in W).

Definition. The range of T is the set of all vectors in W of the form $T(\mathbf{x})$ for some \mathbf{x} in V .

$\mathbf{x} \mapsto T(\mathbf{x})$
 $\mathbf{x} \mapsto \mathbf{b}$
 \mathbf{x} get transformed

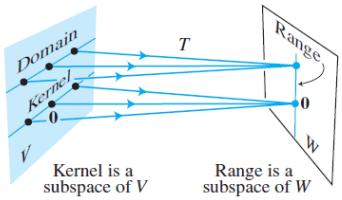
$A\mathbf{x} = \mathbf{0}$
 $T(\mathbf{x}) = \mathbf{0}$
forms kernel
of transformation

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$$\begin{aligned} A\vec{x} &= \vec{0} \\ A\vec{x} &\neq \vec{0} \end{aligned}$$

If $T(\mathbf{x}) = A\mathbf{x}$, then

- Kernel = $\mathbf{N}(A)$
- Range = $\mathbf{C}(A)$



4.7 Bases

- Linear independence (again! introduced in Sec 1.9 for \mathbb{R}^n)

Definition. An indexed set of vectors $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in V is said to be **linearly independent** if the vector equation

$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_p\mathbf{v}_p = \mathbf{0}$$

has only the trivial solution. The set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is said to be **linearly dependent** if there exist weights c_1, \dots, c_p , not all zero, such that

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_p\mathbf{v}_p = \mathbf{0}$$

4.7 Bases

- A set containing a single vector \mathbf{v} is linearly independent if and only if $\mathbf{v} \neq \mathbf{0}$.
- A set of two vectors is linearly dependent if and only if one of the vectors is a multiple of other.
- Any set containing the zero vector is linearly dependent.

$$c_1\vec{v}_1 = \vec{0}$$

only has trivial solution

$$\begin{aligned} c_1\vec{v}_1 + c_2\vec{v}_2 &= \vec{0} \\ c_1\vec{v}_1 &= -c_2\vec{v}_2 \\ \vec{v}_2 &= -\frac{c_1}{c_2}\vec{v}_1 \\ c_1 \neq 0 & \\ c_2 \neq 0 & \end{aligned}$$

Theorem 4.4. An indexed set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ of two or more vectors, with $\mathbf{v}_1 \neq \mathbf{0}$, is linearly dependent if and only if some \mathbf{v}_j (with $j > 1$) is a linear combination of the preceding vectors $\mathbf{v}_1, \dots, \mathbf{v}_{j-1}$.

(Skip proof)

$$\begin{aligned} \vec{v}_1, \vec{v}_2, \vec{v}_3 \\ \vec{v}_3 &= c_1\vec{v}_1 + c_2\vec{v}_2 \\ \Rightarrow \text{linearly dependent} & \end{aligned}$$

$$\mathbf{p}_3(t) = 4\mathbf{p}_1(t) + \mathbf{p}_2(t)$$

linearly dependent
based power function

Examples: Linearly independent or not?

- $\mathbf{p}_1(t) = 1$, $\mathbf{p}_2(t) = t$, and $\mathbf{p}_3(t) = 4 - t$.
not linearly dependent
- The set $\{\sin t, \cos t\}$ in $C[0, 1]$, the space of all continuous functions on $0 \leq t \leq 1$.
linear space
 $\sin t$ & $\cos t$ not multiples of each other in vector space $C[0, 1]$
- The set $\{\sin t \cos t, \sin 2t\}$ in $C[0, 1]$, the space of all continuous functions on $0 \leq t \leq 1$.
 $\sin 2t = 2 \sin t \cos t \Rightarrow$ multiple of each other
 \Rightarrow linearly dependent

4.7 Bases

Basis: "minimum" set of vectors that span the subspace
↓
no redundant vectors

4.7 Bases

Definition. Let H be a subspace of a vector space V . An indexed set of vectors $\mathcal{B} = \{\mathbf{b}_1, \dots, \mathbf{b}_p\}$ in V is a **basis** for H if

- (i) \mathcal{B} is a linearly independent set, and
- (ii) the subspace spanned by \mathcal{B} coincides with H , i.e.,

$$H = \text{Span}\{\mathbf{b}_1, \dots, \mathbf{b}_p\}$$

- Also true when $H = V$ since every vector space is a subspace of itself.
 \Rightarrow a basis of V is a linearly independent set that spans V .

4.7 Bases

Examples:

- Invertible matrix $A = [\mathbf{a}_1 \ \cdots \ \mathbf{a}_n]$

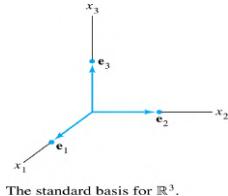
Columns of A form a basis for \mathbb{R}^n

- they are linearly independent
- they span \mathbb{R}^n

- Columns of I_n

$$\mathbf{e}_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \mathbf{e}_2 = \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \dots, \mathbf{e}_n = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}$$

} Invertible matrix theorem (Theorem 2.4)



The set $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ is called the **standard basis** for \mathbb{R}^n

Exam-like question

4.7 Bases

Exercise 4.7.1:

Let $\mathbf{v}_1 = \begin{bmatrix} 3 \\ 0 \\ -6 \end{bmatrix}$, $\mathbf{v}_2 = \begin{bmatrix} -4 \\ 1 \\ 7 \end{bmatrix}$ and $\mathbf{v}_3 = \begin{bmatrix} -2 \\ 1 \\ 5 \end{bmatrix}$. Determine if $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is a basis for \mathbb{R}^3 .

check for linearly independence:

$$\left| \begin{array}{ccc} 3 & -4 & -2 \\ 0 & 1 & 1 \\ 0 & 7 & 5 \end{array} \right| = \left| \begin{array}{ccc} 3 & 0 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 2 \end{array} \right| = 6$$

↓
check if invertible

Since $\det \neq 0$, it is linearly independent.

4.7 Bases

Exercise 4.7.2:

Let $S = \{1, t, t^2, \dots, t^n\}$. Verify that S is a basis for \mathbb{P}_n . This basis is called the **standard basis** for \mathbb{P}_n .

4.8 The Spanning Set Theorem

Exercise 4.8.1:

Let $\mathbf{v}_1 = \begin{bmatrix} 0 \\ 2 \\ -1 \end{bmatrix}$, $\mathbf{v}_2 = \begin{bmatrix} 2 \\ 2 \\ 0 \end{bmatrix}$ and $\mathbf{v}_3 = \begin{bmatrix} 6 \\ 16 \\ -5 \end{bmatrix}$, and $H = \text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$.

Note that $\mathbf{v}_3 = 5\mathbf{v}_1 + 3\mathbf{v}_2$. Show that $\text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\} = \text{Span}\{\mathbf{v}_1, \mathbf{v}_2\}$. Then, find a basis for the subspace H .

The set $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ is not linearly independent, cause \mathbf{v}_3 is a linear combination of \mathbf{v}_1 & \mathbf{v}_2 .
 \therefore set not linearly independent

$$\vec{c_1}\vec{v_1} + \vec{c_2}\vec{v_2} = \vec{c_1}\vec{v_1} + \vec{c_2}\vec{v_2} + \vec{0}\vec{v_3}$$

every vector in $\text{span}\{\vec{v_1}, \vec{v_2}\}$ (LHS) belongs to H (RHS)

$\therefore H \in \text{span}\{\vec{v_1}, \vec{v_2}\}$
 and the same set of vectors

Since $\{\vec{v_1}, \vec{v_2}\}$ are linearly independent and they span H , they form a basis for H .

$$\begin{aligned} \text{Let } \vec{x} \text{ be any vector in } H \\ \text{since } \vec{x} \text{ is in the span }\{\vec{v_1}, \vec{v_2}, \vec{v_3}\}, \text{ it can be written as} \\ \vec{x} = c_1\vec{v_1} + c_2\vec{v_2} + c_3\vec{v_3} \\ = c_1\vec{v_1} + c_2\vec{v_2} + c_3(5\vec{v_1} + 3\vec{v_2}) \\ = c_1\vec{v_1} + c_2\vec{v_2} + 5c_3\vec{v_1} + 3c_3\vec{v_2} \\ = c_1\vec{v_1} + 5c_3\vec{v_1} + c_2\vec{v_2} + 3c_3\vec{v_2} \\ = (c_1 + 5c_3)\vec{v_1} + (c_2 + 3c_3)\vec{v_2} \\ \Rightarrow \vec{x} \text{ belongs to } \text{span}\{\vec{v_1}, \vec{v_2}\} \text{ as we have written } \vec{x} \text{ as a linear combination of } \mathbf{v}_1 \text{ and } \mathbf{v}_2. \end{aligned}$$

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Theorem 4.5. Let $S = \{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ be a set in V , and let $H = \text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$.

a. If one of the vectors in S - say, \mathbf{v}_k - is a linear combination of the remaining vectors in S , then the set formed from S by removing \mathbf{v}_k still spans H .

b. If $H \neq \{\mathbf{0}\}$, some subset of S is a basis for H .

(Skip proof)

$$\text{span}\{\vec{v_1}, \vec{v_2}, \vec{v_3}\} = \text{span}\{\vec{v_1}, \vec{v_2}\}$$

\swarrow remove v_3

Subset of this:

$$\{\vec{v_1}, \vec{v_2}\}$$

basis for H

make it a linear combination of v_1 & v_2

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4.9 Bases for $\mathbf{N}(A)$ and $\mathbf{C}(A)$

$\mathbf{N}(A)$ Null space

Recall from Exercise 4.4.3:

- found vectors that span $\mathbf{N}(A)$
- vectors were linearly independent (when $\mathbf{N}(A)$ contains non-zero vectors)

So, that method produces a *basis* for $\mathbf{N}(A)$.

If S is a set of vectors in a subspace

and it may be:

- linearly dependent
- span subspace

\Rightarrow They are the basis for that subspace

$\mathbf{C}(A)$

Exercise 4.9.1

Find a basis for $\mathbf{C}(B)$, where

$$B = [\mathbf{b}_1 \ \mathbf{b}_2 \ \dots \ \mathbf{b}_5] = \begin{bmatrix} 1 & 4 & 0 & 2 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

Solution

$$n \begin{bmatrix} * & * & * & * & * \\ * & * & * & * & * \\ * & * & * & * & * \end{bmatrix}^p$$

non-pivot columns
 There will be columns that don't contain pivots

If $p > n$, the columns are linearly dependent.

Each nonpivot column of B is a linear combination of the pivot columns.

$$\mathbf{b}_2 = 4\mathbf{b}_1, \mathbf{b}_4 = 2\mathbf{b}_1 - \mathbf{b}_3$$

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spanning set theorem: $\text{span } \{v_1, v_2, v_3\} = \text{span } \{v_1, v_2\}$ \Rightarrow can "throw away" what was dependent on the others

By Theorem 4.5, discard b_2 and b_4 ; $\{b_1, b_3, b_5\}$ will still **span** $C(B)$. Let

*By inspection, all
seen that vectors in S
are linearly
independent*

Dependent

$$S = \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \right\} \quad \leftarrow b_1, b_3, b_5$$

Check if linearly independent

By Theorem 4.4, since $b_1 \neq 0$ and no vector in S is a linear combination of the vectors that precede it, S is **linearly independent**.

$\therefore S$ is a basis for $C(B)$.

- For a matrix A that is **not** in reduced row echelon form

Recall: Any linear dependence relationship among the columns of A can be expressed in the form $Ax = \mathbf{0}$.

If A is row reduced to B , $Ax = \mathbf{0}$ and $Bx = \mathbf{0}$ have exactly the same set of solutions.

If $A = [a_1 \ \dots \ a_n]$ and $B = [b_1 \ \dots \ b_n]$, then

$$x_1 a_1 + \dots + x_n a_n = \mathbf{0} \text{ and } x_1 b_1 + \dots + x_n b_n = \mathbf{0} \quad \xrightarrow{\text{Be}} \Rightarrow$$

have the same set of solutions.

Columns of A have *exactly the same linear dependence relationships* as the columns of B .

*$A \xrightarrow{\text{Row Ech}} B \Rightarrow$ All relationship between columns of A ,
same goes for columns of B*

Exercise 4.9.2

It can be shown that

$$A = [a_1 \ a_2 \ \dots \ a_5] = \begin{bmatrix} 1 & 4 & 0 & 2 & -1 \\ 3 & 12 & 1 & 5 & 5 \\ 2 & 8 & 1 & 3 & 2 \\ 5 & 20 & 2 & 8 & 8 \end{bmatrix}$$

*① swap col.
② sum (subtract)
③ mult. by c*

is row equivalent to the matrix B in Exercise 4.9.1. Find a basis for $C(A)$.

↳ uses in the RREF

Solution

In Exercise 4.9.1, $b_2 = 4b_1$, $b_4 = 2b_1 - b_3$.

So, $a_2 = 4a_1$, $a_4 = 2a_1 - a_3$ (Check!).

linearly dependent on a_1, b_3
Discard a_2 and a_4 . For $\{a_1, a_3, a_5\}$ to be linearly independent, $\{b_1, b_3, b_5\}$ should also be linearly independent, which is true.

Therefore, $\{a_1, a_3, a_5\}$ is a basis for $C(A)$.

linearly dependent on pivot columns

$$\left[\begin{array}{ccccc} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{array} \right]$$

*↑
↑
↑
↑
↑
from basis*

Theorem 4.6. *The pivot columns of a matrix A form a basis for $C(A)$.*

Proof. Let B be the reduced echelon form of A . $\xrightarrow{\text{RREF}}$

The set of pivot columns of B are linearly independent.

Since A is row equivalent to B , the pivot columns of A are linearly independent, AND

Every nonpivot column of A is a linear combination of the pivot columns of A .

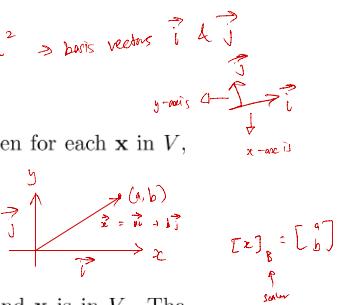
So, the nonpivot columns of A can be discarded from the spanning set for $C(A)$ [Spanning Set theorem].

This leaves the pivot columns of A as the basis for $C(A)$. \square

4.10 Coordinate Systems

Let $\mathcal{B} = \{\mathbf{b}_1, \dots, \mathbf{b}_n\}$ be a basis for a vector space V . Then for each \mathbf{x} in V , there exists a unique set of scalars c_1, \dots, c_n such that

$$\mathbf{x} = c_1 \mathbf{b}_1 + \dots + c_n \mathbf{b}_n.$$



Definition. Suppose $\mathcal{B} = \{\mathbf{b}_1, \dots, \mathbf{b}_n\}$ is a basis for V and \mathbf{x} is in V . The **coordinates of \mathbf{x} relative to the basis \mathcal{B}** (or the \mathcal{B} -coordinates of \mathbf{x}) are the weights c_1, \dots, c_n such that $\mathbf{x} = c_1 \mathbf{b}_1 + \dots + c_n \mathbf{b}_n$.

Co-ordinate vector of \mathbf{x} relative to \mathcal{B} , or the \mathcal{B} -coordinate vector of \mathbf{x}

$$[\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ \vdots \\ c_n \end{bmatrix}$$

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Exercise 4.10.1

Consider a basis $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2\}$ for \mathbb{R}^2 , where $\mathbf{b}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $\mathbf{b}_2 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$. Suppose

an \mathbf{x} in \mathbb{R}^2 has the coordinate vector $[\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} -2 \\ 3 \end{bmatrix}$. Find \mathbf{x} .

$$\mathbf{x} = c_1 \mathbf{b}_1 + c_2 \mathbf{b}_2$$

$$[\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

Solution

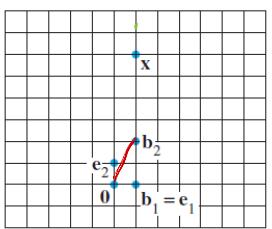
$$\mathbf{x} = (-2)\mathbf{b}_1 + 3\mathbf{b}_2 = -2 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 3 \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 6 \end{bmatrix}$$

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$$[\mathbf{x}]_{\mathcal{E}} = \begin{bmatrix} 1 \\ 6 \end{bmatrix} = 1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 6 \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

Example

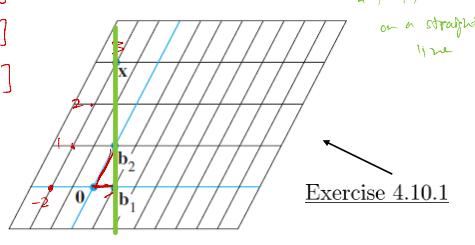
$$\text{Consider the standard basis } \mathcal{E} = \{\mathbf{e}_1, \mathbf{e}_2\}. \text{ If } [\mathbf{x}]_{\mathcal{E}} = \begin{bmatrix} 1 \\ 6 \end{bmatrix}, \text{ then } \mathbf{x} = 1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 6 \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 6 \end{bmatrix}, \text{ i.e., } [\mathbf{x}]_{\mathcal{E}} = \mathbf{x}.$$



Standard graph paper

$$\mathbf{x} = c_1 \mathbf{b}_1 + c_2 \mathbf{b}_2$$

$$\mathbf{x} = c_1 \mathbf{b}_1 + c_2 \mathbf{b}_2$$



B-graph paper

Exercise 4.10.1

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4.10 Coordinate Systems

Solve for c_1, c_2 :

$$\begin{aligned} \mathbf{P}_{\mathcal{B}}^{-1} \mathbf{x} &= [\mathbf{x}]_{\mathcal{B}} \\ [\mathbf{x}]_{\mathcal{B}} &= \begin{bmatrix} 2 & -1 \\ 1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 4 \\ 5 \end{bmatrix} \\ &= \frac{1}{2-(-1)} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 4 \\ 5 \end{bmatrix} \\ &= \begin{bmatrix} \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{-1}{3} \end{bmatrix} \begin{bmatrix} 4 \\ 5 \end{bmatrix} = \begin{bmatrix} \frac{4}{3} + \frac{5}{3} \\ \frac{-4}{3} + \frac{5}{3} \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \end{bmatrix} \end{aligned}$$

Exercise 4.10.2

Let $\mathbf{b}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$, $\mathbf{b}_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$, $\mathbf{x} = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$ and $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2\}$. Find the coordinate vector $[\mathbf{x}]_{\mathcal{B}}$ of \mathbf{x} relative to \mathcal{B} .

Solution

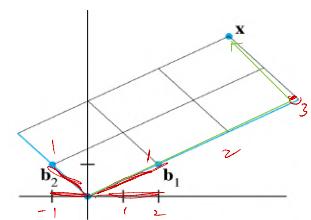
$$\mathbf{x} = c_1 \mathbf{b}_1 + c_2 \mathbf{b}_2$$

$$[\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

$$c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$$

$$\text{or } \begin{bmatrix} 2 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 4 \\ 5 \end{bmatrix} \text{ or } [\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

Solve for c_1 & c_2



The \mathcal{B} -coordinate vector of \mathbf{x} is $(3, 2)$.

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$$\overset{\textcolor{red}{\rightarrow}}{P_B} = \overset{\textcolor{red}{\rightarrow}}{b}$$

$$\begin{bmatrix} 2 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$$

$\uparrow \quad \uparrow \quad \uparrow$
 $P_B \quad [\mathbf{x}]_{\mathcal{B}} \quad \mathbf{x}$

The matrix $P_{\mathcal{B}} = [\mathbf{b}_1 \ \mathbf{b}_2]$ changes the \mathcal{B} -coordinates of a vector \mathbf{x} into the standard coordinates of \mathbf{x} .

$$\mathbf{x} = P_{\mathcal{B}} [\mathbf{x}]_{\mathcal{B}}$$

Since the columns of $P_{\mathcal{B}}$ form a basis for \mathbb{R}^2 , $P_{\mathcal{B}}$ is invertible (by the Invertible Matrix Theorem). Therefore,

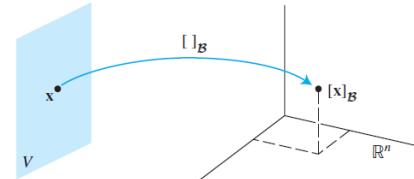
$$P_{\mathcal{B}}^{-1} \mathbf{x} = [\mathbf{x}]_{\mathcal{B}}$$

↑
columns linearly independent
span \mathbb{R}^2

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$P_{\mathcal{B}}^{-1} \mathbf{x} = [\mathbf{x}]_{\mathcal{B}}$ can be seen as a one-to-one linear transformation $\mathbf{x} \mapsto [\mathbf{x}]_{\mathcal{B}}$

Extending to \mathbb{R}^n :



If $\mathbf{u}_1, \dots, \mathbf{u}_p$ are in V and if c_1, \dots, c_p are scalars, then

$$[c_1 \mathbf{u}_1 + \dots + c_p \mathbf{u}_p]_{\mathcal{B}} = c_1 [\mathbf{u}_1]_{\mathcal{B}} + \dots + c_p [\mathbf{u}_p]_{\mathcal{B}}$$

The \mathcal{B} -coordinate vector of a linear combination of $\mathbf{u}_1, \dots, \mathbf{u}_p$ is the *same* linear combination of their coordinate vectors.

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4.11 Dimension of a Vector Space

Definition. If V is a vector space, the **dimension** of V , written as $\dim V$, is the number of vectors in a basis for V . The dimension of the zero vector space $\{\mathbf{0}\}$ is defined to be zero.

Examples

e.g. standard basis for \mathbb{R}^3 $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$

- Standard basis for \mathbb{R}^n contains n vectors $\Rightarrow \dim \mathbb{R}^n = n$

- Standard polynomial basis $\{1, t, t^2\} \Rightarrow \dim \mathbb{P}_2 = 3$

\Rightarrow dimension of \mathbb{P}_n is $n+1$

Exercise 4.11.1 Find the dimension of the subspace

$$H = \left\{ \begin{bmatrix} a - 3b + 6c \\ 5a + 4d \\ b - 2c - d \\ 5d \end{bmatrix} : a, b, c, d \text{ in } \mathbb{R} \right\}$$

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① find a basis for H

$$\begin{bmatrix} a - 3b + 6c \\ 5a + 4d \\ b - 2c - d \\ 5d \end{bmatrix} = a \begin{pmatrix} 1 \\ 5 \\ 0 \\ 0 \end{pmatrix} + b \begin{pmatrix} -3 \\ 0 \\ 1 \\ 0 \end{pmatrix} + c \begin{pmatrix} 6 \\ 0 \\ -2 \\ 0 \end{pmatrix} + d \begin{pmatrix} 0 \\ 4 \\ 1 \\ 5 \end{pmatrix}$$

② Are they linearly independent?

$$\begin{bmatrix} 1 & -3 & 6 & 0 \\ 5 & 0 & 0 & 4 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{\text{Row } 1 \leftrightarrow \text{Row } 2} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & -2 & 0 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

\Rightarrow w/ all columns have pivot positions

\therefore basis for H is $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \right\}$

\therefore not linearly independent

column 3 not linearly independent

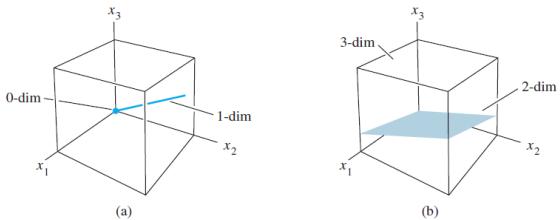
\therefore dimension of H is 3

Consider \mathbb{R}^3

- \Rightarrow Any set of > 3 vectors in \mathbb{R}^3 is linearly dependent
- \Leftrightarrow Any set of < 3 vectors in \mathbb{R}^3 does not span \mathbb{R}^3
- \Rightarrow Any basis for \mathbb{R}^3 must have exactly 3 vectors.

Example

- Subspaces of \mathbb{R}^3



fill | tested
fill HERE

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4.12 Dimensions of $\mathbf{C}(A)$ and $\mathbf{N}(A)$ $\mathbf{C}(A)$

Pivot columns of A form a basis for $\mathbf{C}(A)$.

So, $\dim \mathbf{C}(A) =$ number of pivot columns of A .

 $\mathbf{N}(A)$

For $m \times n$ matrix A , suppose $A\mathbf{x} = \mathbf{0}$ has k free variables.

Spanning set for $\mathbf{N}(A)$ will have k linearly independent vectors - one for each free variable.

So, $\dim \mathbf{N}(A) =$ number of free variables, k .

Exercise 4.12.1

Find the dimension of the null space and column space of

$$A = \begin{bmatrix} -3 & 6 & -1 & 1 & -7 \\ 1 & -2 & 2 & 3 & -1 \\ 2 & -4 & 5 & 8 & -4 \end{bmatrix}$$

Solution

Echelon form of augmented matrix $[A \quad \mathbf{0}]$

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

$A\mathbf{x} = \mathbf{0}$
is cause we are interested in
the null space

- 3 free variables (x_2, x_4, x_5) $\Rightarrow \dim \mathbf{N}(A) = 3$
- A has two pivot columns $\Rightarrow \dim \mathbf{C}(A) = 2$

4.13 The Row Space

The set of all linear combinations of the rows (row vectors) of a matrix A is called the **row space** of A .

Since rows of A are columns of A^T , row space is denoted by $\mathbf{C}(A^T)$. use this to denote row space

For an $m \times n$ matrix, each row has n entries $\Rightarrow \mathbf{C}(A^T)$ is a subspace of \mathbb{R}^n .

Theorem 4.7. If two matrices A and B are row equivalent, then their row spaces are the same. If B is in echelon form, the nonzero rows of B form a basis for the row space of A as well as that of B .

(Skip proof)

$$\text{non-zero row will form a basis for } b \text{ as well as for } a$$



\Rightarrow each row vector is a dimension of n



Exercise 4.13.1

Find bases for the row space, column space and null space of

$$A = \begin{bmatrix} -2 & -5 & 8 & 0 & -17 \\ 1 & 3 & -5 & 1 & 5 \\ 3 & 11 & -19 & 7 & 1 \\ 1 & 7 & -13 & 5 & -3 \end{bmatrix} \quad 4 \times 5$$

Solution

Reduce A to echelon form:

$$A \sim B = \begin{bmatrix} 1 & 3 & -5 & 1 & 5 \\ 0 & 1 & -2 & 2 & -7 \\ 0 & 0 & 0 & -4 & 20 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

forms basis for row space of A



Row space $\mathbf{C}(A^T)$

From Theorem 4.7,

Basis for $\mathbf{C}(A^T)$: $\{(1, 3, -5, 1, 5), (0, 1, -2, 2, -7), (0, 0, 0, -4, 20)\}$ \checkmark Take from $A \sim B$

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

Pivots are in columns 1, 2 and 4. Hence, columns 1, 2, and 4 of A (not B !) form the basis:

$$\text{Basis for } \mathbf{C}(A) : \left\{ \begin{bmatrix} -2 \\ 1 \\ 3 \\ 1 \end{bmatrix}, \begin{bmatrix} -5 \\ 3 \\ 11 \\ 7 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 7 \\ 5 \end{bmatrix} \right\} \quad \text{R Take from A}$$



4.13 The Row Space

Null space $\mathbf{N}(A)$

Need reduced row echelon form of A :

$$A \sim B \sim C = \begin{bmatrix} 1 & 0 & 1 & 0 & 1 \\ 0 & 1 & -2 & 0 & 3 \\ 0 & 0 & 0 & 1 & -5 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \quad \begin{aligned} x_1 &= -x_3 -x_5 \\ x_2 &= 2x_3 -3x_5 \\ x_4 &= 5x_5 \end{aligned}$$

$A\mathbf{x} = \mathbf{0}$ is equivalent to $C\mathbf{x} = \mathbf{0}$

$$\begin{array}{rcl} x_1 + x_2 - 2x_3 + 3x_5 & = & 0 \\ & & \left[\begin{array}{c} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{array} \right] = \left[\begin{array}{c} -x_3 -x_5 \\ 2x_3 -3x_5 \\ x_3 \\ 2x_4 \\ -x_5 \end{array} \right] \\ x_4 - 5x_5 & = & 0 \end{array}$$

Similar to Exercise 4.4.3 (slide 21),

$$\text{Basis for } \mathbf{N}(A) : \left\{ \begin{bmatrix} -1 \\ 2 \\ 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ -3 \\ 0 \\ 5 \\ 1 \end{bmatrix} \right\}$$

4.14 Rank

\Rightarrow of matrix

\Rightarrow find basis for $C(A)$

Definition. The rank of A is the dimension of the column space of A .

Recall: $Ax = b$ is consistent when b is in $C(A)$.

Rank of A is the dimension of the set of b such that $Ax = b$ is consistent.

Suppose $A \in \mathbb{R}^{n \times n}$ has rank p . This means that if we take all vectors $x \in \mathbb{R}^{n \times 1}$, then Ax spans p dimensional space \Rightarrow no unique solution.

0, ∞

Example

$$A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}, x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Rank of $A = 1$

\therefore Rank of $A = 1 \Rightarrow Ax$ spans a 1 dimensional space, i.e., a line $y_2 = 2y_1$ passing through the origin.

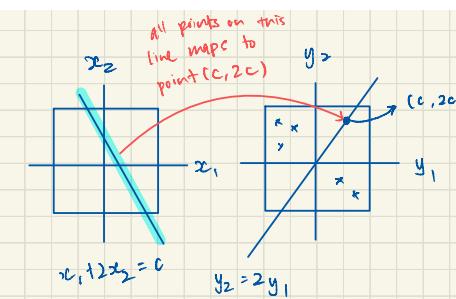
$$y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = Ax = \begin{bmatrix} x_1 + 2x_2 \\ 2x_1 + 4x_2 \end{bmatrix}$$

Points on $x_1 - x_2$ plane are mapped onto a line $y_2 = 2y_1$.
 (Also see Exercise 4.13.1)

To find if have 0 or ∞ solutions,
 need to check domain & codomain
 (refer to next slide)

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E.g. $\begin{bmatrix} 1 & 1 & 1 & 1 \end{bmatrix}$ \Rightarrow span 3D space



Question: what happens to points not on line $y_2 = 2y_1$ (indicated by x_3)

$$\Rightarrow Ax = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

= no x_3

Ax spans ONLY
 $y_2 = 2y_1$
 (no solution)

$$\Rightarrow Ax = \begin{bmatrix} 2 \\ 2c \end{bmatrix}$$

∞ solutions

known as rank deficient matrix,
 not full rank
 (if non zero matrix has
 rank n , it is full rank)

\Rightarrow where $p < n$

4.14 Rank

- The dimensions of the column space and the row space of an $m \times n$ matrix A are **equal**.

Example

$$A = \begin{bmatrix} -2 & -5 & 8 & 0 & -17 \\ 1 & 3 & -5 & 1 & 5 \\ 3 & 11 & -19 & 7 & 1 \\ 1 & 7 & -13 & 5 & -3 \end{bmatrix}$$

4x5

\nwarrow
 pivot columns
 form a basis
 for $C(A)$

By Theorem 4.6 (slide 42), rank of A is the number of pivot columns in A , i.e., the number of pivot positions in B . \Rightarrow A & B are equivalent

Rows with pivots in B form a basis for the row space of A .

Therefore, rank of A is also the dimension of the row space of A .

$$\text{Echelon form of } A: A \sim B = \begin{bmatrix} 1 & 3 & -5 & 1 & 5 \\ 0 & 1 & -2 & 2 & -7 \\ 0 & 0 & 0 & -4 & 20 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

row rank
 = column rank

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- Rank of $A = \dim C(A) =$ the number of columns with pivots

- $\dim N(A) =$ the number of free variables (in $Ax = 0$)
 = the number of columns without pivots

- Obviously,

$$\#(\text{columns with pivots}) + \#(\text{columns without pivots}) = \#(\text{columns})$$

column space \rightarrow (rank of A)

($\dim N(A)$)

Theorem 4.8. The Rank Theorem

If A is a matrix with n columns then, $\underbrace{\text{nullity}}$
 rank of $A + \dim N(A) = n$.

- Gives a relationship between the solution set of $Ax = 0$, i.e., $N(A)$ and the set of vectors b that make $Ax = b$ consistent, i.e., $C(A)$

4.14 Rank

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Exercise 4.14.1

A scientist has found two solutions to a homogeneous system of 40 equations in 42 variables. The solutions are linearly independent and span $\mathbf{N}(A)$. $A\vec{x} = \vec{0}$

Can the scientist be certain that an associated nonhomogeneous system (with the same coefficients) has a solution? if above condition is satisfied

$$\text{Solution } [A]_{40 \times 42} [\vec{x}]_{42 \times 1} = [\vec{b}]_{40 \times 1} \Rightarrow \text{we can say that:}$$

$$A: 40 \times 42 \text{ coefficient matrix.} \quad \vec{x} \in \mathbb{R}^{42} \quad \vec{b} \in \mathbb{R}^{40}$$

The two solutions are a basis for $\mathbf{N}(A)$. \rightarrow linearly independent & span $\mathbf{N}(A)$

Therefore, the $\dim \mathbf{N}(A) = 2 \Rightarrow \dim \mathbf{C}(A) = 42 - 2 = 40$. \rightarrow null space of A \rightarrow basis vectors for $\mathbf{C}(A)$ \rightarrow span all of \mathbb{R}^{40}

\Rightarrow Every homogeneous equation $Ax = b$ has a solution.

Rank Theorem

for all b \rightarrow any $\vec{b} \in \mathbb{R}^{40}$ can be written as a linear combination of the 40 vectors in A that form the basis for $\mathbf{C}(A)$

Theorem 4.9. The Invertible Matrix Theorem [Theorem 2.4](continued)

Let A by an $n \times n$ matrix. Then the statement 'A is invertible' is equivalent to the following statements:

11. The columns of A form a basis for \mathbb{R}^n

12. $\mathbf{C}(A) = \mathbb{R}^n$

13. $\dim \mathbf{C}(A) = n$

(6) \rightarrow (12) \rightarrow (13) \rightarrow (14) \rightarrow (16) \rightarrow (15) \rightarrow (4)

14. Rank of $A = n$

15. $\mathbf{N}(A) = \{\mathbf{0}\}$

16. $\dim \mathbf{N}(A) = 0$

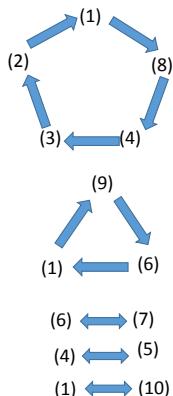
6. $Ax = b$ has at least one solution for each b in \mathbb{R}^n .

4. $Ax = 0$ has only the trivial solution.

2.2 Inverse of a Matrix**Theorem 2.4. The Invertible Matrix Theorem**

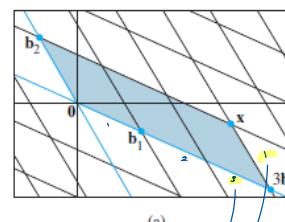
Let A be a square $n \times n$ matrix. Then the following statements are equivalent, i.e., for a given A , the statements are either all true or all false.

1. A is an invertible matrix.
2. A is row equivalent to I_n .
3. A has n pivot positions.
4. $Ax = \mathbf{0}$ has only the trivial solution.
5. The columns of A form a linearly independent set.
6. $Ax = b$ has at least one solution for each b in \mathbb{R}^n .
7. The columns of A span \mathbb{R}^n .
8. There is an $n \times n$ matrix C such that $CA = I$.
9. There is an $n \times n$ matrix D such that $AD = I$.
10. A^T is an invertible matrix.

4.15 Change of basis

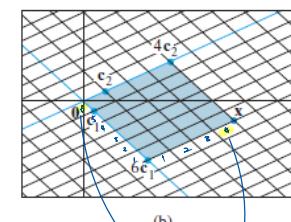
- A problem could be more easily solved by changing the basis from B to C
- How $[\mathbf{x}]_B$ and $[\mathbf{x}]_C$ are related for each \mathbf{x} in V .

Recall: $\vec{e}_1, \vec{e}_2, \dots$ can be represented in some other basis $[\vec{e}_1]_B, [\vec{e}_2]_B, \dots$ using transformation matrix



Two co-ordinate systems for the same vector space

$$[\mathbf{x}]_B = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$



Relation?

$$[\mathbf{x}]_C = \begin{bmatrix} 6 \\ 4 \end{bmatrix}$$

4.15 Change of basis

Exercise 4.15.1

Consider two bases $\mathcal{B} = \{\mathbf{b}_1, \mathbf{b}_2\}$ and $\mathcal{C} = \{\mathbf{c}_1, \mathbf{c}_2\}$ for a vector space V , such that

$$\mathbf{b}_1 = 4\mathbf{c}_1 + \mathbf{c}_2 \text{ and } \mathbf{b}_2 = -6\mathbf{c}_1 + \mathbf{c}_2$$

$$\text{If } \mathbf{x} = 3\mathbf{b}_1 + \mathbf{b}_2, \text{ i.e., } [\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} 3 \\ 1 \end{bmatrix}, \text{ find } [\mathbf{x}]_{\mathcal{C}}$$

$$\begin{aligned} * & T(\alpha \vec{v} + \beta \vec{v}) \\ &= \alpha T(\vec{v}) + \beta T(\vec{v}) \end{aligned}$$

Solution

Coordinate mapping is a linear transformation (slide 48)

$$[\mathbf{x}]_{\mathcal{C}} = [3\mathbf{b}_1 + \mathbf{b}_2]_{\mathcal{C}} = 3[\mathbf{b}_1]_{\mathcal{C}} + [\mathbf{b}_2]_{\mathcal{C}}$$

$$[\mathbf{b}_1]_{\mathcal{C}} = \begin{bmatrix} 4 \\ 1 \end{bmatrix} \text{ and } [\mathbf{b}_2]_{\mathcal{C}} = \begin{bmatrix} -6 \\ 1 \end{bmatrix} \quad [\mathbf{x}]_{\mathcal{C}} = \begin{bmatrix} 4 & -6 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 6 \\ 4 \end{bmatrix}$$

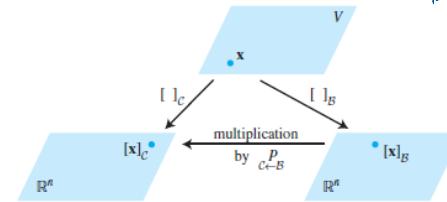
$$P_{\mathcal{C} \leftarrow \mathcal{B}}$$

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$$[\mathbf{x}]_{\mathcal{C}} = P_{\mathcal{C} \leftarrow \mathcal{B}} [\mathbf{x}]_{\mathcal{B}}$$

The columns of $P_{\mathcal{C} \leftarrow \mathcal{B}}$ are the \mathcal{C} -coordinate vectors of the vectors in the basis \mathcal{B} , i.e.,

$$P_{\mathcal{C} \leftarrow \mathcal{B}} = [[\mathbf{b}_1]_{\mathcal{C}} \quad [\mathbf{b}_2]_{\mathcal{C}} \quad \cdots \quad [\mathbf{b}_n]_{\mathcal{C}}] \quad \begin{array}{l} \leftarrow \text{ need to know this in order} \\ \text{to find } [\mathbf{x}]_{\mathcal{C}} \end{array}$$



Two coordinate systems for V

***** END OF CHAPTER *****

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Requirements for Subspace:

- (i) zero 'vector' is the 3×3 zero vector \Rightarrow symmetric & in S .
- (ii) Let A & B in S , with $A = A^T$ and $B = B^T$
 $(A + B)^T = A^T + B^T = A + B \therefore A + B$ is symmetric & in S
- (iii) Let A be in S and c a scalar. $(cA)^T = cA^T = cA$
 $\therefore cA$ is also symmetric & in S

Exam-like question 4.7 Bases

Exercise 4.7.1:

Let $v_1 = \begin{bmatrix} 3 \\ 0 \\ -6 \end{bmatrix}$, $v_2 = \begin{bmatrix} -4 \\ 1 \\ 7 \end{bmatrix}$ and $v_3 = \begin{bmatrix} -2 \\ 1 \\ 5 \end{bmatrix}$. Determine if $\{v_1, v_2, v_3\}$ is a basis for \mathbb{R}^3 .

check for linear independence:

$$\begin{vmatrix} 3 & -4 & -2 \\ 0 & 1 & 1 \\ 0 & 7 & 5 \end{vmatrix} = \begin{vmatrix} 3 & 0 & 0 \\ 0 & -1 & 1 \\ 0 & 7 & 5 \end{vmatrix} = 6$$

Since $\det \neq 0$, it is linearly independent.

↓
check if
pivotable