Vector Equations

Geometric Algorithms Lecture 4

Practice Problem

Suppose that A is a 322 x 245 augmented matrix for a system with infinitely many solutions. What is the maximum number of pivot positions that A can have?

Answer

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min(m,n)

ACRIOX5

10 25 ag. retrix with 31
inf. many sol.

0001

1005

Outline

- >> Formally define vectors
- » Discuss vector operations and vector algebra
- » Draw the connection between vectors and systems of linear equations

Keywords

```
vector
vector addition
vector scaling/multiplication
the zero vector
vector equations
linear combinations
span
```

Motivation (An Aside)

Changing Perspective

$$\sum_{i=0}^{n-1} 2^i = 2^n - 1$$

Show that this holds for all n

Changing Perspective

$$\sum_{i=0}^{n-1} 2^i = 2^n - 1$$

$$100...000 - 000...001 = 011...111$$

show that this holds for all n

Changing Perspective

$$\sum_{i=0}^{n-1} 2^i = 2^n - 1$$

$$100...000 - 000...001 = 011...111$$

show that this holds for all *n* much easier in binary

Motivation?

vectors will be one of the most important shifts of perspective in this course

the insight is simple yet elegant

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the insight is simple yet elegant

maybe I'm reaching...

Big Data (More Practical Motivation)

A piece of data is a bunch of distinct values (numbers)

How can we tell if two piece of data are similar?

Maybe if they are **close together** in a geometric sense

$$\mathbf{v} = \mathbf{w}$$

$$\mathbf{v} + \mathbf{w}$$

$$a\mathbf{v}$$

In programming an *interface* is an abstract collection of related functions (e.g., a printing interface, or a comparison interface)

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$$v + w$$

 $a\mathbf{v}$

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And object then *implements* an interface

v + w

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Doing abstract algebra is like implementing an interface

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aV

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We're defining an new thing called a column vector

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We're defining an new thing called a column vector

We need to define what **equality** and **adding** and **multiplying by a number** means for column vectors

Vectors

What is a vector (in \mathbb{R}^n)?

- A. an n-tuple of real numbers
- B. a point in \mathbb{R}^n
- C. a 1-column matrix with real values
- D. all of the above
- E. none of the above?

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- D. all of the above
- E. none of the above?
 it's common to conflate points and vectors

Column Vectors

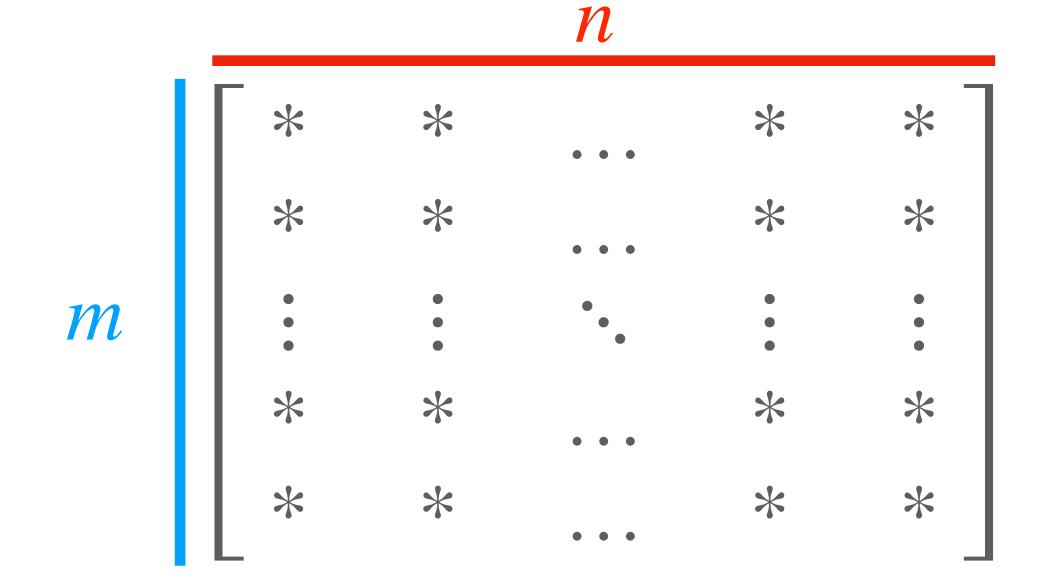
Definition. a *column vector* is a matrix with a single column, e.g.,

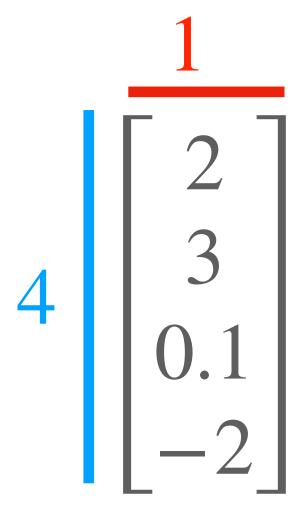




A Note on Matrix Size

an $(m \times n)$ matrix is a matrix with m rows and n columns





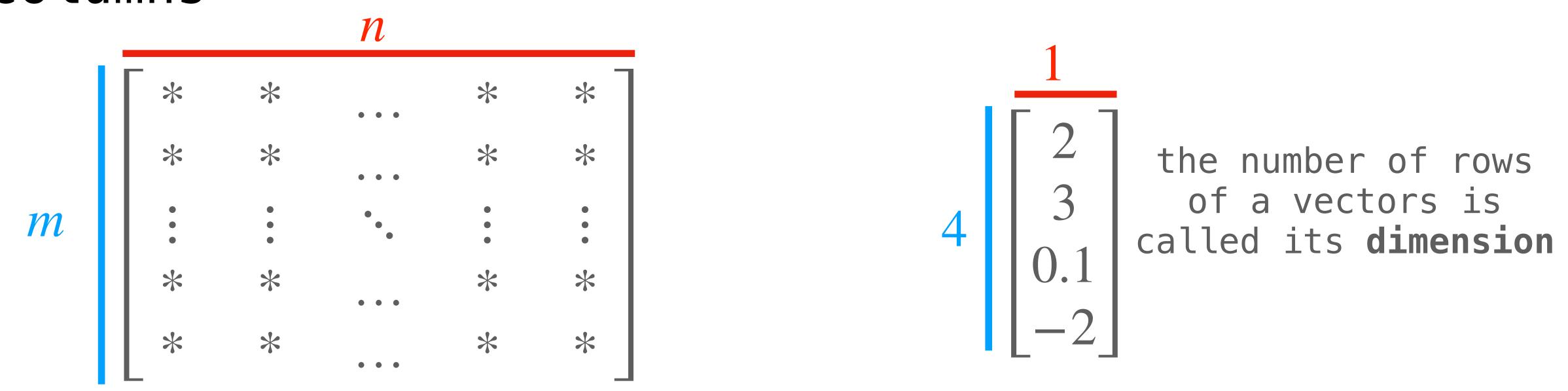
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 $\mathbb{R}^{m\times n}$ is set of matrices with \mathbb{R} entries

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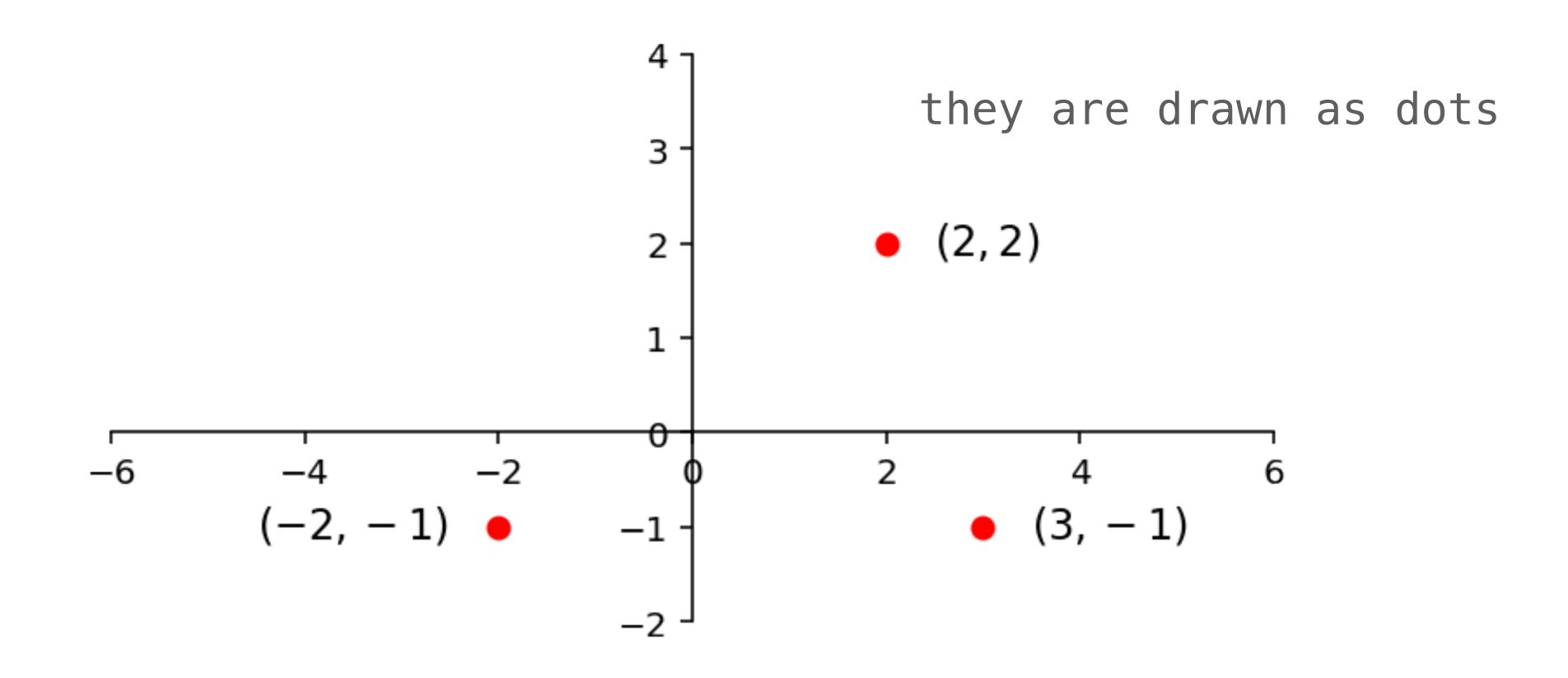
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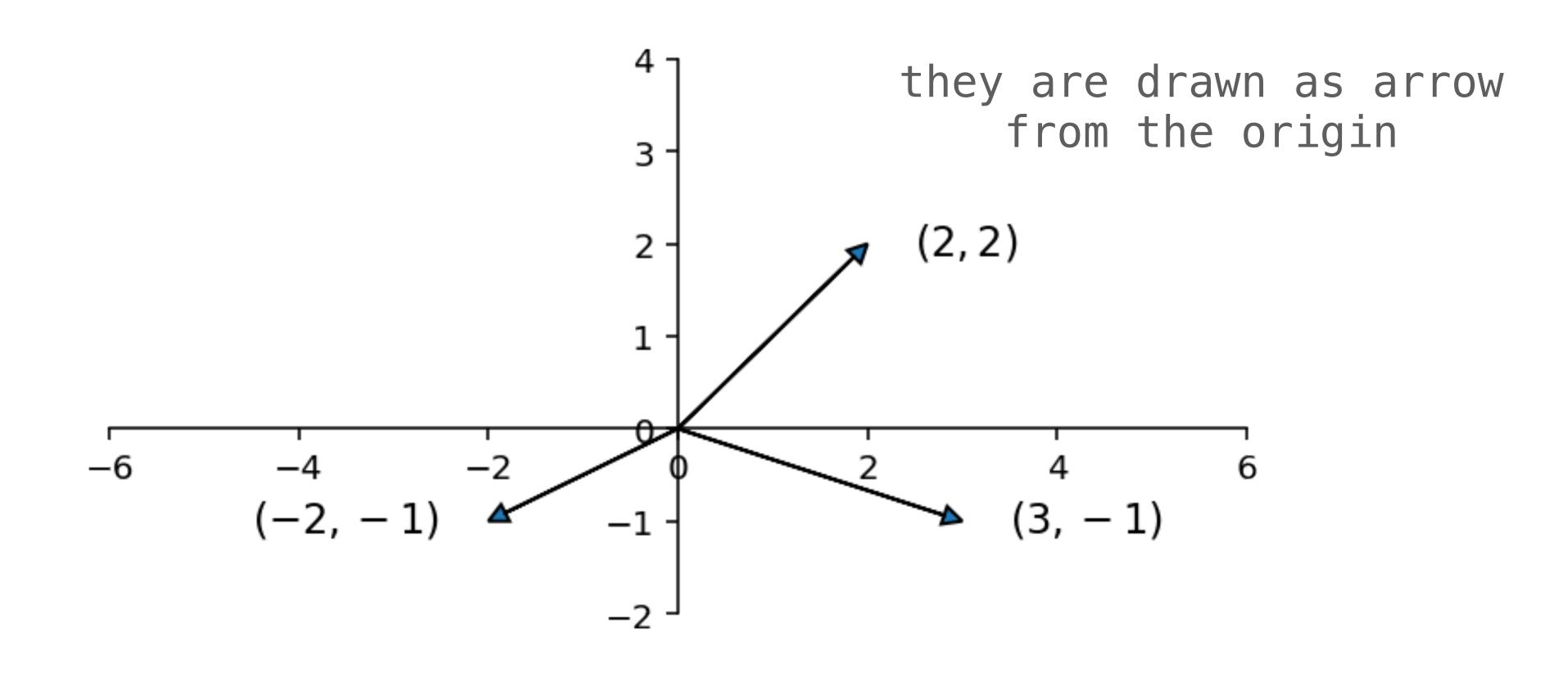
Examples

Notation (Points)



points in \mathbb{R}^2 are notated as (a,b)

Notation (Vectors)



vectors in \mathbb{R}^2 are notated as $\begin{bmatrix} a \\ b \end{bmatrix}$

Notation (Looking ahead)

we will often write $[a_1 \ a_2 \ \dots \ a_n]^T$ for the vector

$$\begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} \qquad \begin{bmatrix} \alpha_1 & \alpha_2 & \dots & \alpha_m \end{bmatrix} \in \mathbb{R}^{1 \times n}$$

!!IMPORTANT!!

 (a_1,a_2,\ldots,a_n) is not the same as $[a_1 \ a_2 \ \ldots \ a_n]$

Vector Operations

equality what does it mean for two vectors
 to be equal?

```
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to be equal?
```

 $\begin{array}{ll} \text{addition} & \text{what does } u+v \text{ (adding two vectors} \\ & \text{mean?} \end{array}$

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scaling what does $a\mathbf{v}$ (multiplying a vector by a real number) mean?

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What properties do they need to satisfy?

Vector "Interface"

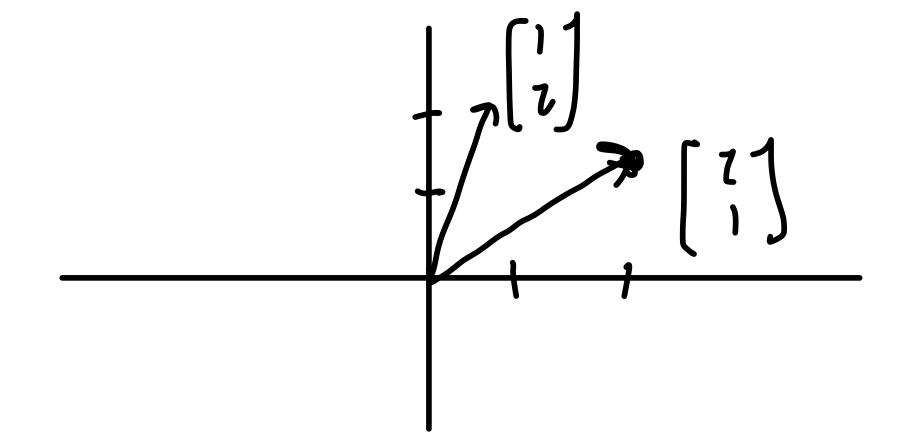
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What properties do they need to satisfy?

Vector Equality



two vectors are equal if their entries at each position are equal

```
(this is also the case for matrices)
```

!!IMPORTANT!!
ORDER MATTERS

Vector Equality

6 Puxl

$$\begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

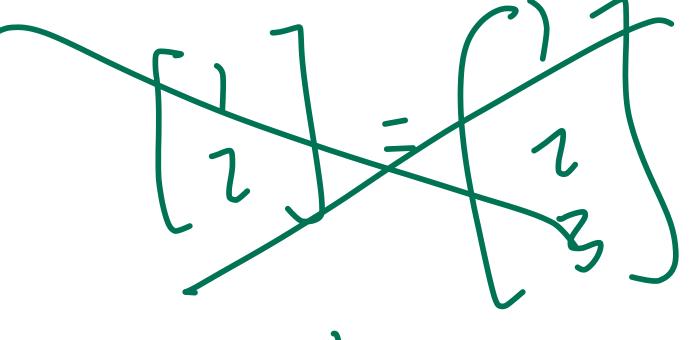
is the same as

$$a_1 = b_1$$

$$a_2 = b_2$$

$$\vdots$$

$$a_n = b_n$$



not a

$$\left[\alpha, \ldots \right] \in \mathbb{R}^1 \times \mathbb{R}^n$$

Examples

Vector "Interface"

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Vector Addition

adding two vectors means adding their entries

$$\begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} + \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} = \begin{bmatrix} a_1 + b_1 \\ a_2 + b_2 \\ \vdots \\ a_n + b_n \end{bmatrix}$$

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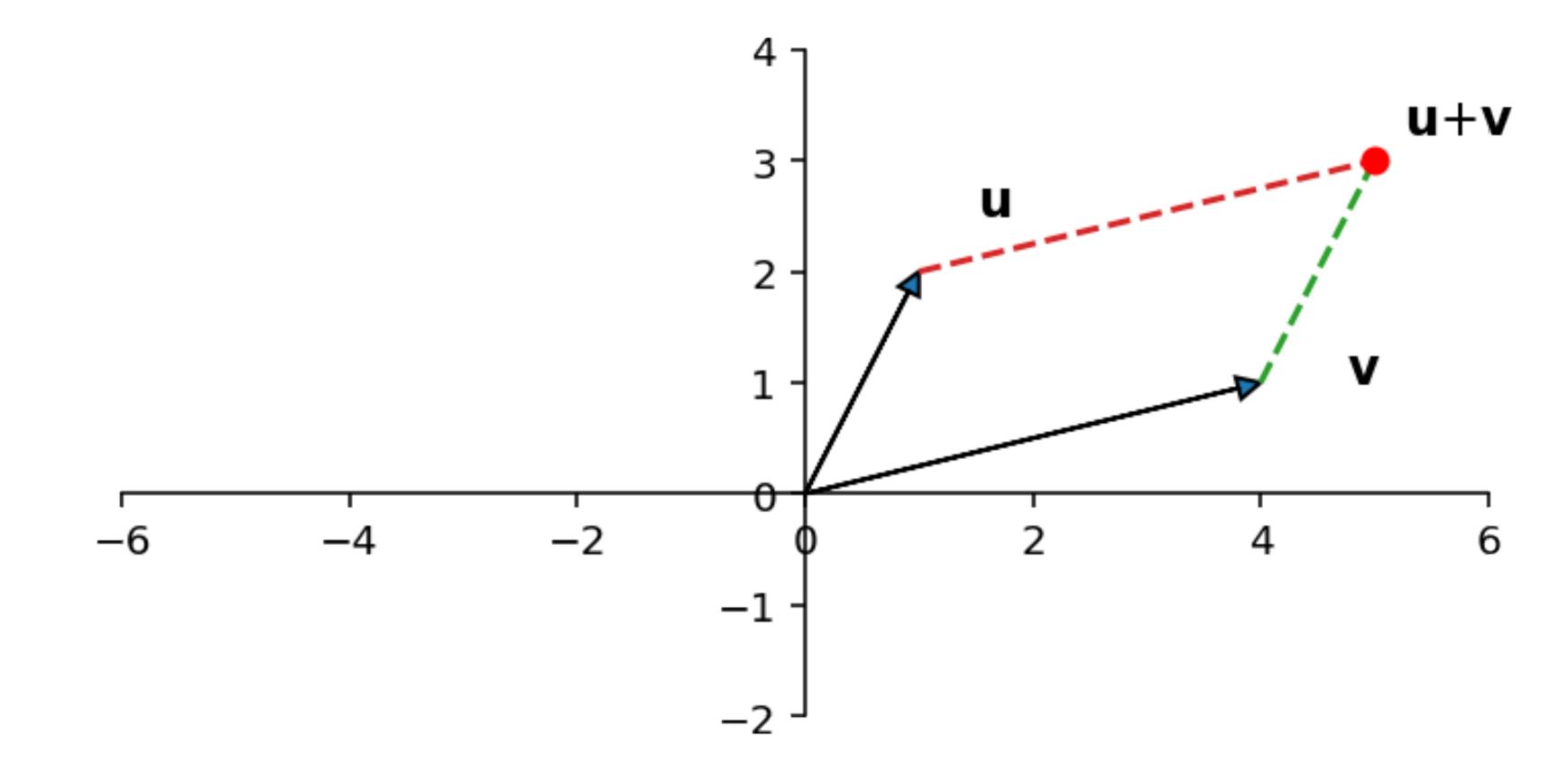
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!!IMPORTANT!!
WE CAN ONLY ADD VECTORS OF THE SAME SIZE

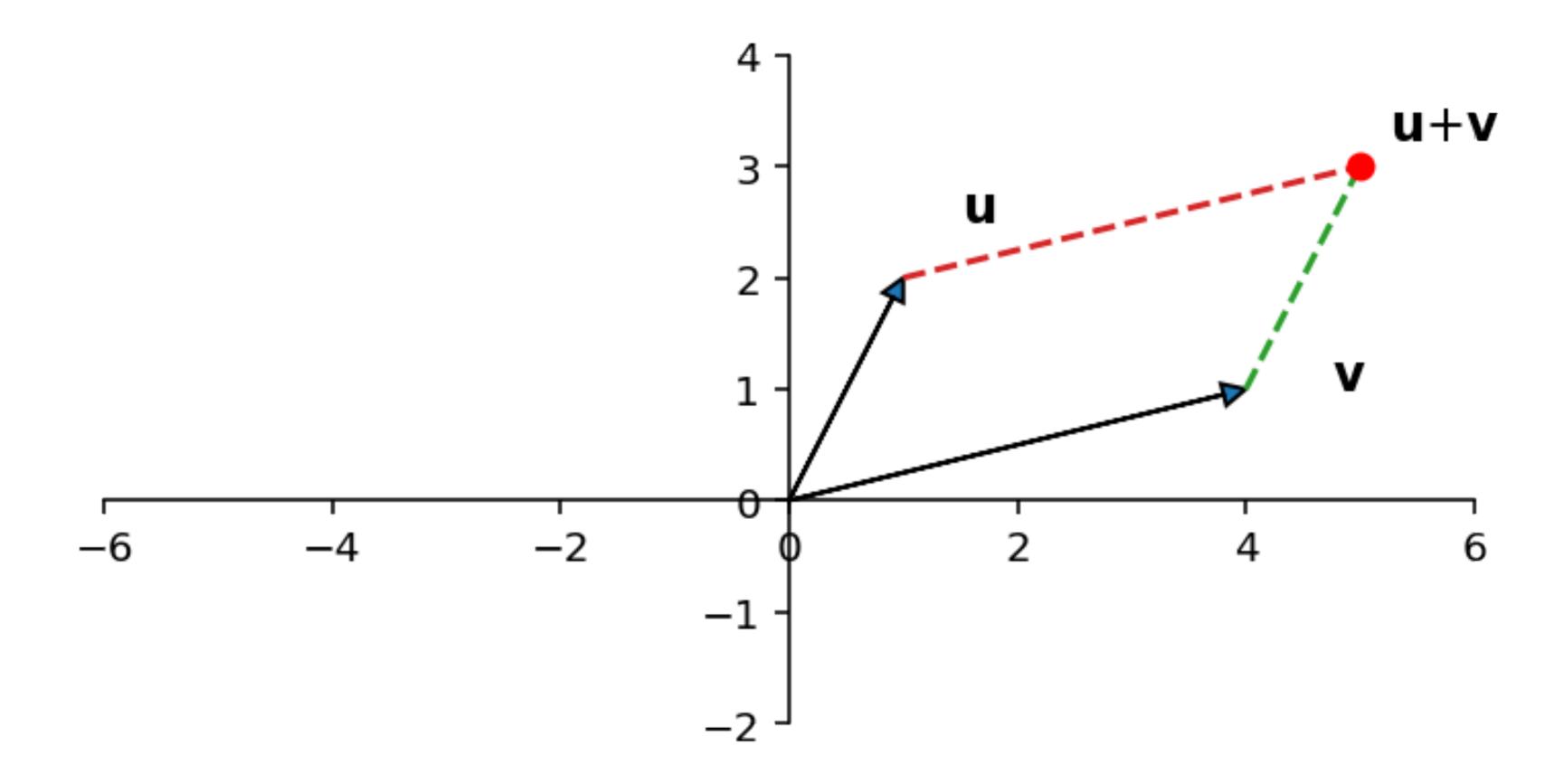
Examples

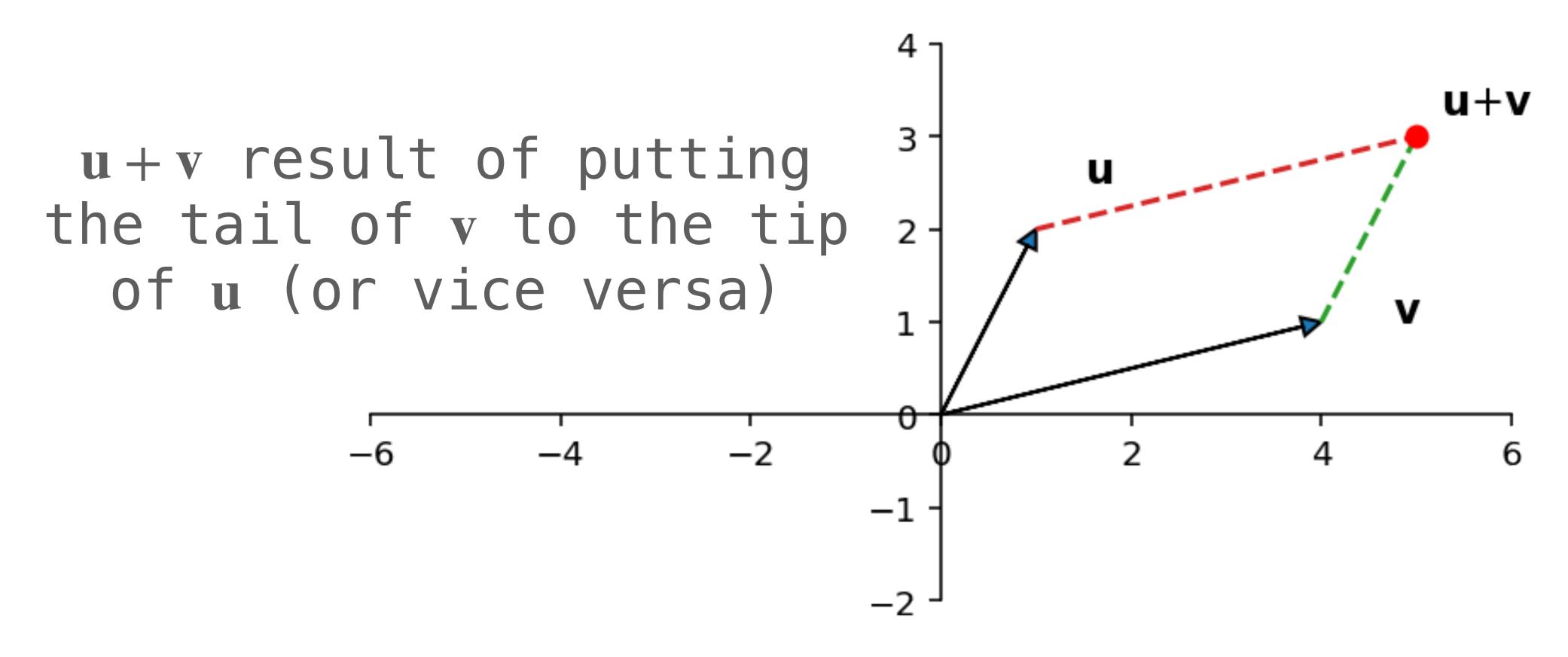
$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 2 & 1 & 1 \end{bmatrix} + \begin{pmatrix} 3 & 1 & 1 \\ 4 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 4 & 1 & 1 \\ 2 & 1 & 1 \end{bmatrix}$$

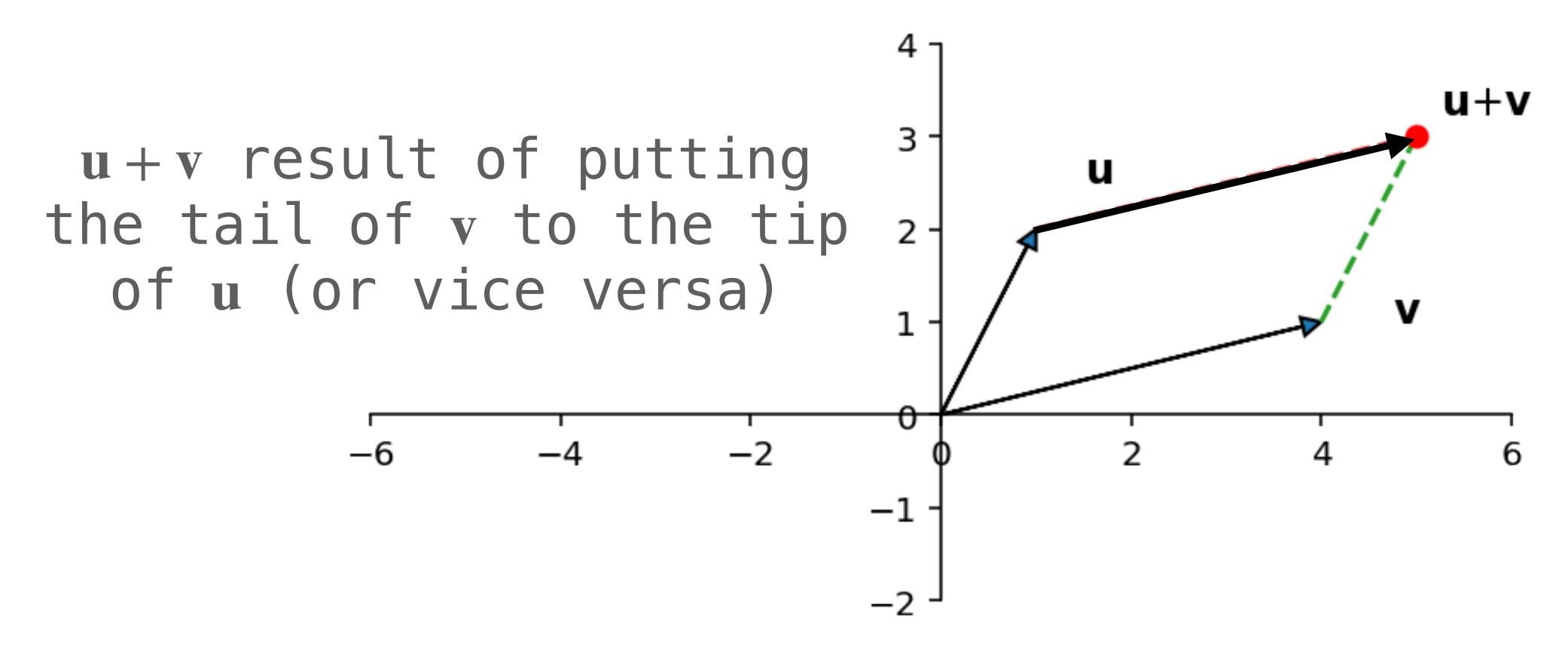
in \mathbb{R}^2 it's called the parallelogram rule

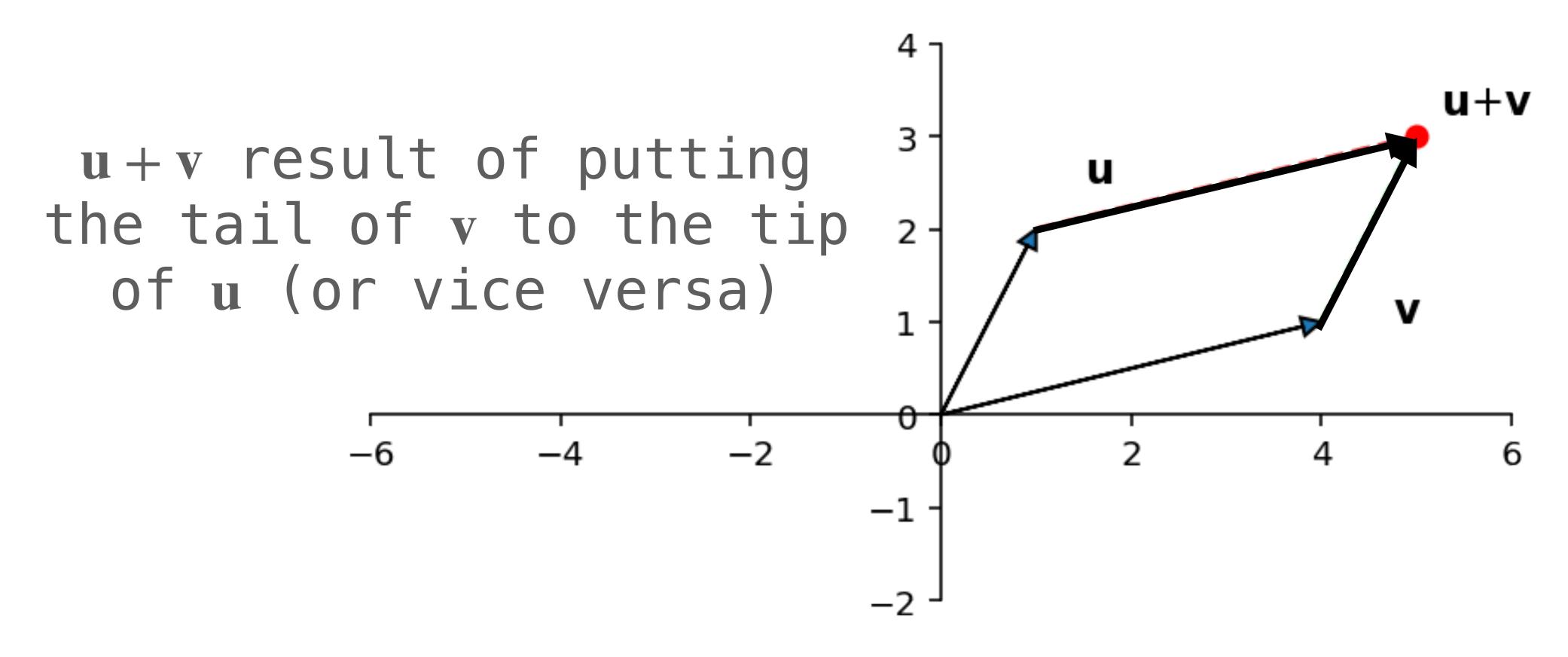


in \mathbb{R}^2 it's called the parallelogram rule u+v u+v is the fourth vertex of the parallelogram generated by 0, u and v









demo (from ILA)

Vector "Interface"

```
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to be equal?

addition what does u+v (adding two vectors
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scaling what does av (multiplying a vector by
a real number) mean?
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What properties do they need to satisfy?

Vector Scaling/Multiplication

scaling/multiplying a vector by a number means multiplying each of it's elements

$$\begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} = \begin{bmatrix} ab_1 \\ ab_2 \\ \vdots \\ ab_n \end{bmatrix}$$

Vector Scaling/Multiplication (Example)

Scaling/multiplying a vector by a number means multiplying each of it's elements

$$\begin{bmatrix}
2 \\
1 \\
3.5 \\
4
\end{bmatrix} = \begin{bmatrix}
3 \cdot 2 \\
3 \cdot 1 \\
3 \cdot 3.5 \\
3 \cdot 4
\end{bmatrix} = \begin{bmatrix}
6 \\
3 \\
10.5 \\
12
\end{bmatrix}$$

Vector Scaling (Geometrically)

if |a| > 1longer the same length if |a| = 1if |a| < 1shorter if a < 0reversed

demo (from ILA)

Algebraic Properties

For any vectors $\mathbf{u}, \mathbf{v}, \mathbf{w}$ and any real numbers c, d:

$$u + v = v + u$$

$$(u + v) + w = u + (v + w)$$

$$u + 0 = 0 + u = u$$

$$u + (-u) = -u + u = 0$$

$$c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$$

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

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

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

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these are requirements for any vector space they matter more for bizarre vector spaces

Example "Proof"

$$\begin{bmatrix} u_{1} \\ \vdots \\ u_{n} \end{bmatrix} + \begin{bmatrix} v_{1} \\ \vdots \\ v_{n} \end{bmatrix} = \begin{bmatrix} u_{1} + v_{1} \\ \vdots \\ v_{n} + w_{n} \end{bmatrix}$$

Question (Practice)

$$\begin{bmatrix}
1 \\
1 \\
1 \\
1
\end{bmatrix} + 2 \begin{bmatrix}
2 \\
0 \\
3 \\
-1
\end{bmatrix} - \begin{bmatrix}
-3 \\
4 \\
2 \\
0
\end{bmatrix}$$

Compute the value of the above vector

Answer

$$\begin{bmatrix}
1 \\
1 \\
1 \\
1
\end{bmatrix} + 2 \begin{bmatrix}
2 \\
0 \\
3 \\
-1
\end{bmatrix} - \begin{bmatrix}
-3 \\
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\end{bmatrix}$$

we can add vectors

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we can scale vectors

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this gives us a way of generating new vectors from old ones

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What vectors can we make in this way?

Definition. a linear combination of vectors

$${\bf v}_1, {\bf v}_2, \dots, {\bf v}_n$$

is a vector of the form

$$\alpha_1 \mathbf{v}_1 + \alpha_1 \mathbf{v}_2 + \dots + \alpha_n \mathbf{v}_n$$

where $\alpha_1, \alpha_2, ..., \alpha_n$ are in \mathbb{R}

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Looks suspiciously like a linear equation...

where $\alpha_1, \alpha_2, ..., \alpha_n$ are in \mathbb{R} weights

Linear Combinations (Example)

$$\begin{bmatrix}
1 \\
1 \\
1 \\
1
\end{bmatrix} + 2 \begin{bmatrix}
2 \\
0 \\
3 \\
-1
\end{bmatrix} - \begin{bmatrix}
-3 \\
4 \\
2 \\
0
\end{bmatrix}$$

Definition. a *linear combination* of vectors $v_1, v_2, ..., v_n$ is a vector of the form

$$\alpha_1 \mathbf{v}_1 + \alpha_1 \mathbf{v}_2 + \dots + \alpha_n \mathbf{v}_n$$

where $\alpha_1, \alpha_2, ..., \alpha_n$ are in \mathbb{R}

demo (from ILA)

The Fundamental Concern

$$2\begin{bmatrix}1\\2\end{bmatrix}-3\begin{bmatrix}-1\\-1\end{bmatrix}=\begin{bmatrix}5\\7\end{bmatrix}$$

Can **u** be written as a linear combination of $\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n$?

That is, are there weights $\alpha_1, \alpha_2, ..., \alpha_n$ such that $\alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + ... + \alpha_n \mathbf{v}_n = \mathbf{u}$?

Why is this fundamental?

I'm going to ask that you suspend your disbelief...

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For now, how do we solve this problem?

Vector Equations and Linear Systems

We don't know the weights, that's want we want to find

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What if we write them as unknowns?

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What if we write them as unknowns?

$$x_1 \begin{bmatrix} 1 \\ -2 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$

$$x_1 \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ (-2)x_1 \\ (-5)x_1 \end{bmatrix} + \begin{bmatrix} 2x_2 \\ 5x_2 \\ 6x_2 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$

$$\begin{bmatrix} x_1 + 2x_2 \\ (-2)x_1 + 5x_2 \\ -5x_1 + 6x_2 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$

$$x_1 + 2x_2 = 7$$

$$(-2)x_1 + 5x_2 = 4$$

$$-5x_1 + 6x_2 = -3$$

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we get a system of linear equations we know how to solve

$$x_1 \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{1m} \end{bmatrix} + x_2 \begin{bmatrix} a_{21} \\ a_{21} \\ \vdots \\ a_{2m} \end{bmatrix} + \dots + x_n \begin{bmatrix} a_{n1} \\ a_{n2} \\ \vdots \\ a_{nm} \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

$$\begin{bmatrix} a_{11}x_1 \\ a_{21}x_1 \\ \vdots \\ a_{1m}x_1 \end{bmatrix} + \begin{bmatrix} a_{21}x_2 \\ a_{21}x_2 \\ \vdots \\ a_{2m}x_1 \end{bmatrix} + \dots + \begin{bmatrix} a_{n1}x_n \\ a_{n2}x_n \\ \vdots \\ a_{nm}x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

by vector scaling

$$\begin{bmatrix} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

by vector addition

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

by vector equality

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{bmatrix}$$

augmented matrix

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

system of linear equations

$$x_{1} \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{1m} \end{bmatrix} + x_{2} \begin{bmatrix} a_{21} \\ a_{21} \\ \vdots \\ a_{2m} \end{bmatrix} + \dots + x_{n} \begin{bmatrix} a_{n1} \\ a_{n2} \\ \vdots \\ a_{nm} \end{bmatrix} = \begin{bmatrix} b_{1} \\ b_{2} \\ \vdots \\ b_{m} \end{bmatrix}$$

vector equation

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{bmatrix}$$

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vector equation

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system of linear equations

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vector equation

system of linear equations

Question. Can **b** be written as a linear combination of $\mathbf{a}_1, \mathbf{a}_2, ... \mathbf{a}_n$?

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Solution. Solve the system of linear equations with the augmented matrix

$$\begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_n & \mathbf{b} \end{bmatrix}$$

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Solution. Solve the system of linear equations with the augmented matrix

$$\begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_n & \mathbf{b} \end{bmatrix}$$

A solution to this system is a set of weights to define **b** as a linear combination of $\mathbf{a}_1, \mathbf{a}_2, ..., \mathbf{a}_n$

Question. Can b be written as a linear combination of $a_1, a_2, ...a_n$?

Solution. Solve the system of linear equations with

the augmented matrix $\begin{bmatrix} 1 & 1 & 1 \\ a_1 & a_2 & \dots & a_n \end{bmatrix} \xrightarrow{\text{this is notation for building a matrix out of column vectors}} \\ \text{A solution to this system is a set of weights to}$ define b as a linear combination of $a_1, a_2, ..., a_n$

Question

Can
$$\begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$
 be written as a linear combination of $\begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix}$ and $\begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix}$?

Answer

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

Definition. the *span* of a set of vectors is the set of all possible linear combinations of them

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$$\mathrm{span}\{\mathbf{v}_1,\mathbf{v}_2,...,\mathbf{v}_n\} = \{\alpha_1\mathbf{v}_1 + \alpha_2\mathbf{v}_2 + ...\alpha_n\mathbf{v}_n : \alpha_1,\alpha_2,...,\alpha_n \text{ are in } \mathbb{R}\}$$

Definition. the *span* of a set of vectors is the set of all possible linear combinations of them

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 $u \in \text{span}\{v_1, v_2, ..., v_n\}$ exactly when u can be expressed as a linear combination of those vectors

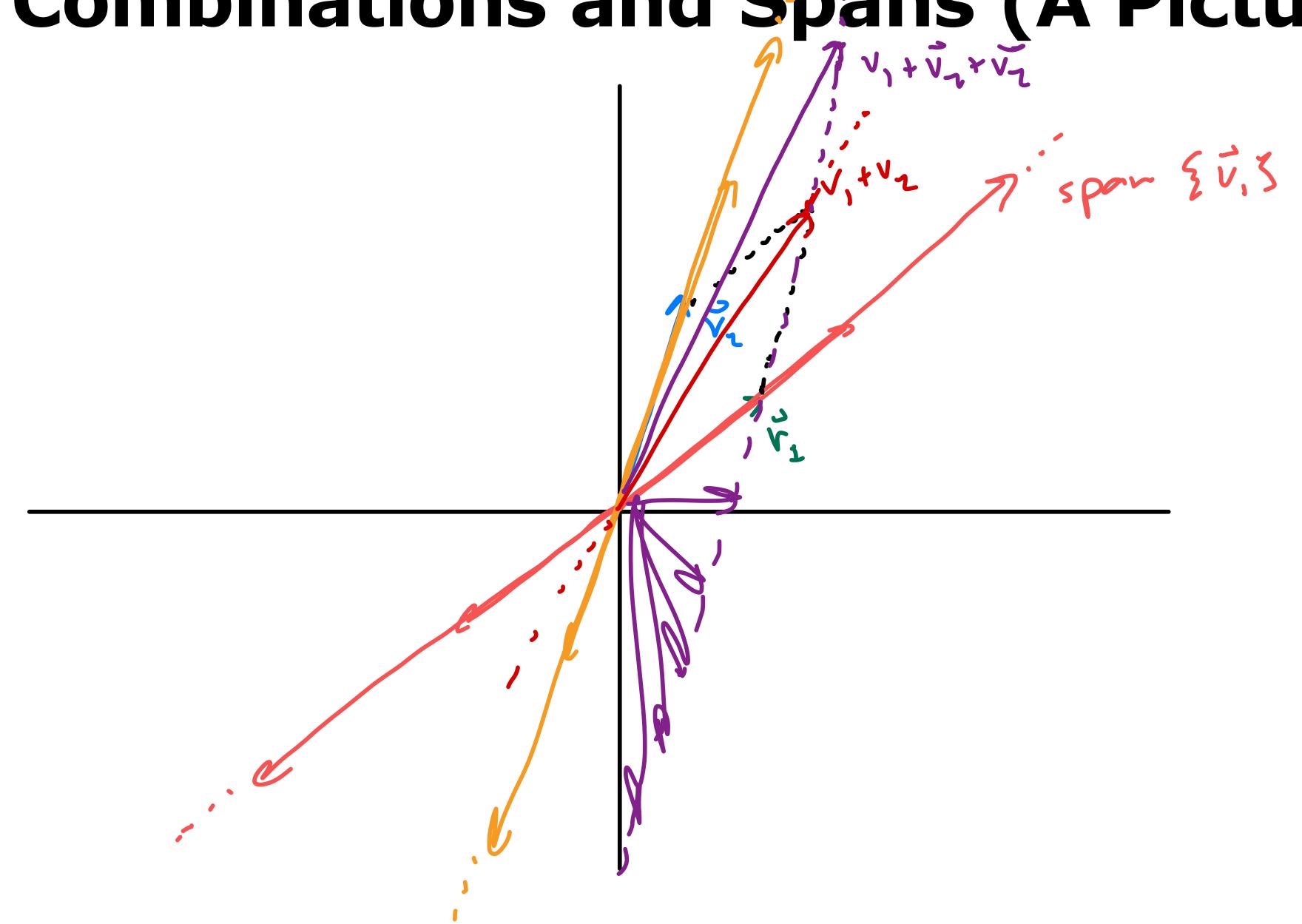
Spans 5 - 2 (1, 1/2) = 3 0 - 10 - 2, 2 1, 2 0 - 2

Definition. the *span* of a set of vectors is the Transfer set of all possible linear combinations of them }

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read: u is an element of span $\{v_1, v_2, ..., v_n\}$ $u \in \text{span}\{v_1, v_2, ..., v_n\}$ exactly when u can be expressed as a linear combination of those vectors

Linear Combinations and Spans (A Picture)



for one vector

for one vector

```
span\{\mathbf{v}\} = \{\alpha\mathbf{v} : \alpha \in \mathbb{R}\}
```

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```
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```

this is all scalar multiple of v

for one vector

$$span\{\mathbf{v}\} = \{\alpha\mathbf{v} : \alpha \in \mathbb{R}\}$$

this is all scalar multiple of v

the span of one vector is a line

the span of two vectors can be a plane

the span of **two** vectors can be a **plane**the span of **three** vectors can be a **hyperplane**

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```
!!IMPORTANT!!
In all cases they pass through the origin
```

demo (from ILA)

Question. Is $b \in \text{span}\{a_1, a_2, ..., a_n\}$?

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you know how to do this now

Example

Is
$$\begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$
 in span $\left\{ \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix}, \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix} \right\}$?

Question (Conceptual)

What does it mean geometrically if $\mathbf{b} \notin \text{span}\{\mathbf{a}_1, \mathbf{a}_2, ..., \mathbf{a}_n\}$?

demo (from ILA)

Question. find a vector **b** which *does not* appear in $span\{a_1, a_2, ..., a_n\}$

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Question. find a vector **b** which *does not* appear in $span\{a_1, a_2, ..., a_n\}$

Solution. Choose **b** so that $[\mathbf{a}_1 \ \mathbf{a}_2 \ \dots \ \mathbf{a}_n \ \mathbf{b}]$ is the augmented matrix of an *inconsistent* system

There is no way to write b as a linear combination

Example

Find a vector **not** in span
$$\left\{ \begin{bmatrix} 2\\1\\1 \end{bmatrix}, \begin{bmatrix} 5\\3\\3 \end{bmatrix} \right\}$$

Summary

Vectors are fundamental objects

We can think of them as the **columns** of a linear system

We can scale them and add them together

They can span spaces which represent hyperplanes