

REAL MATRIX NULLSPACE

Why

The set of vector which map to 0 under a given linear transformation is a subspace.

Definition

The nullspace (or kernel) of a matrix $A \in \mathbf{R}^{m \times n}$ is the set

$$\{x \in \mathbf{R}^n \mid Ax = 0\}.$$

It is the set of vectors mapped to zero by A. Equivalently, it is the set of vectors orthogonal to the rows of A.

Notation

We denote the nullspace of $A \in \mathbf{R}^{m \times n}$ by $\text{null}(A) \subset \mathbf{R}^n$. Some authors denote the nullspace of A by $\mathcal{N}(A)$.

A subspace

Of course, the nullspace of a matrix is a subspace There are a few routes to see this.

The first is direct. If $w, z \in \text{null}(A)$, then Aw = 0 and Az = 0. So then A(w + z) = Aw + Az = 0. So null(A) is closed under vector addition. Also $A(\alpha w) = \alpha(Aw) = 0$ for all $\alpha \in \mathbf{R}$. [In particular A0 = 0, so $0 \in \text{null}(A)$; i.e., null(A) contains the origin.] So null(A) is closed under scalar multiplication.

The second is by thinking about orthogonal complements. Second, we can view the $\operatorname{null}(A)$ as the set of vectors orthogonal to all the rows of A. In other words, $\operatorname{null}(A) = \{\tilde{a}_1, \dots, \tilde{a}_m\}^{\perp}$. The orthogonal complement of any set is a subspace (see Orthogonal Real Subspaces).

The dimension of the nullspace is called the *nullity*.

Ambiguity in solutions

Suppose we have a solution to the system of linear equation with data (A, y). In other words, we have a vector $x \in \mathbb{R}^n$ so that y = Ax. If we have a vector $z \in \text{null}(A)$, then x + z is also a solution to the system (A, y), since

$$A(x+z) = Ax + Az = Ax + 0 = y$$

Conversely, suppose there were another solution $\tilde{x} \in \mathbb{R}^n$ to the system (A, y). Then $y = Ax = A\tilde{x}$, so

$$0 = y - y = Ax - A\tilde{x} = A(x - \tilde{x}).$$

Consequently, $(x - \tilde{x}) \in \text{null}(A)$, and so \tilde{x} is the solution x plus some vector in the null space of A. Consequently we are interested in whether A has vectors in its nullspace.

Zero nullspace

The origin 0 is always in the nullspace of A. However, this vector does not mean that we can find different solutions, since x + 0 = x for all $x \in \mathbb{R}^n$. If, on the other hand, there is a nonzero vector $z \in \text{null}(A)$, then $x + z \neq x$, and x + z is a solution for (A, y). We think about A as a function from \mathbb{R}^n to \mathbb{R}^m . In the case that there is a nonzero element in the nullspace, A maps different vectors to the same vector. Here, x and x + z both map to y. In this case, the function is not invertible, because it is not one-to-one. If, however, zero is the only element of the null space, the function is one-to-one. So call A one-to-one if null(A) = 0.

Equivalent statements

A matrix $A \in \mathbb{R}^{m \times n}$ is *one-to-one* if the linear function $f : \mathbb{R}^n \to \mathbb{R}^m$ defined by f(x) = Ax is one-to-one. In this case, if there exists $x \in \mathbb{R}^n$ so that y = Ax, then there is only one such x. Different elements in \mathbb{R}^n map to different elements in \mathbb{R}^m .

