

MA2001 LINEAR ALGEBRA

VECTOR SPACES ASSOCIATED WITH MATRICES

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Row and Column Spaces

• **Definition.** Let $A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$.

◦ Let $r_i = (a_{i1} \ a_{i2} \ \cdots \ a_{in})$ denote the i th row of A .

• Then $r_i \in \mathbb{R}^n$ and $A = \begin{pmatrix} r_1 \\ r_2 \\ \vdots \\ r_m \end{pmatrix}$.

The **row space** of A is the vector space spanned by the rows of A :

◦ $\text{span}\{r_1, r_2, \dots, r_m\}$.

It is a subspace of \mathbb{R}^n .

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Row and Column Spaces

• **Definition.** Let $A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$.

◦ Let $c_j = \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{pmatrix}$ denote the j th column of A .

• Then $c_j \in \mathbb{R}^m$ and $A = (c_1 \ c_2 \ \cdots \ c_n)$.

The **column space** of A is the vector space spanned by the columns of A :

◦ $\text{span}\{c_1, c_2, \dots, c_n\}$.

It is a subspace of \mathbb{R}^m .

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Examples

- Let A be a matrix.
 - The row space of A = the column space of A^T .
 - The column space of A = the row space of A^T .

- Let $A = \begin{pmatrix} 2 & -1 & 0 \\ 1 & -1 & 3 \\ -5 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix}$. The rows of A are

- $r_1 = (2 \ -1 \ 0)$,
- $r_2 = (1 \ -1 \ 3)$,
- $r_3 = (-5 \ 1 \ 0)$,
- $r_4 = (1 \ 0 \ 1)$.

The row space of A is $\text{span}\{r_1, r_2, r_3, r_4\} \subseteq \mathbb{R}^3$.

- One checks that it has dimension 3.

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Examples

- Let A be a matrix.
 - The row space of A = the column space of A^T .
 - The column space of A = the row space of A^T .

- Let $A = \begin{pmatrix} 2 & -1 & 0 \\ 1 & -1 & 3 \\ -5 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix}$. The columns of A are

- $c_1 = \begin{pmatrix} 2 \\ 1 \\ -5 \\ 1 \end{pmatrix}$, $c_2 = \begin{pmatrix} -1 \\ -1 \\ 1 \\ 0 \end{pmatrix}$, $c_3 = \begin{pmatrix} 0 \\ 3 \\ 0 \\ 1 \end{pmatrix}$.

The column space of A is $\text{span}\{c_1, c_2, c_3\} \subseteq \mathbb{R}^4$.

- One checks that it has dimension 3.

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Notation

- Recall that every vector $\mathbf{v} = (c_1, c_2, \dots, c_n) \in \mathbb{R}^n$ can be identified as a row vector or a column vector.
 - If it is viewed as a row vector $(c_1 \ c_2 \ \cdots \ c_n)$,
 - then we write (c_1, c_2, \dots, c_n) .
 - If it is viewed as a column vector $\begin{pmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{pmatrix}$,
 - then we write $(c_1, c_2, \dots, c_n)^T$.
- **Example.** Let $\mathbf{A} = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$.
 - $\mathbf{r}_1 = (1, 2, 3)$, $\mathbf{r}_2 = (4, 5, 6)$.
 - $\mathbf{c}_1 = (1, 4)^T$, $\mathbf{c}_2 = (2, 5)^T$, $\mathbf{c}_3 = (3, 6)^T$.

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Row Equivalence

- Let \mathbf{A} and \mathbf{B} be matrices of the same size.
 - \mathbf{A} and \mathbf{B} are **row equivalent** if one can be obtained from another by a series of elementary row operations.
 - $\mathbf{A} \rightarrow \mathbf{A}_1 \rightarrow \mathbf{A}_2 \rightarrow \cdots \rightarrow \mathbf{A}_k \rightarrow \mathbf{A}_{k-1} \rightarrow \mathbf{B}$.
- **Theorem.** Let \mathbf{A} and \mathbf{B} be matrices of the same size.
 - Suppose \mathbf{A} and \mathbf{B} are row equivalent.
 - Then \mathbf{A} and \mathbf{B} have the same row spaces.
- **Remark.** Let \mathbf{R} be a row-echelon form of \mathbf{A} .
 - Then the row space of \mathbf{A} = the row space of \mathbf{R} .

(Q3.26) The nonzero rows of \mathbf{R} are linearly independent.

 - Nonzero rows of \mathbf{R} form a basis for the row space of \mathbf{A} .
 - The number of nonzero rows of \mathbf{R} is the dimension of the row space of \mathbf{A} .

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Row Equivalence

- **Proof.** It suffices to show that if B is obtained from A using a single elementary row operation, then A and B have the same row spaces.

- Let A and B be $m \times n$ matrices.

- Suppose $A = \begin{pmatrix} \mathbf{r}_1 \\ \vdots \\ \mathbf{r}_i \\ \vdots \\ \mathbf{r}_m \end{pmatrix} \xrightarrow{cR_i} B = \begin{pmatrix} \mathbf{r}_1 \\ \vdots \\ c\mathbf{r}_i \\ \vdots \\ \mathbf{r}_m \end{pmatrix}.$

$$\mathbf{r}_1, \dots, c\mathbf{r}_i, \dots, \mathbf{r}_m \in \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_i, \dots, \mathbf{r}_m\}.$$

- row space of $B \subseteq$ row space of A .

$$\mathbf{r}_1, \dots, \mathbf{r}_i = \frac{1}{c}(c\mathbf{r}_i), \dots, \mathbf{r}_m \in \text{span}\{\mathbf{r}_1, \dots, c\mathbf{r}_i, \dots, \mathbf{r}_m\}$$

- row space of $A \subseteq$ row space of B .

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Row Equivalence

- **Proof.** It suffices to show that if B is obtained from A using a single elementary row operation, then A and B have the same row spaces.

- Let A and B be $m \times n$ matrices.

- Suppose $A = \begin{pmatrix} \mathbf{r}_1 \\ \vdots \\ \mathbf{r}_i \\ \vdots \\ \mathbf{r}_j \\ \vdots \\ \mathbf{r}_m \end{pmatrix} \xrightarrow{R_i \leftrightarrow R_j} B = \begin{pmatrix} \mathbf{r}_1 \\ \vdots \\ \mathbf{r}_j \\ \vdots \\ \mathbf{r}_i \\ \vdots \\ \mathbf{r}_m \end{pmatrix}.$

$$\begin{aligned} \text{row space of } A &= \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_i, \dots, \mathbf{r}_j, \dots, \mathbf{r}_m\} \\ &= \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_j, \dots, \mathbf{r}_i, \dots, \mathbf{r}_m\} \\ &= \text{row space of } B. \end{aligned}$$

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Row Equivalence

- **Proof.** It suffices to show that if B is obtained from A using a single elementary row operation, then A and B have the same row spaces.

- Let A and B be $m \times n$ matrices.

- Suppose $A \xrightarrow{R_i + cR_j} B$.

The i th row of B becomes $\mathbf{r}_i + c\mathbf{r}_j \in \text{span}\{\mathbf{r}_i, \mathbf{r}_j\}$.

$$\begin{aligned} \text{row space of } B &= \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_i + c\mathbf{r}_j, \dots, \mathbf{r}_j, \dots, \mathbf{r}_m\} \\ &\subseteq \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_i, \dots, \mathbf{r}_j, \dots, \mathbf{r}_m\} \\ &= \text{row space of } A. \end{aligned}$$

$$\mathbf{r}_i = (\mathbf{r}_i + c\mathbf{r}_j) + (-c)\mathbf{r}_j \in \text{span}\{\mathbf{r}_i + c\mathbf{r}_j, \mathbf{r}_j\}.$$

$$\begin{aligned} \text{row space of } A &= \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_i, \dots, \mathbf{r}_j, \dots, \mathbf{r}_m\} \\ &\subseteq \text{span}\{\mathbf{r}_1, \dots, \mathbf{r}_i + c\mathbf{r}_j, \dots, \mathbf{r}_j, \dots, \mathbf{r}_m\} \\ &= \text{row space of } B. \end{aligned}$$

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Examples

- Let $A = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 2 & 4 \\ \frac{1}{2} & 1 & 2 \end{pmatrix}$ and $D = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 4 \\ 0 & 0 & 1 \end{pmatrix}$.

- One checks: $A \xrightarrow{R_1 \leftrightarrow R_3} B \xrightarrow{2R_1} C \xrightarrow{R_1 + (-1)R_2} D$.
- Then A, B, C, D have the same row space.

- $\text{span}\{(0, 0, 1), (0, 2, 4), (\frac{1}{2}, 1, 2)\}$
 $= \text{span}\{(1, 0, 0), (0, 2, 4), (0, 0, 1)\}.$

Note that D is in row-echelon form.

- $\{(1, 0, 0), (0, 2, 4), (0, 0, 1)\}$ is a basis for the row space of D (or of A, B, C).
- The row space has dimension 3.

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Examples

- Let $A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$.

- A row-echelon form $R = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ 0 & 0 & \frac{3}{2} & -3 & \frac{3}{2} \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$.

Then A and R has the same row space.

- R has 3 nonzero rows.
- Dimension of the row space of A (and of R) is 3.
- Basis $\{(2, 2, -1, 0, 1), (0, 0, \frac{3}{2}, -3, \frac{3}{2}), (0, 0, 0, 3, 0)\}$.

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Row Operations to Columns

- Let A and B be row equivalent matrices.
 - Let $A = (c_1 \ \cdots \ c_n)$ and $B = (d_1 \ \cdots \ d_n)$.

Note that there exist elementary matrices E_i such that

- $E_k \cdots E_1 A = B$.

$M = E_k \cdots E_1$ is invertible and $MA = B$.

- $Mc_1 = d_1, \dots, Mc_n = d_n$.

Suppose that $a_1 c_1 + \cdots + a_n c_n = c_j$. Then

$$\begin{aligned} d_j &= Mc_j = M(a_1 c_1 + \cdots + a_n c_n) \\ &= a_1 Mc_1 + \cdots + a_n Mc_n \\ &= a_1 d_1 + \cdots + a_n d_n. \end{aligned}$$

The linear relation on columns is preserved by elementary row operations.

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Properties

- **Theorem.** Let A and B be row equivalent matrices.
 - If there is a linear relation among a given set of columns of A ,
 - then the same linear relation exists among the corresponding set of columns of B .
 - A given set of columns of A is linearly independent
 - \Leftrightarrow the corresponding set of columns of B is linearly independent.
 - A given set of columns of A is a basis for the column space of A
 - \Leftrightarrow the corresponding set of columns of B is a basis for the column space of B .

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Examples

- Let $A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$.
- Row-echelon form $R = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ 0 & 0 & \frac{3}{2} & -3 & \frac{3}{2} \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$.

In R , the 1st, 3rd and 4th columns are pivot columns.

- So they form a basis for the column space of R .

Then the 1st, 3rd and 4th columns of A form

a basis for the column space of A .

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Examples

- **Problem.** How to find a **basis for a vector space V** ?

- Let $V = \text{span}\{v_1, v_2, v_3, v_4, v_5, v_6\}$.

- $v_1 = (1, 2, 2, 1), v_2 = (3, 6, 6, 3), v_3 = (4, 9, 9, 5),$
- $v_4 = (-2, -1, -1, 1), v_5 = (5, 8, 9, 4), v_6 = (4, 2, 7, 3).$

- View each v_i as a row vector and form a matrix.

$$\circ \begin{pmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \\ v_5 \\ v_6 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 2 & 1 \\ 3 & 6 & 6 & 3 \\ 4 & 9 & 9 & 5 \\ -2 & -1 & -1 & 1 \\ 5 & 8 & 9 & 4 \\ 4 & 2 & 7 & 3 \end{pmatrix} \xrightarrow{\text{G.E.}} \begin{pmatrix} 1 & 2 & 2 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

- V has a basis $\{(1, 2, 2, 1), (0, 1, 1, 1), (0, 0, 1, 1)\}$.
- $\dim(V) = 3$.

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Examples

- **Problem.** How to find a **basis for a vector space V** ?

- Let $V = \text{span}\{v_1, v_2, v_3, v_4, v_5, v_6\}$.

- $v_1 = (1, 2, 2, 1), v_2 = (3, 6, 6, 3), v_3 = (4, 9, 9, 5),$
- $v_4 = (-2, -1, -1, 1), v_5 = (5, 8, 9, 4), v_6 = (4, 2, 7, 3).$

- View each v_j as a column vector and form a matrix.

$$\circ \begin{pmatrix} 1 & 3 & 4 & -2 & 5 & 4 \\ 2 & 6 & 9 & -1 & 8 & 2 \\ 2 & 6 & 9 & -1 & 9 & 7 \\ 1 & 3 & 5 & 1 & 4 & 3 \end{pmatrix} \xrightarrow{\text{G.E.}} \begin{pmatrix} 1 & 3 & 4 & -2 & 5 & 4 \\ 0 & 0 & 1 & 3 & -2 & -6 \\ 0 & 0 & 0 & 0 & 1 & 5 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

- The 1st, 3rd, 5th columns of row-echelon form are pivot columns.
 - They form a basis for the column space of the row-echelon form.
- $\{v_1, v_3, v_5\}$ is a basis for V .
- $\dim(V) = 3$.

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Examples

- **Problem.** Find a basis for a vector space $V = \text{span}(S)$.

Method 1: View each $v_1, \dots, v_m \in S$ as a row vector.

- Find a row-echelon form R of $\begin{pmatrix} v_1 \\ \vdots \\ v_m \end{pmatrix}$.

- Then the nonzero rows of R is a basis for V .

Method 2: View each $v_1, \dots, v_m \in S$ as a column vector.

- Find a row-echelon form R' of $(v_1 \ \cdots \ v_m)$.

- Find the pivot columns of R' .

- Then the corresponding v_j form a basis for V .

- Using column vectors, we can **select** a basis from a given spanning set of a vector space.

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Examples

- **Problem.** Let S be a linearly independent subset of \mathbb{R}^n .

- How to extend S to a basis for \mathbb{R}^n .

- $S = \{(1, 4, -2, 5, 1), (2, 9, -1, 8, 2), (2, 9, -1, 9, 3)\}$.

- $\begin{pmatrix} 1 & 4 & -2 & 5 & 1 \\ 2 & 9 & -1 & 8 & 2 \\ 2 & 9 & -1 & 9 & 3 \end{pmatrix} \xrightarrow{\text{G.E.}} \begin{pmatrix} 1 & 4 & -2 & 5 & 1 \\ 0 & 1 & 3 & -2 & 0 \\ 0 & 0 & 0 & 1 & 1 \end{pmatrix}$.

- S is linearly independent.

- The 1st, 2nd, 4th columns of row-echelon form are pivot.

- Add rows to row-echelon form such that all columns are pivot.

- $\begin{pmatrix} 1 & 4 & -2 & 5 & 1 \\ 0 & 1 & 3 & -2 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$.

- $S \cup \{(0, 0, 1, 0, 0), (0, 0, 0, 0, 1)\}$ is a basis for \mathbb{R}^5 .

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Consistency of Linear System

- Consider the linear system

$$\circ \begin{pmatrix} 2 & -1 & 0 \\ 1 & -1 & 3 \\ -5 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -1 \\ 4 \\ -2 \\ 3 \end{pmatrix}.$$

This is equivalent to

$$\circ x \begin{pmatrix} 2 \\ 1 \\ -5 \\ 1 \end{pmatrix} + y \begin{pmatrix} -1 \\ -1 \\ 1 \\ 0 \end{pmatrix} + z \begin{pmatrix} 0 \\ 3 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 4 \\ -2 \\ 3 \end{pmatrix}.$$

The system is consistent

$$\Leftrightarrow \begin{pmatrix} -1 \\ 4 \\ -2 \\ 3 \end{pmatrix} \text{ is a l.comb. of } \begin{pmatrix} 2 \\ 1 \\ -5 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 3 \\ 0 \\ 1 \end{pmatrix}.$$

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Consistency

- Theorem.** Let A be an $m \times n$ matrix.

- The column space of A is $\{Av \mid v \in \mathbb{R}^n\}$.
- The linear system $Ax = b$ is consistent

$\Leftrightarrow b$ lies in the column space of A .

- Proof.** Let c_j be the j th column of A .

$w \in \text{column space of } A$

$$\Leftrightarrow w \in \text{span}\{c_1, \dots, c_n\}$$

$$\Leftrightarrow w = v_1 c_1 + \dots + v_n c_n \text{ for some } v_1, \dots, v_n \in \mathbb{R}$$

$$\Leftrightarrow w = (c_1 \ \dots \ c_n) \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix}$$

$$\Leftrightarrow w = Av \text{ for some } v = (v_1, \dots, v_n)^T \in \mathbb{R}^n.$$

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Consistency

- **Theorem.** Let A be an $m \times n$ matrix.
 - The column space of A is $\{Av \mid v \in \mathbb{R}^n\}$.
 - The linear system $Ax = b$ is consistent
 $\Leftrightarrow b$ lies in the column space of A .
- **Proof.** For any $b \in \mathbb{R}^m$.

The linear system $Ax = b$ is consistent
 $\Leftrightarrow Av = b$ for some $v \in \mathbb{R}^n$
 $\Leftrightarrow b$ lies in the column space of A .

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Ranks

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Rank

- Let A be an $m \times n$ matrix.
 - The row space of A is a subspace of \mathbb{R}^n .
 - The column space of A is a subspace of \mathbb{R}^m .
- Let R be a row-echelon form of A .
- nonzero rows of R form a basis for row space of A .
 - \dim of row space of $A = \text{no. of nonzero rows of } R$.
 - The columns in A which correspond to the pivot columns in R form a basis for the column space of A .
 - \dim of column space of $A = \text{no. of pivot columns of } R$.

Recall that

$$\begin{aligned} \text{no. of nonzero rows of } R &= \text{no. of pivot points of } R \\ &= \text{no. of pivot columns of } R \end{aligned}$$

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Rank

- **Theorem.** Let \mathbf{A} be a matrix. Then
 - the dimension of the row space of \mathbf{A}
= the dimension of the column space of \mathbf{A} .
- **Definition.** Let \mathbf{A} be a matrix.
 - The dimension of the row (or column) space of \mathbf{A} is called the **rank** of \mathbf{A} , denoted by $\text{rank}(\mathbf{A})$.
- **Remarks.** Let \mathbf{A} be an $m \times n$ matrix.
 - $\text{rank}(\mathbf{A}) = \text{rank}(\mathbf{A}^T)$.
 - $\text{rank}(\mathbf{A}) = 0 \Leftrightarrow \mathbf{A} = \mathbf{0}$.
 - $\text{rank}(\mathbf{A}) \leq m$ and $\text{rank}(\mathbf{A}) \leq n$.
 - $\text{rank}(\mathbf{A}) \leq \min\{m, n\}$.
 - \mathbf{A} is called **full rank** if $\text{rank}(\mathbf{A}) = \min\{m, n\}$.
 - A square matrix \mathbf{A} is of full rank $\Leftrightarrow \mathbf{A}$ is invertible.

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Examples

- Let $\mathbf{C} = \begin{pmatrix} 2 & 0 & 3 & -1 & 8 \\ 2 & 1 & 1 & -2 & 5 \\ -4 & -3 & 0 & 5 & -7 \end{pmatrix}$.
 - A row-echelon form $\mathbf{R} = \begin{pmatrix} 2 & 0 & 3 & -1 & 8 \\ 0 & 1 & -2 & -1 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$.
 - Row space of \mathbf{C} has a basis
 - $\{(2, 0, 3, -1, 8), (0, 1, -2, -1, -3)\}$.
 - Column space of \mathbf{C} has a basis
 - $\{(2, 2, -4)^T, (0, 1, -3)^T\}$.
- Then $\text{rank}(\mathbf{C}) = 2$. In particular, \mathbf{C} is not of full rank.

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Rank & Consistency of Linear System

- Let $Ax = b$ be a linear system.
 - Let $\{c_1, \dots, c_n\}$ be the columns of A .

$$\begin{aligned}
 Ax = b \text{ is consistent} \\
 \Leftrightarrow b \in \text{span}\{c_1, \dots, c_n\} \\
 \Leftrightarrow \text{span}\{c_1, \dots, c_n\} = \text{span}\{c_1, \dots, c_n, b\} \\
 \Leftrightarrow \dim \text{span}\{c_1, \dots, c_n\} = \dim \text{span}\{c_1, \dots, c_n, b\} \\
 \Leftrightarrow \text{rank}(A) = \text{rank}(A \mid b).
 \end{aligned}$$

Alternatively, let R be a row-echelon form of A .

- Then a row-echelon form of $(A \mid b)$ is $(R \mid b')$.

$$\begin{aligned}
 Ax = b \text{ is consistent} &\Leftrightarrow b' \text{ is non-pivot} \\
 &\Leftrightarrow \text{rank}(R) = \text{rank}(R \mid b') \\
 &\Leftrightarrow \text{rank}(A) = \text{rank}(A \mid b).
 \end{aligned}$$

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Example

- $$\begin{cases} 2x - y = 1 \\ x - y + 3z = 0 \\ -5x + y = 0 \\ x + z = 0 \end{cases} \quad Ax = b.$$
 - $$\left(\begin{array}{ccc|c} 2 & -1 & 0 & 1 \\ 1 & -1 & 3 & 0 \\ -5 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \end{array} \right) \xrightarrow{\text{G.E.}} \left(\begin{array}{ccc|c} 2 & -1 & 0 & 1 \\ 0 & -\frac{1}{2} & 3 & -\frac{1}{2} \\ 0 & 0 & -9 & 4 \\ 0 & 0 & 0 & \frac{7}{9} \end{array} \right).$$
 - $(A \mid b) \rightarrow (R \mid b')$.
 - $\text{rank}(A) = 3$ but $\text{rank}(A \mid b) = 4$.
 - So the system is inconsistent.
 - Remark.** In general,
 - $\text{rank}(A) \leq \text{rank}(A \mid b) \leq \text{rank}(A) + 1$.

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Properties

- Let A be an $m \times n$ matrix and B be an $n \times p$ matrix.
 - Column space of $A = \{Au \mid u \in \mathbb{R}^n\}$.
 - Column space of $AB = \{ABv \mid v \in \mathbb{R}^p\}$.

Let $w \in$ column space of AB . Then

- $w = ABv$ for some $v \in \mathbb{R}^p$.

Let $u = Bv$. Then $u \in \mathbb{R}^n$ and

- $w = Au \in$ column space of A .

Therefore, column space of $AB \subseteq$ column space of A .

$$\begin{aligned}\text{row space of } AB &= \text{column space of } (AB)^T \\ &= \text{column space of } B^T A^T \\ &\subseteq \text{column space of } B^T \\ &= \text{row space of } B.\end{aligned}$$

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Properties

- **Theorem.** Let A be an $m \times n$ matrix, and B be an $n \times p$ matrix. Then
 - column space of $AB \subseteq$ column space of A ;
 - row space of $AB \subseteq$ row space of B .

In particular,

- $\text{rank}(AB) \leq \text{rank}(A)$;
- $\text{rank}(AB) \leq \text{rank}(B)$.

That is, $\text{rank}(AB) \leq \min\{\text{rank}(A), \text{rank}(B)\}$.

- **Questions:**
 - When $\text{rank}(AB) = \text{rank}(A)$?
 - When $\text{rank}(AB) = \text{rank}(B)$?

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Nullspace and Nullity

- **Definition.** Let A be an $m \times n$ matrix.

○ The ^{xx nullspace} **nullspace** of A is the solution space of $Ax = 0$:

- $\{v \in \mathbb{R}^n \mid Av = 0\}$.
_{↳ Unknt by A}

The dimension of the nullspace is called the **nullity** of A , denoted by $\text{nullity}(A)$.

- **Notation.** From now on, unless otherwise stated,

○ vectors in **nullspace** are viewed as **column** vectors.

- **Remarks.** Let R be a **row-echelon form** of A .

○ $Ax = 0 \Leftrightarrow Rx = 0$.

○ nullspace of A = nullspace of R . *nullspace will not change!*

$$\text{nullity}(A) = \text{nullity}(R)$$

= no. of non-pivot columns of R .

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Examples $C_1 = C_2$

$$A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}.$$

○ $(A \mid 0) \xrightarrow{\text{G.J.E.}} \left(\begin{array}{ccccc|c} \textcircled{1} & 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & \textcircled{1} & 0 & 1 & 0 \\ 0 & 0 & 0 & \textcircled{1} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right).$ *RREF.*

○ $Ax = 0 \Leftrightarrow x = \begin{pmatrix} -s-t \\ s \\ -t \\ 0 \\ t \end{pmatrix} = s \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ -1 \\ 0 \\ 1 \end{pmatrix}.$ *Linearly independent.*
— must be in sol.

○ nullspace = $\text{span}\{(-1, 1, 0, 0, 0)^T, (-1, 0, -1, 0, 1)^T\}$.

- **nullity(A) = 2.** Note that $\text{rank}(A) = 3$.

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Examples

- $B = \begin{pmatrix} 2 & 1 & -5 & 1 \\ -1 & -1 & 1 & 0 \\ 0 & 3 & 0 & 1 \end{pmatrix}$. $C_4 = -\frac{2}{9}C_1 + \frac{1}{3}C_2 - \frac{4}{9}C_3$.
- $(B \mid \mathbf{0}) \xrightarrow{\text{G.-J.E.}} \left(\begin{array}{cccc|c} 1 & 0 & 0 & -\frac{7}{9} & 0 \\ 0 & 1 & 0 & \frac{1}{3} & 0 \\ 0 & 0 & 1 & -\frac{4}{9} & 0 \end{array} \right)$. $\left. \begin{array}{l} 3 \text{ rows} \\ \text{all} \\ \text{linearly indep.} \end{array} \right\}$
- $Bx = \mathbf{0} \Leftrightarrow x = \begin{pmatrix} \frac{7}{9}t \\ -\frac{1}{3}t \\ \frac{4}{9}t \\ t \end{pmatrix} = t \begin{pmatrix} \frac{7}{9} \\ -\frac{1}{3} \\ \frac{4}{9} \\ 1 \end{pmatrix}, t \in \mathbb{R}$.
- nullspace of $B = \text{span}\{(\frac{7}{9}, -\frac{1}{3}, \frac{4}{9}, 1)^T\}$.
 - nullity(B) = 1. Note that rank(B) = 3.

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Dimension Theorem

- **Theorem.** Let A be an $m \times n$ matrix. Then

- $\text{rank}(A) + \text{nullity}(A) = n$.

Proof. Let R be a row-echelon form of A .

$$\begin{aligned} & \text{rank}(A) + \text{nullity}(A) \\ &= \text{rank}(R) + \text{nullity}(R) \\ &= \text{no. of pivot columns of } R + \text{no. of non-pivot columns of } R \\ &= \text{no. of columns of } R = n. \end{aligned}$$

- **Example.** $\mathbf{0}_{m \times n} v = \mathbf{0}$ for all $v \in \mathbb{R}^n$.
 - nullspace of $\mathbf{0}_{m \times n} = \mathbb{R}^n$.
 - nullity($\mathbf{0}_{m \times n}$) = $\dim(\mathbb{R}^n) = n$.
 - row space of $\mathbf{0}_{m \times n} = \{\mathbf{0}\} \subseteq \mathbb{R}^n$,
column space of $\mathbf{0}_{m \times n} = \{\mathbf{0}\} \subseteq \mathbb{R}^m$.
 - rank($\mathbf{0}_{m \times n}$) = 0.

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Examples

- Find $\text{rank}(A)$, $\text{nullity}(A)$ and $\text{nullity}(A^T)$:
 - Suppose A is 3×4 and $\text{rank}(A) = 3$.
 - $\text{nullity}(A) = 4 - \text{rank}(A) = 4 - 3 = 1$.
 - A^T is 4×3 and $\text{rank}(A^T) = \text{rank}(A) = 3$.
 - $\text{nullity}(A^T) = 3 - \text{rank}(A^T) = 3 - 3 = 0$.
 - Suppose A is 7×5 and $\text{nullity}(A) = 3$.
 - $\text{rank}(A) = 5 - \text{nullity}(A) = 5 - 3 = 2$.
 - A^T is 5×7 and $\text{rank}(A^T) = \text{rank}(A) = 2$.
 - $\text{nullity}(A^T) = 7 - \text{rank}(A^T) = 7 - 2 = 5$.
 - Suppose A is 3×2 and $\text{nullity}(A^T) = 3$.
 - A^T is 2×3 and $\text{rank}(A^T) = 3 - \text{nullity}(A^T) = 0$.
 - $\text{rank}(A) = \text{rank}(A^T) = 0$.
 - $\text{nullity}(A) = 2 - \text{rank}(A) = 2 - 0 = 2$.

Size of rank || nullity

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Inhomogeneous Linear System

- Suppose $Ax = b$ is consistent. Fix a solution v . *if solve homogeneous linear system*
 - For any vector u ,
 - u is a solution to $Ax = b \Leftrightarrow Au = b$ *Ans.*
 - $\Leftrightarrow Au - b = 0$
 - $\Leftrightarrow A(u - v) = 0$
 - $\Leftrightarrow u - v \in \text{nullspace of } A$
 - $\Leftrightarrow u = \underline{v + w}$, $w \in \text{nullspace of } A$

Let M be the solution set of $Ax = b$. Then

- $M = \{v + w \mid w \in \text{nullspace of } A\}$.

Using the notation in Question 3.18,

- $M = \underline{v + W}$, where W is the nullspace of A .

* .

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Inhomogeneous Linear System

- **Theorem.** Suppose $Ax = b$ has a solution v .
 - The solution set of $Ax = b$ is
 - $\{v + w \mid w \in \text{nullspace of } A\}$.
 A general solution of $Ax = b$ is
 - (a particular solution of $Ax = b$)
 + (a general solution of $Ax = 0$).
- **Remark.** In particular, suppose $Ax = b$ is consistent.
 - $Ax = b$ has a unique solution
 - $\Leftrightarrow Ax = 0$ has only the trivial solution
 - $\Leftrightarrow \text{nullspace of } A \text{ is } \{0\}$
 - $\Leftrightarrow \text{nullity}(A) = 0$
 - $\Leftrightarrow \text{rank}(A) = \text{no. of columns of } A$.

$u = v + w, \quad w \in \text{nullspace of } A.$
 $v = v.$

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Example

- Let $A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$ and $b = \begin{pmatrix} 0 \\ 0 \\ 3 \\ -3 \end{pmatrix}$.
 - We have found that the nullspace of A is
 - $\text{span}\{(-1, 1, 0, 0, 0)^T, (-1, 0, -1, 0, 1)^T\}$ $Ax = 0$ has solution set (solution space)
 - $\left\{ s \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ -1 \\ 0 \\ 1 \end{pmatrix} \mid s, t \in \mathbb{R} \right\}.$
 - One verifies that $\begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$ is a solution to $Ax = b$.

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Example

• Let $A = \begin{pmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & -2 & 0 & -1 \end{pmatrix}$ and $b = \begin{pmatrix} 0 \\ 0 \\ 3 \\ -3 \end{pmatrix}$.

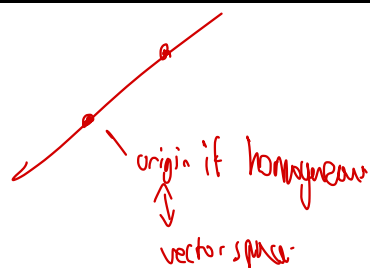
◦ We have found that the nullspace of A is

• $\text{span}\{(-1, 1, 0, 0, 0)^T, (-1, 0, -1, 0, 1)^T\}$

◦ $Ax = b$ has solution set

• $\left\{ \begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \\ 1 \end{pmatrix} + s \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ -1 \\ 0 \\ 1 \end{pmatrix} \mid s, t \in \mathbb{R} \right\}$.

• **Note.** The solution set of the linear system $Ax = b$ is a vector space $\Leftrightarrow b = 0$.



general sol- to inhomogeneous system.

particular
general

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nullspace of $A = \text{sol. space of } Ax=0$.

Soln set of $Ax=b$

L is a vector space $\Leftrightarrow b=0 \Leftrightarrow \text{homo.}$

L is not vector space $\Leftrightarrow b \neq 0 \Leftrightarrow \text{inhomo.}$