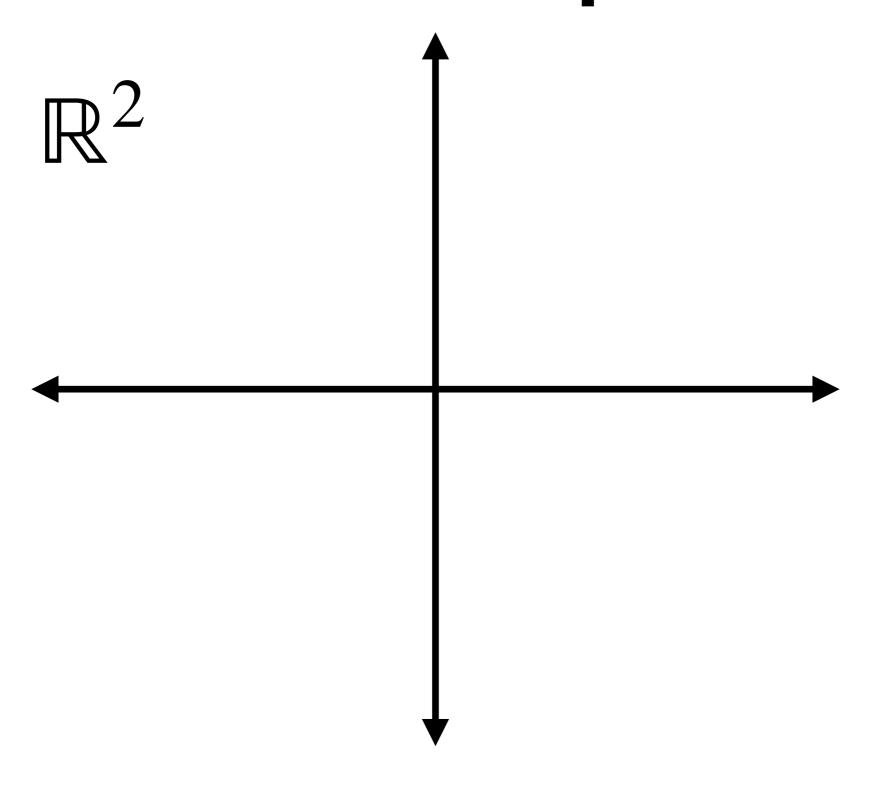
## Linear Algebra Part 2

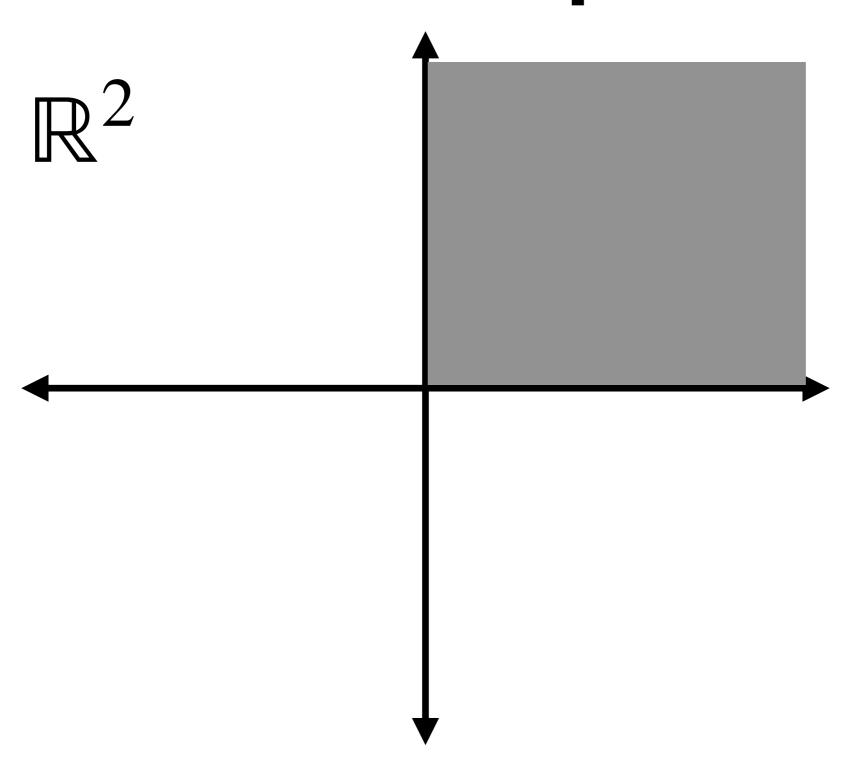
CS 556 Erisa Terolli

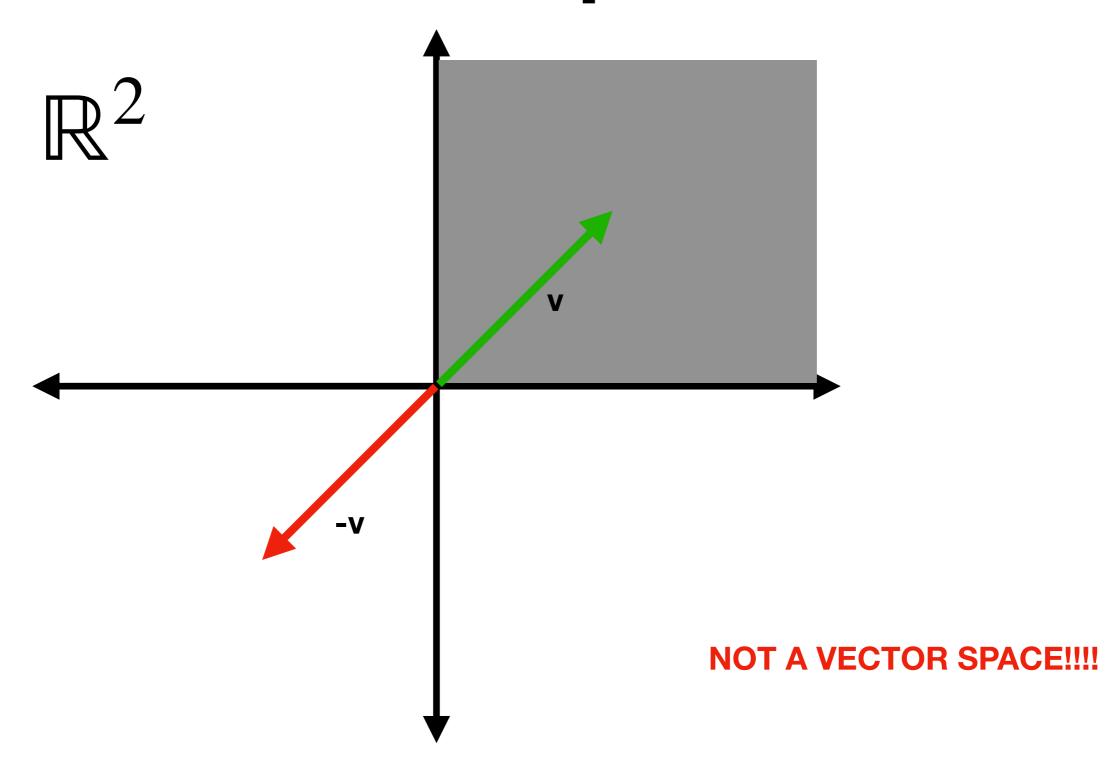
- The space  $\mathbb{R}^n$  consists of all columns vectors  $\mathbf{v}$  with n components.
- We can add any two vectors in  $\mathbb{R}^n$ , and we can multiply any vector  $\mathbf{V}$  by any scalar c.
- Vector spaces must be closed under addition and multiplication

#### Examples:

- The vector space  $\mathbb{R}^2$  is represented by the xy plane. Vector examples in this space: (3, 2), (0, 0) etc.
- The vectors space  $\mathbb{R}^3$  is represented by the xyz 3-dimensional space. Vector examples in this space: (1, 2, 3), (0, 0, 0) etc.







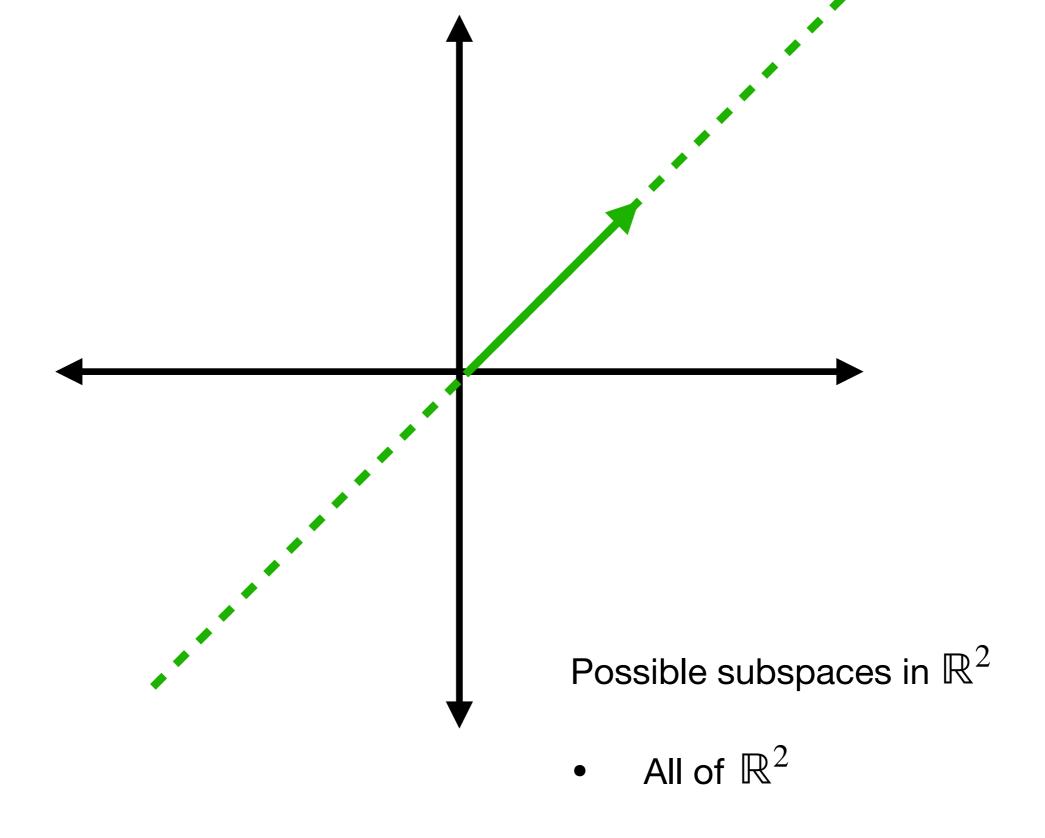
# Subspace

A subspace is defined as a set of all vectors that can be created by taking linear combinations of some vectors or a set of vectors.

Formally, a subspace is the set of all vectors that satisfy the following conditions:

- Must be closed under addition and multiplication
- Must contain the zero vector

$$\forall v, w \in \mathbf{V}, \forall \lambda, \mu \in \mathbb{R}; \ \lambda \mathbf{v} + \mu \mathbf{w} \in \mathbf{V}$$

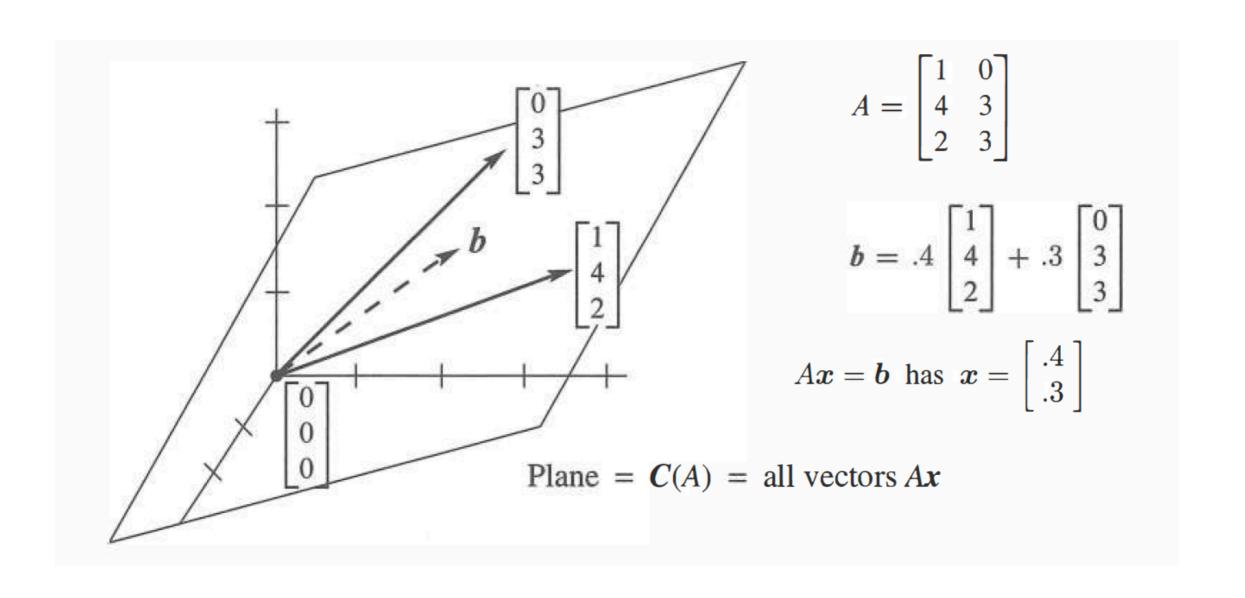


- Lines that pass through the origin
- The zero vector  $\mathbf{z} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

# Column Space

- The column space of a matrix A consists of all the linear combinations of the columns of A.
- The combinations are all possible vectors  $A\mathbf{x}$ , which fill the columns space denoted by C(A).
- The system  $A\mathbf{x} = b$  is solvable if and only if b is in the columns space of A.

# Column Space Example



# Null Space

- The null space of a matrix  $A_{mxn}$  consists of all the solutions to  $A\mathbf{x} = 0$ .
- The solution vectors x have n components. They are vectors in  $\mathbb{R}^n$ , so the null space is a subspace of  $\mathbb{R}^n$ . The columns space C(A) is a subspace of  $\mathbb{R}^m$ .

$$\mathbf{A} = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \end{bmatrix}$$

$$\begin{bmatrix}
1 & 1 & 2 \\
R_2 - 2R_1 & 2 & 1 & 3 \\
R_3 - 3R_1 & 3 & 1 & 4
\end{bmatrix}
\begin{bmatrix}
x \\
y \\
= 0
\end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$
REDUCED ROW-ECHELON FORM

$$\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$
Pivot Free Column

$$\mathbf{S} = \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix}$$
Special Solution

$$\mathbf{Z} = c \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix}$$
Null Space

### Complete Solution to Ax = b

- Set all free variables to 0, then solve Ax = b for pivot variables to find  $x_{particular}$ .
- Find the null space:  $x_{null\ space}$ .
- The compete solution is:

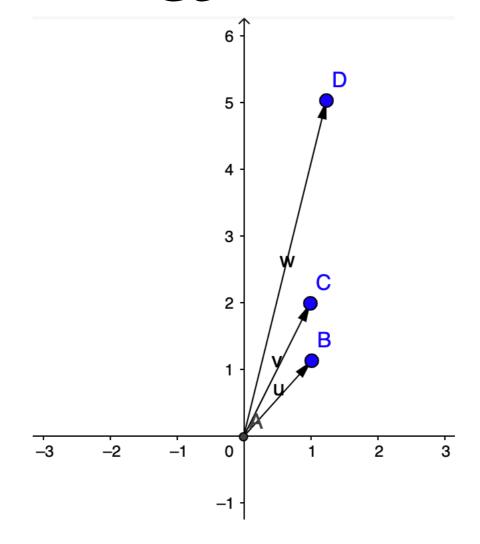
$$x = x_{particular} + x_{null\ space}$$

### **Matrix Rank**

- The rank of a matrix is the number of pivot columns.
- Single number the provides insights into the amount of information that is contained in the matrix.
- Denoted by r or rk(A) or rank(A)
- $r \in \mathbb{N}, s.t. \ 0 \le r \le min\{\#cols, \#rows\}$

### **Matrix Rank**

$$\mathbf{A} = \begin{bmatrix} 1 & 1 & 0 & 1 \\ 2 & 1 & 0 & 5 \end{bmatrix}$$



Perform Gaussian elimination until the matrix is in row-echelon form and then count the number of pivot columns

$$A = \begin{bmatrix} 1 & 2 & 1 \\ -2 & -3 & 1 \\ 3 & 5 & 0 \end{bmatrix} \rightsquigarrow \dots \rightsquigarrow \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \quad rk(A) = 2$$

# Four Fundamental Subspaces

The four fundamental subspaces of  $A_{mxn}$ .

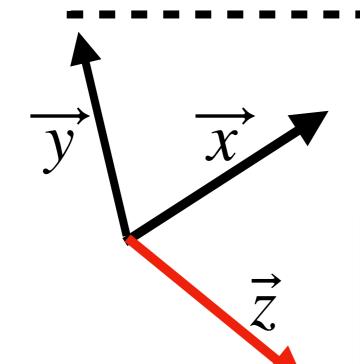
Name	Notation	Note
Column Space	$C(A) \in \mathbb{R}^m$	All combinations of the columns of matrix A.
Null Space	$N(A) \in \mathbb{R}^n$	
Row Space	$C(A^T) \in \mathbb{R}^n$	All combinations of the rows of matrix A.
Left Null Space	$N(A^T) \in \mathbb{R}^m$	

## Linear Independence

The sequence of vectors  $v_1, ..., v_n$  is linearly independent if the only combination that gives the zero vectors is  $0v_1 + 0v_2 + ... + 0v_n$ .

$$x_1v_1 + x_2v_2 + \dots + x_nv_n = 0$$

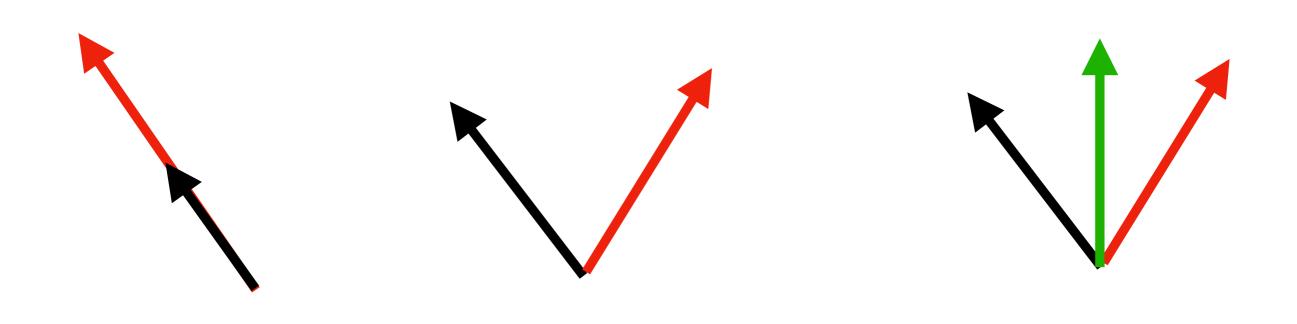
only happens when all x's are zero.



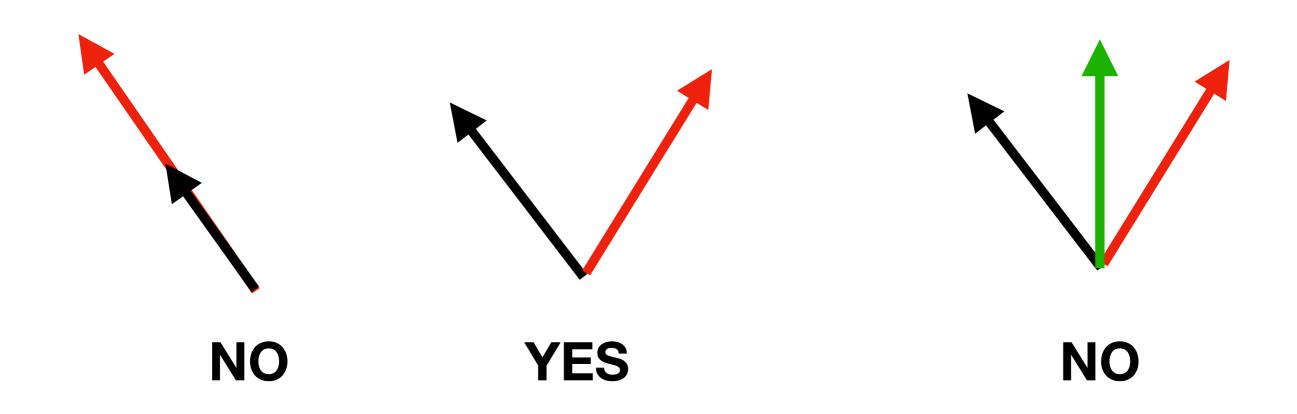
$$z \neq \alpha x + \beta y$$

z can not be express as a linear combination of x and y

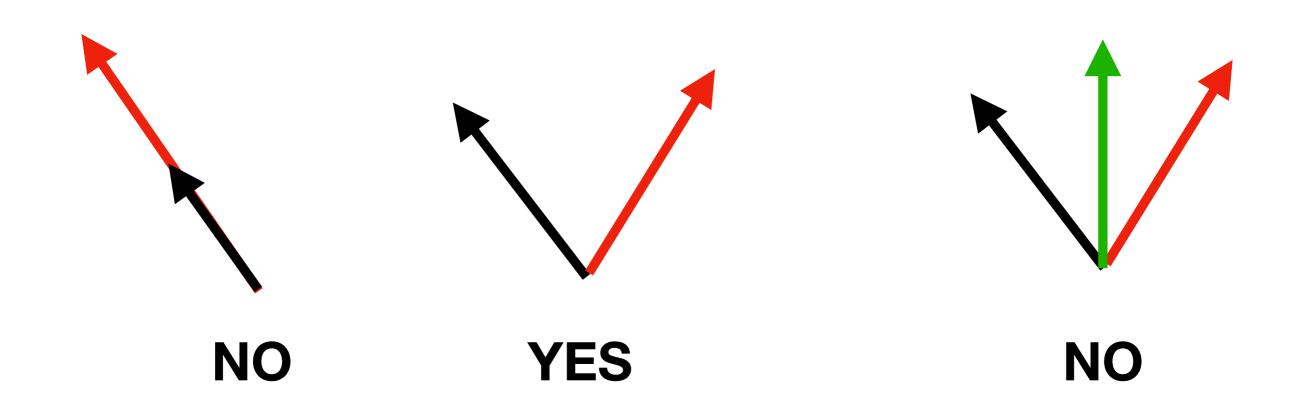
# Are these sets of vectors linearly independent?



# Are these sets of vectors linearly independent?



# Are these sets of vectors linearly independent?



There are a maximum of N independent vectors in  $\mathbb{R}^N$ .

### Span

Span of a space is defined as all possible linear combinations of all the vectors in that space.

$$span(\{v_1, v_2, ..., v_n\}) = \alpha_1 v_1 + ... + \alpha_n v_n, \ \alpha_i \in \mathbb{R}$$

# Span Example 1

- $\mathbf{v}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$  and  $\mathbf{v}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$  span the full space  $\mathbb{R}^2$ .
- $\mathbf{v}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ ,  $\mathbf{v}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ ,  $\mathbf{v}_3 = \begin{bmatrix} 5 \\ 6 \end{bmatrix}$  span the full space  $\mathbb{R}^2$ .
- $\mathbf{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$  and  $\mathbf{v}_2 = \begin{bmatrix} 3 \\ 3 \end{bmatrix}$  span a line in  $\mathbb{R}^2$ .

# Span Example 2

To determine if a vector  $\mathbf{v}$  is in the span of a set S we need to check whether  $\mathbf{v}$  can be expressed as a linear combination of vectors in S.

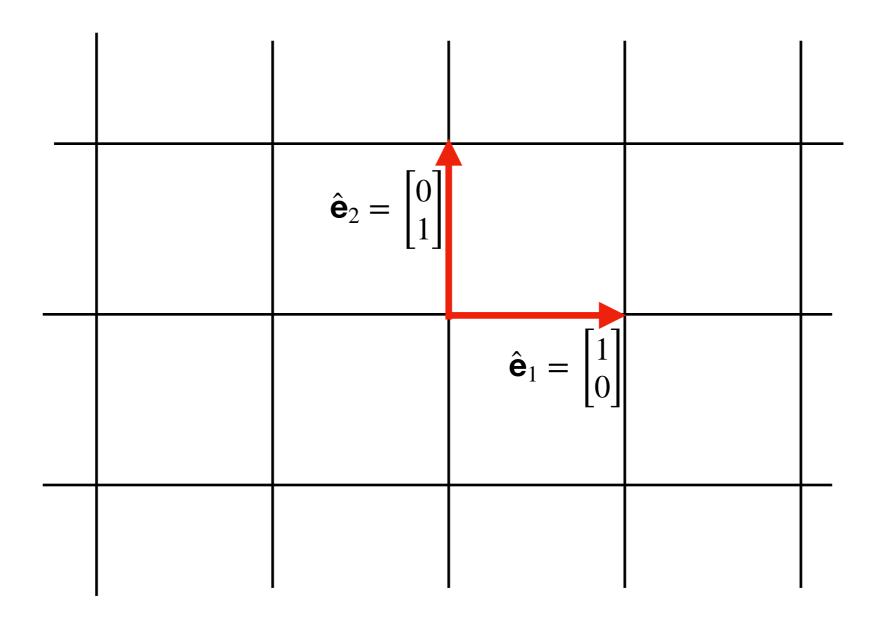
$$\mathbf{v} = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}, \mathbf{S} = \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 7 \\ 0 \end{bmatrix} \right\}.$$
 Check if  $\mathbf{v} \in \mathbf{S}$ 

$$\begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} = \frac{5}{6} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + \frac{1}{6} \begin{bmatrix} 1 \\ 7 \\ 0 \end{bmatrix} \text{ Yes, } \mathbf{V} \in \mathbf{S}$$

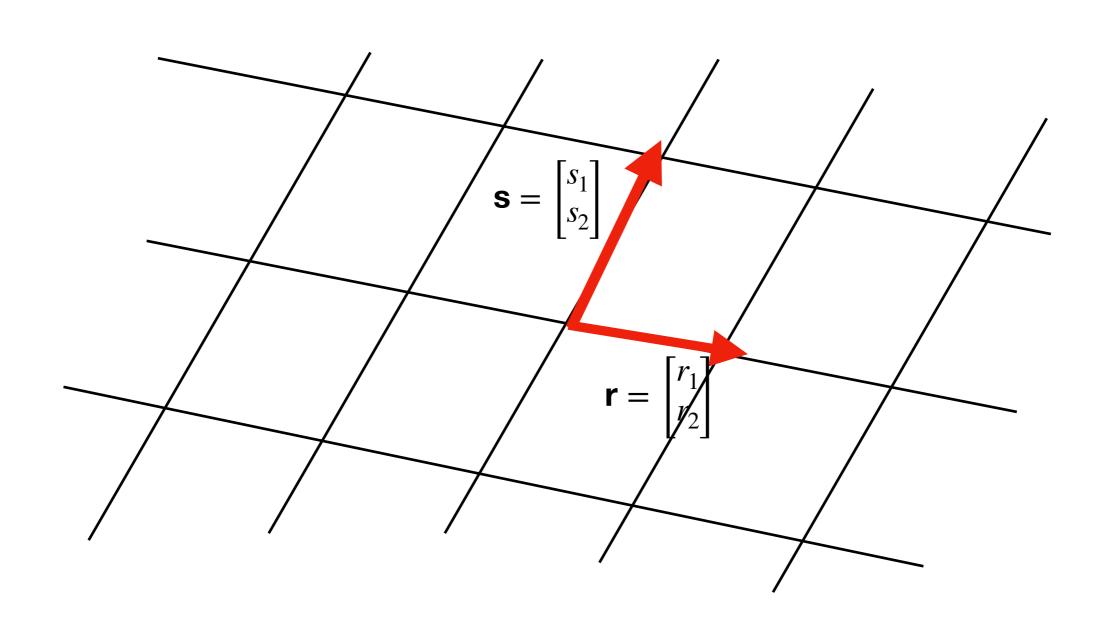
### **Basis and Dimension**

- A basis for a vector space is a sequence of vectors with two properties:
  - The vectors are linearly independent.
  - The vectors span the space.
- Every vector in the space is a unique combination of the basis vectors.
- A space can be spanned by multiple basis.
- The dimension of a space is the number of vectors in every basis.

### Natural Basis



### **Another Basis**



# Changing Basis

$$\mathbf{b}_{2} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \qquad \mathbf{x}_{b} = \begin{bmatrix} 3/2 \\ 1/2 \end{bmatrix}, \mathbf{x}_{e} = \begin{bmatrix} 5 \\ 2 \end{bmatrix}$$

$$\hat{e}_{1} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$B = \begin{bmatrix} 3 & 1 \\ 1 & 1 \end{bmatrix} \qquad \mathbf{x}_b = \begin{bmatrix} 3/2 \\ 1/2 \end{bmatrix} \qquad \mathbf{x}_e = \begin{bmatrix} 3 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 3/2 \\ 1/2 \end{bmatrix} = \begin{bmatrix} 9/2 + 1/2 \\ 3/2 + 1/2 \end{bmatrix} = \begin{bmatrix} 5 \\ 2 \end{bmatrix}$$

$$B = \begin{bmatrix} 3 & 1 \\ 1 & 1 \end{bmatrix} \qquad \mathbf{x}_e = \begin{bmatrix} 5 \\ 2 \end{bmatrix} \qquad \mathbf{x}_b = \begin{bmatrix} 3 & 1 \\ 1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 5 \\ 2 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1 & -1 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} 5 \\ 2 \end{bmatrix} = \begin{bmatrix} 3/2 \\ 1/2 \end{bmatrix}$$

# Orthogonality

#### **Orthogonal Vectors**

Two vectors v and w are orthogonal when their dot product is 0.

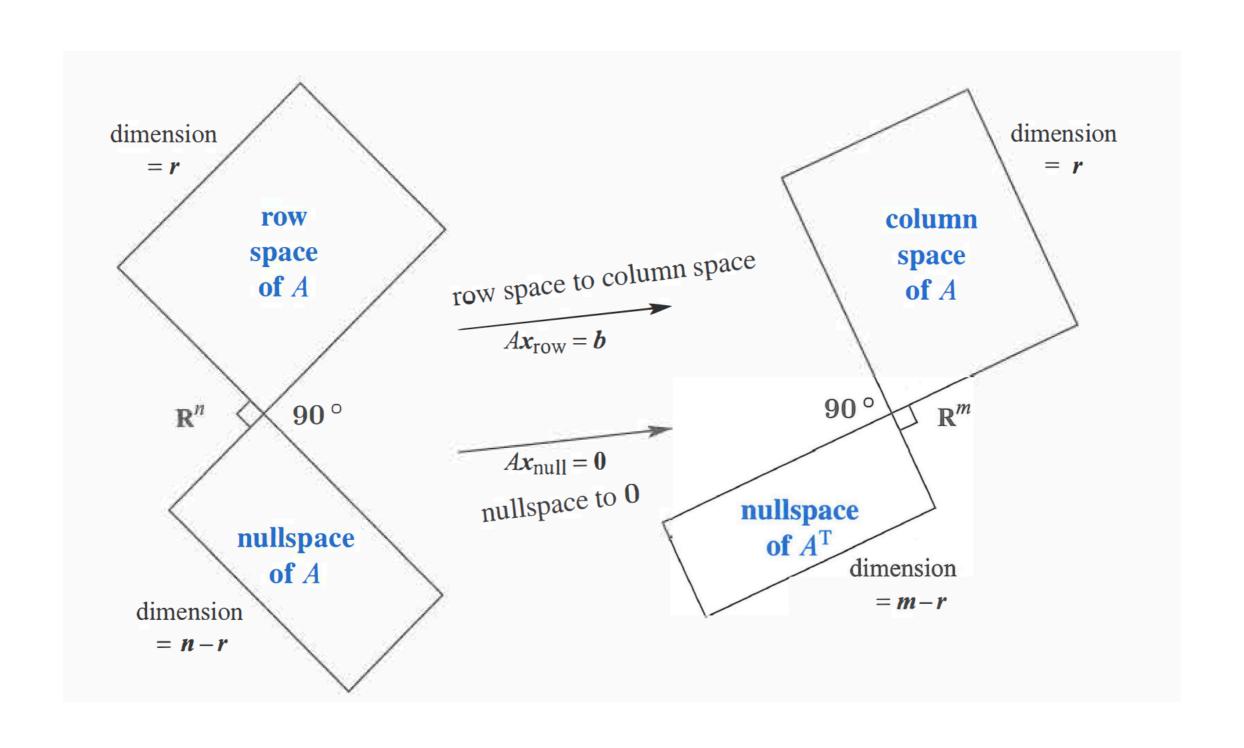
$$v^T w = 0$$
,  $||v||^2 + ||w||^2 = ||v + w||^2$ 

#### Orthogonal Subspaces

Two subspaces V and W of a vector space are orthogonal if every vector  $v \in V$  is perpendicular to every vector  $w \in W$ .

$$v^T w = 0$$
 for all  $v \in V$  and  $w \in W$ 

### Orthogonality of the Four Spaces



### Orthogonality of the Four Spaces

The null space N(A) and the row space  $C(A^T)$  are orthogonal subspaces of  $\mathbb{R}^n$ .

Proof:

$$A\mathbf{x} = \begin{bmatrix} row \ 1 \\ \vdots \\ row \ m \end{bmatrix} [\mathbf{x}] = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix} \rightarrow (row \ 1) \cdot \mathbf{x} = 0$$

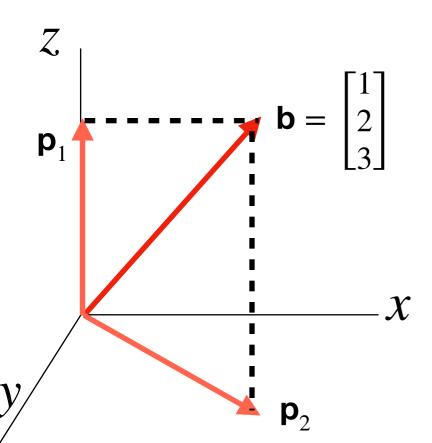
$$(row \ m) \cdot \mathbf{x} = 0$$

The left null space  $N(A^T)$  and the column space C(A) are orthogonal in  $R^m$ .

# Projections

The projection of b onto a subspace S is the closest vector pin S. For example, when a vector b is projected onto a line, its projection p is the part of b along that line. When b is projected into a plane, p is the part in that plane.

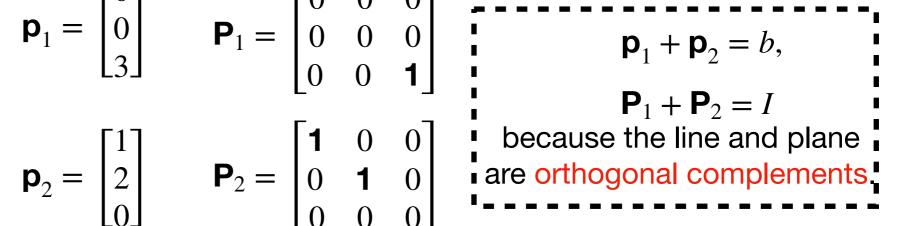
A projection matrix P is a symmetric matrix with  $P^2 = P$ The projection of b is Pb.



What is the projection of vector b onto the *z-axis* line and xy plane?

$$\mathbf{p}_1 = \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix} \qquad \mathbf{p}_1 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \qquad \mathbf{p}_1 + \mathbf{p}_2 = b,$$

$$\mathbf{p}_2 = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} \qquad \mathbf{P}_2 = \begin{bmatrix} \mathbf{1} & 0 & 0 \\ 0 & \mathbf{1} & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

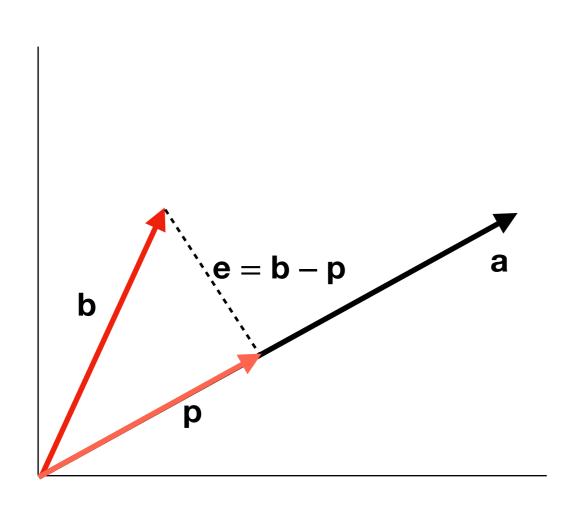


# Why do we need projections?

We need projections to cover cases when  $A\mathbf{x} = \mathbf{b}$  does not have any solutions. In these cases we can solve the closest problem  $A\hat{\mathbf{x}} = \mathbf{p}$ .

If  $A\mathbf{x} = \mathbf{b}$  does not have any solutions,  $\mathbf{b}$  is not in the column space of A. We can solve  $A\hat{\mathbf{x}} = \mathbf{p}$  instead where  $\mathbf{p}$  is the projection of  $\mathbf{b}$  onto the column space of A.

## Projection onto a Line



$$p = \hat{x}a, \ a \perp (b - p)$$

$$a \cdot (b - \hat{x}a) = 0$$

$$a \cdot b - \hat{x}a \cdot a = 0$$

$$a^{T}b - \hat{x}a^{T}a = 0$$

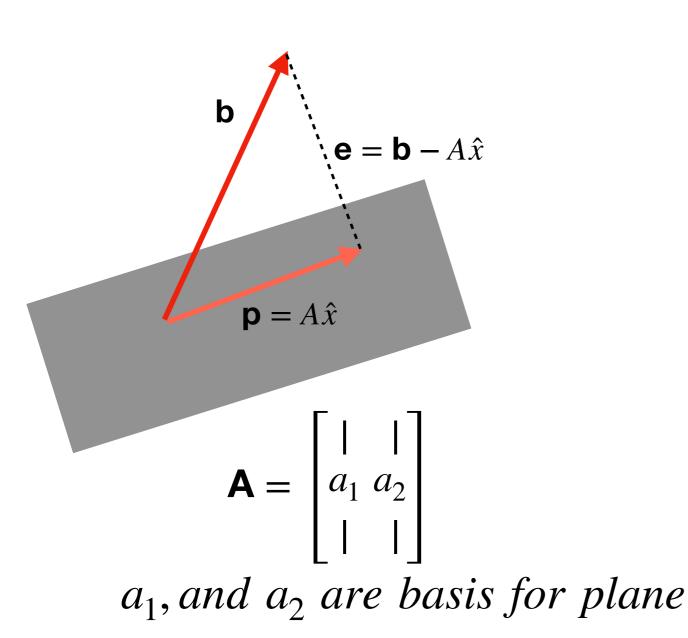
$$\hat{x} = \frac{a^{T}b}{a^{T}a}$$

$$p = \frac{a^{T}b}{a^{T}a}$$

$$P = \frac{aa^{T}}{a^{T}a}$$

### Projection onto a Subspace

Find the projection of **b** in  $\mathbb{R}^m$  onto the subspace spanned by columns of A.



$$\mathbf{p} = A\hat{x}$$

$$\begin{bmatrix} a_1^T \\ a_2^T \end{bmatrix} (\mathbf{b} - A\hat{x}) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$A^T(\mathbf{b} - A\hat{x}) = 0$$

$$A^T A\hat{x} = A^T \mathbf{b}$$

$$\hat{x} = (A^T A)^{-1} A^T \mathbf{b}$$

$$\mathbf{p} = A(A^T A)^{-1} A^T \mathbf{b}$$

$$\mathbf{P} = A(A^T A)^{-1} A^T$$

# A<sup>T</sup>A Invertibility

#### **Theorem**

If A has linearly independent columns then  $A^TA$  is invertible.

#### **Proof:**

Show that the the null space of  $A^TA$  is only the zero vector.

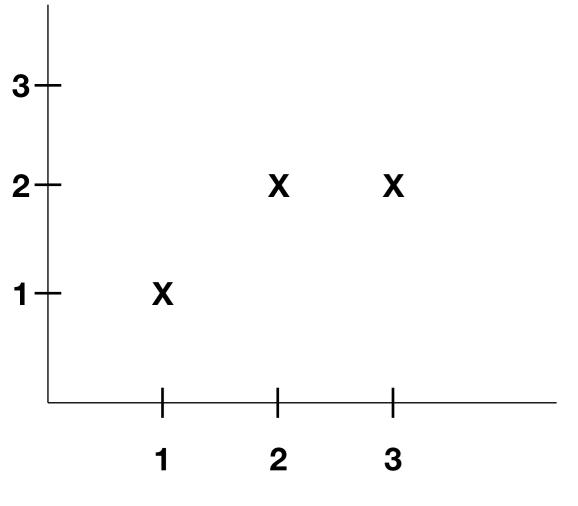
$$A^{T}Ax = 0$$

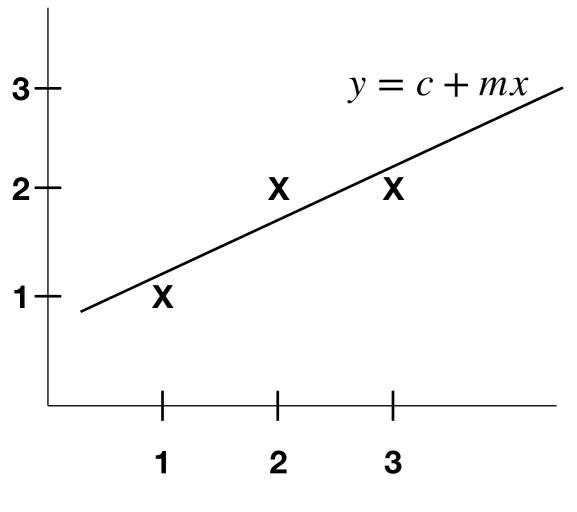
$$x^{T}A^{T}Ax = 0$$

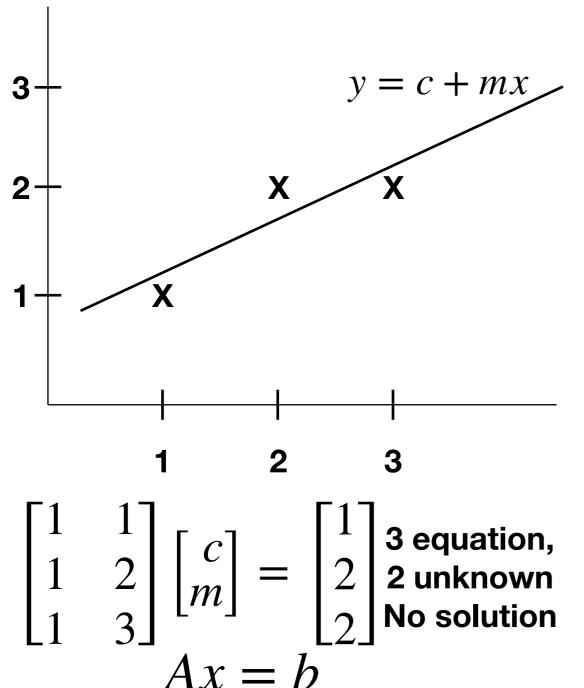
$$(Ax)^{T}Ax = 0$$

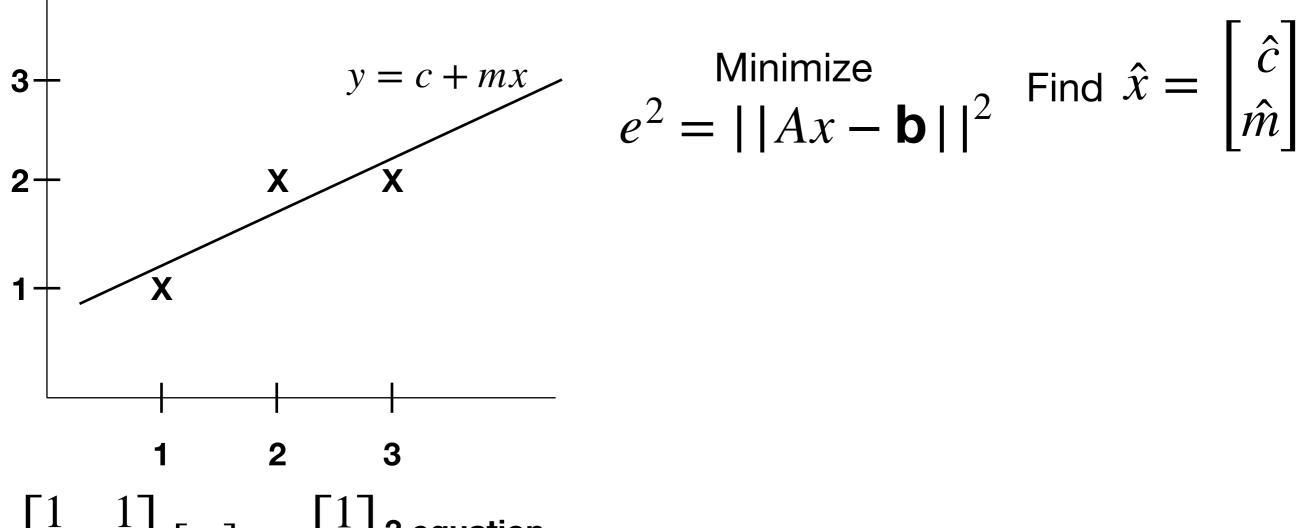
$$Ax = 0$$

Since columns of A are independent

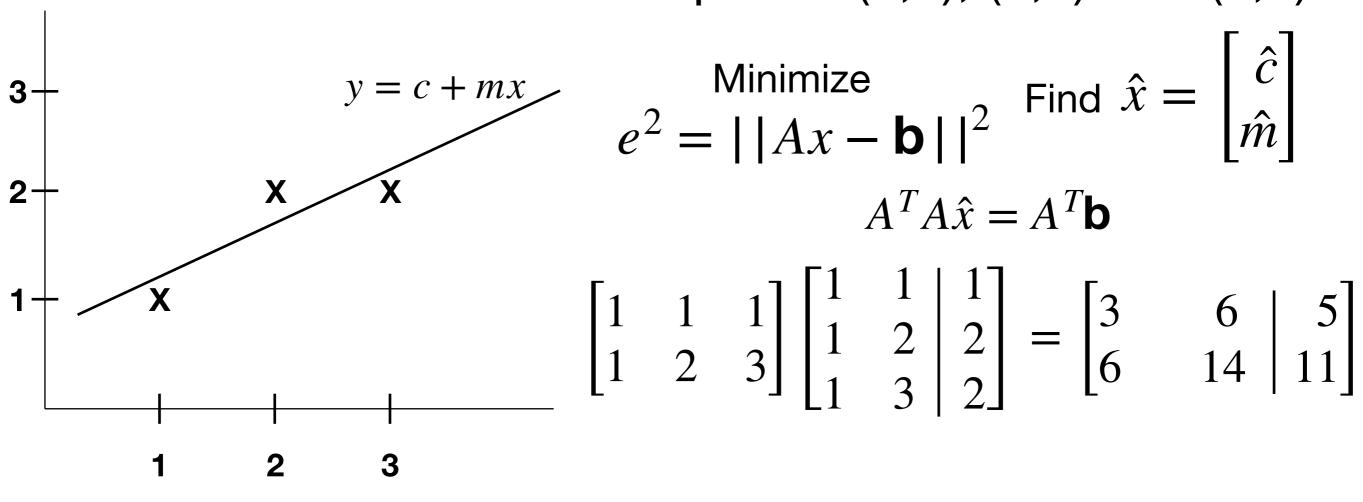






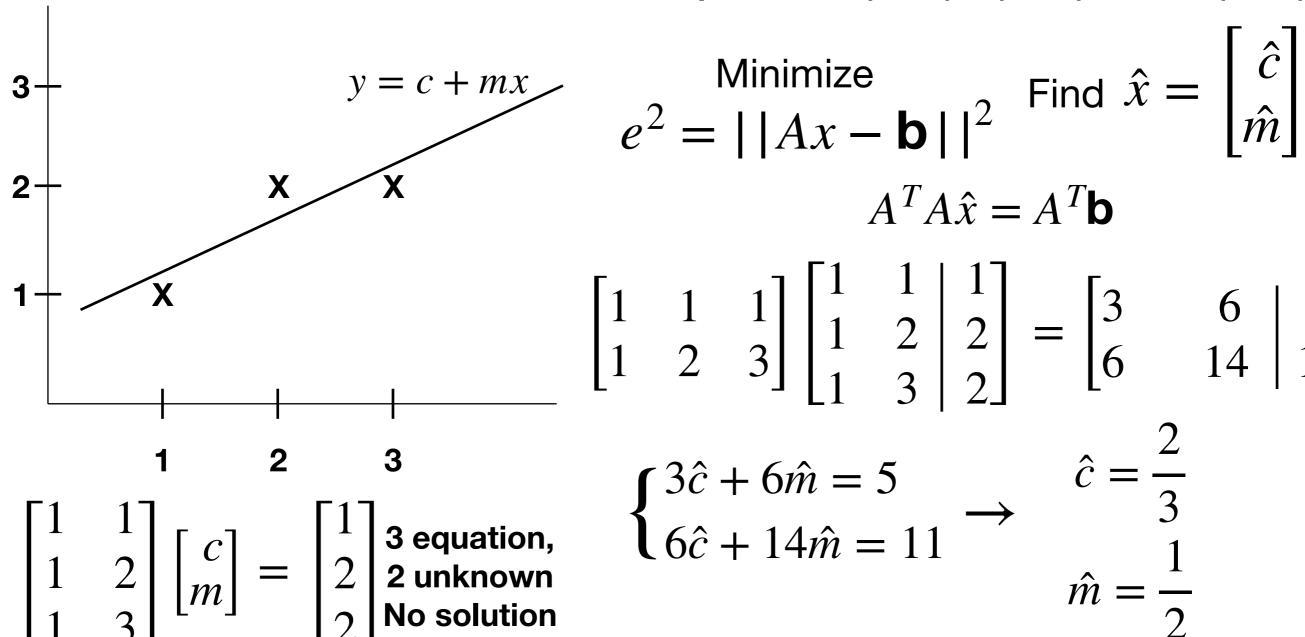


1 2 3 
$$\begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c \\ m \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$
 3 equation, 2 unknown No solution 
$$Ax = b$$



$$\begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} c \\ m \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$
 3 equation, 2 unknown No solution 
$$Ax = b$$

Find the closest line to the points (1,1), (2,2) and (3,2).



Ax = b

$$e^{2} = ||Ax - \mathbf{b}||^{2} \qquad [\hat{m}]$$

$$A^{T}A\hat{x} = A^{T}\mathbf{b}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 3 & 2 \end{bmatrix} = \begin{bmatrix} 3 & 6 & 5 \\ 6 & 14 & 11 \end{bmatrix}$$

$$\begin{cases} 3\hat{c} + 6\hat{m} = 5 \\ 6\hat{c} + 14\hat{m} = 11 \end{cases} \rightarrow \hat{c} = \frac{2}{3}$$

$$\hat{m} = \frac{1}{2}$$

### Orthonormal Vectors

Vectors  $\mathbf{q}_1, ..., \mathbf{q}_n$  are orthonormal if:

$$\mathbf{q}_i^T \mathbf{q}_j = \begin{cases} 0 & \text{when } i \neq j \text{ (orthogonal vectors )} \\ 1 & \text{when } i = j \text{ (unit vectors: } ||\mathbf{q}_i|| = 1) \end{cases}$$

A matrix Q with orthonormal columns satisfies  $Q^TQ = I$ :

$$Q^{T}Q = \begin{bmatrix} - & \mathbf{q}_{1}^{T} & - \\ - & \mathbf{q}_{2}^{T} & - \\ - & \mathbf{q}_{n}^{T} & - \end{bmatrix} \begin{bmatrix} | & | & | \\ q_{1} & q_{2} & q_{n} \\ | & | & | \end{bmatrix} = I$$

Examples: 
$$Q_1 = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$
  $Q_2 = \begin{bmatrix} cos\theta & -sin\theta \\ sin\theta & cos\theta \end{bmatrix}$ 

$$Q_2 = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$$

**Permutation** 

**Rotation** 

# Projections Using Orthonormal Bases

$$\hat{x} = (A^T A)^{-1} A^T \mathbf{b}, \quad \mathbf{P} = A (A^T A)^{-1} A^T$$

Assume that A has orthonormal columns.

$$\hat{x} = (Q^T Q)^{-1} Q^T \mathbf{b}$$

$$\hat{x} = Q^T \mathbf{b}$$

$$\mathbf{P} = Q(Q^T Q)^{-1} Q^T$$

$$\mathbf{P} = QI^{-1}Q^T$$

$$\mathbf{P} = QQ^T$$

P satisfies both  $P^T = P$  and  $P^2 = P$ .

### Gram-Schmidt Process

For independent vectors  $\mathbf{a}_1, \dots, \mathbf{a}_n$ , Gram-Schmidt process constructs orthonormal vectors  $\mathbf{q}_1, \dots, \mathbf{q}_n$ .

- Start with three independent vectors a, b, c
- Construct three orthogonal vectors A, B, C as follows:
  - A = aChoose
  - To construct B, start with b and subtract its projection along A.

$$\mathbf{B} = \mathbf{b} - \frac{\mathbf{A}^T \mathbf{b}}{\mathbf{A}^T \mathbf{A}} \mathbf{A}$$

• To get **C**, subtract its component in directions **A** and **B**.  $\mathbf{C} = \mathbf{c} - \frac{\mathbf{A}^T \mathbf{c}}{\mathbf{A}^T \mathbf{A}} \mathbf{A} - \frac{\mathbf{B}^T \mathbf{c}}{\mathbf{B}^T \mathbf{B}} \mathbf{B}$ 

$$\mathbf{C} = \mathbf{c} - \frac{\mathbf{A}^T \mathbf{c}}{\mathbf{A}^T \mathbf{A}} \mathbf{A} - \frac{\mathbf{B}^T \mathbf{c}}{\mathbf{B}^T \mathbf{B}} \mathbf{B}$$

Produce three orthonormal vectors:  $\mathbf{q}_1 = \mathbf{A}/||\mathbf{A}||$ ,  $\mathbf{q}_2 = \mathbf{B}/||\mathbf{B}||$ ,  $\mathbf{q}_3 = \mathbf{C}/||\mathbf{C}||$ 

### Gram-Schmidt Example

$$a = \begin{bmatrix} 2 \\ -2 \\ 0 \end{bmatrix}, b = \begin{bmatrix} 4 \\ 0 \\ -4 \end{bmatrix}, c = \begin{bmatrix} 6 \\ -6 \\ 6 \end{bmatrix}$$

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

$$B = b - \frac{A^{T}b}{A^{T}A}A = \begin{bmatrix} 4\\0\\-4 \end{bmatrix} - \frac{\begin{bmatrix} 2\\-2\\0-4 \end{bmatrix}}{\begin{bmatrix} 2\\-2\\0 \end{bmatrix}} \begin{bmatrix} 2\\-2\\0 \end{bmatrix} = \begin{bmatrix} 4\\0\\-4 \end{bmatrix} - \frac{8}{8} \begin{bmatrix} 2\\-2\\0 \end{bmatrix} = \begin{bmatrix} 2\\2\\-4 \end{bmatrix}$$

$$C = c - \frac{A^{T}c}{A^{T}A}A - \frac{B^{T}c}{B^{T}B}B = \begin{bmatrix} 6 \\ -6 \\ 6 \end{bmatrix} - \frac{24}{8} \begin{bmatrix} 2 \\ -2 \\ 0 \end{bmatrix} + \frac{24}{24} \begin{bmatrix} 2 \\ 2 \\ -4 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ 2 \end{bmatrix}$$

$$q_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, q_2 = \frac{1}{\sqrt{6}} \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}, q_3 = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

# Thank you!