

Lesson 9

The Rank and Nullspace of a Matrix

Consider

$$\begin{cases} x_1 = b_1 \\ 4x_1 - 2x_2 = b_2 \\ 2x_1 + 3x_2 = b_3 \end{cases} \Rightarrow \underbrace{\begin{bmatrix} 1 & 0 \\ 4 & -2 \\ 2 & 3 \end{bmatrix}}_A \underbrace{\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}}_x = \underbrace{\begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}}_b = x_1 \begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ -2 \\ 3 \end{bmatrix}$$

Therefore, b is a linear combination of columns of A .

cof. of the linear combination

Definition. Let $A \in M_{m \times n}(\mathbb{R})$, and a_1, \dots, a_n be columns of A . The column space of A , denoted by $C(A)$ consists of all linear combinations of columns of A , i. e.,

$$C(A) = \text{span}\{a_i \mid i = 1, 2, \dots, n\}.$$

Remark 1. Let $A \in M_{m \times n}(\mathbb{R})$.

1. To solve for $Ax = b$ means to be able to express b as a linear combination of columns of A . That is, $Ax = b$ has a solution if and only if $b \in C(A)$.
2. $\vec{0} \in C(A)$
3. $C(A) \subseteq \mathbb{R}^m$
4. If E is an elementary matrix, then $C(A) = C(AE)$.

2. $Ax = \vec{0}$ will have solution at least solution $x = \vec{0}$
 \downarrow
 this will always be a linear combination of
 columns of A w/ coefficients all zero
3. A linear combination of vectors in \mathbb{R}^m will be a
 subspace of \mathbb{R}^m
4. In AE , elementary operations applied on the
 columns of A will not affect the subspace
 of linear combination of columns of A .

Example 1. Find a basis for the column space of the following matrices:

$$1. \begin{bmatrix} 1 & 0 \\ 4 & -2 \\ 2 & 3 \end{bmatrix} = A$$

$$2. \begin{bmatrix} 1 & -2 & 3 \\ -3 & 7 & -8 \end{bmatrix} = B$$

1. Note that $C(A)$ is the linear combination of columns so we only need linearly independent columns of A .

$$\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ -2 \\ 3 \end{bmatrix} \Rightarrow A \sim \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$$

→ ←
columns of
A

* leading 1s \Rightarrow vectors w/
coeff. x_1 and x_2 are linearly
indep.

$$\Rightarrow \text{basis for } C(A) = \left\{ \begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ -2 \\ 3 \end{bmatrix} \right\}$$

$$2. B \sim \begin{bmatrix} 1 & -2 & 3 \\ 0 & 1 & 1 \end{bmatrix} \Rightarrow \text{basis for } C(A) = \left\{ \begin{bmatrix} 1 \\ -3 \end{bmatrix}, \begin{bmatrix} -2 \\ 7 \end{bmatrix} \right\}$$

* leading 1s on the 1st and 2nd column of REF of B

Definition. Let $A \in M_{m \times n}(\mathbb{R})$. The nullspace of A , denoted by $N(A)$ consists of all solutions of the homogeneous system $Ax = 0$.

Remark 2. Let $A \in M_{m \times n}(\mathbb{R})$. Then

→ solution set of a homo. system w/
coeff. matrix A

$$1. N(A) \subseteq \mathbb{R}^n.$$

2. The solutions of $Ax = b$ do not form a subspace if $b \neq 0$, since $x = 0$ is not among the solutions. Note that $x = 0$ is a solution of $Ax = b$ if $b = 0$.

Example 2. Find a basis for the nullspace of the following matrices:

$$1. \begin{bmatrix} 1 & 0 \\ 4 & -2 \\ 2 & 3 \end{bmatrix} = A$$

$$2. \begin{bmatrix} 1 & -2 & 3 \\ -3 & 7 & -6 \end{bmatrix} = B$$

1. We only have to compute for solution set of $Ax = 0$
just like in Lesson 2.

$$A \sim \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} \Rightarrow N(A) = \left\{ \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\} \text{ (only the trivial solution)}$$

$$\Rightarrow \text{Basis for } N(A) = \emptyset$$

$$2. B \sim \begin{bmatrix} 1 & 0 & 9 \\ 0 & 1 & 3 \end{bmatrix} \Rightarrow N(B) = \left\{ \begin{bmatrix} -9r \\ -3r \\ r \end{bmatrix} \mid r \in \mathbb{R} \right\}$$

free column

$$\Rightarrow \text{Basis for } N(B) = \left\{ \begin{bmatrix} -9 \\ -3 \\ 1 \end{bmatrix} \right\}$$

Example 3. Find a basis for the column space and nullspace of the following matrices:

$$1. [0 \ -2 \ 6 \ 0 \ 4] \sim [0 \ 1 \ -3 \ 0 \ -2] = A$$

$$2. \begin{bmatrix} 1 & 3 & 3 & 2 & -1 \\ 2 & 6 & 9 & 5 & 1 \\ -1 & -3 & 3 & 0 & 7 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 0 & 1 & -4 \\ 0 & 0 & 1 & \frac{1}{3} & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} = B$$

Verify the ff:

$$1. \text{Basis for } C(A) = \left\{ \begin{bmatrix} -2 \end{bmatrix} \right\}$$

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

$$2. \text{Basis for } C(A) = \left\{ \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}, \begin{bmatrix} 3 \\ 9 \\ 3 \end{bmatrix} \right\}$$

$$\text{Basis for } N(A) = \left\{ \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 4 \\ 0 \\ -1 \\ 0 \\ 1 \end{bmatrix} \right\}$$

Remark 3. The dimension of the column space is the number of pivot columns (columns with leading 1s when the matrix is in row echelon form). The dimension of the nullspace is the number of free columns when the matrix is in row echelon form.

Definition. Let $A \in M_{m \times n}(\mathbb{R})$. The **row space** of A , denoted by $R(A)$, is the space spanned by the rows of A .

Remark 4. Let $A \in M_{m \times n}(\mathbb{R})$. Then

$$1. R(A) \leq \mathbb{R}^n, \text{ and}$$

$$2. \text{If } E \text{ is an elementary matrix, then } R(A) = R(EA).$$

2. In EA , elementary operations applied on the rows of A will not affect the subspace of linear combination of rows of A .

Remark 5. Let $A \in M_{m \times n}(\mathbb{R})$ and $U = \text{RREF}(A)$.

1. $R(A) = R(U)$ **(by Remark 4.2, take $EA = \text{RREF}(A)$)**
2. $C(A) \neq C(U)$, but they have the same dimension.
3. $N(A) = N(U)$, since $Ax = \mathbf{0}$ and $Ux = \mathbf{0}$ have the same solutions.

Example 4. Find a basis for the row space.

$$1. \begin{bmatrix} 0 & -2 & 6 & 0 & 4 \end{bmatrix} \sim \begin{bmatrix} 0 & 1 & -3 & 0 & -2 \end{bmatrix}$$

"
A

$$2. \begin{bmatrix} 1 & 3 & 3 & 2 & -1 \\ 2 & 6 & 9 & 5 & 1 \\ -1 & -3 & 3 & 0 & 7 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 0 & 1 & -4 \\ 0 & 0 & 1 & \frac{1}{3} & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

"
B

1. Using Remark 5.1.

$$\text{Basis for } R(A) = \{(0, 1, -3, 0, -2)\}$$

$$2. \text{Basis for } R(B) = \{(1, 3, 0, 1, -4), (0, 0, 1, \frac{1}{3}, 1)\}$$

Definition. Let $A \in M_{m \times n}(\mathbb{R})$.

1. The **row rank** of A is the dimension of the row space of A .
2. The **column rank** of A is the dimension of the column space of A .

Remark 6. Let $A \in M_{m \times n}(\mathbb{R})$, P, Q are invertible matrices of appropriate sizes.

1. row rank of $PA =$ row rank of A **(by Rem 4.2)**
2. column rank of $AQ =$ column rank of A **(by Rem 1.4)**

Theorem. Let $A \in M_{m \times n}(\mathbb{R})$. Then row rank of $A =$ column rank of A .

$$\begin{aligned}
 \text{row rank of } A &= \text{row rank of } \text{RREF}(A) \\
 &= \text{number of nonzero rows of } \text{RREF}(A) \\
 &= \text{number of leading } 1\text{s of } \text{RREF}(A) \\
 &= \text{number of linearly indep. columns} \\
 &\quad \text{of } A \\
 &= \text{column rank of } A
 \end{aligned}$$

■

Therefore, there is no distinction between column rank and row rank, so we will just say **rank**.

Definition.

1. The **rank** of a matrix A , denoted by $\rho(A)$, is the common value of the row and column rank.
 2. The **nullity** of a matrix A , denoted by $\eta(A)$ is the dimension of $N(A)$

Corollary. Let $A \in M_{m \times n}(\mathbb{R})$, P, Q are invertible matrices of appropriate sizes. Then $\text{rank}(PAQ) = \text{rank}(A)$.

By Remark 6 and Theorem.

Example 5. Find $\rho(A)$, $\eta(A)$, and give bases for $C(A)$, $R(A)$ and $N(A)$ if

$$A = \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & 4 & 6 \\ 0 & 0 & 0 & 1 & 2 \end{bmatrix} \sim \begin{bmatrix} 0 & 1 & 2 & 0 & -2 \\ 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

$$\text{Basis for } C(A) = \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 4 \\ 1 \end{bmatrix} \right\} \Rightarrow P(A) = 2$$

$$\text{Basis for } R(A) = \left\{ \begin{pmatrix} 0, 1, 2, 0, -2 \\ 0, 0, 0, 1, 2 \end{pmatrix}, \right\} \quad \begin{matrix} \text{(Basis from nonzero rows} \\ \text{of RREF(A))} \end{matrix}$$

Note that

$$(0, 1, 2, 4, 6) = 1(0, 1, 2, 3, 4) + 1(0, 0, 0, 1, 2)$$

↗ ↘ ↙
 2nd row of A linearly independent 3rd row of A

Basis for $R(A) = \left\{ (0, 1, 2, 3, 4), (0, 0, 0, 1, 2) \right\}$ (Basis is not unique, but it is easier to just use nonzero rows of RREF(A) or REF(A) to get basis of $R(A)$.)

$$N(A) = \left\{ \begin{bmatrix} r \\ -2s+2t \\ s \\ -2t \\ t \end{bmatrix} \mid r, s, t \in \mathbb{R} \right\}$$

$$\text{Basis for } N(A) = \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ 0 \\ -2 \\ 1 \end{bmatrix} \right\} \Rightarrow \eta(A) = 3$$

Observe that: Number of columns of $A = \rho(A) + \eta(A)$.

In preceding example: $5 = 2 + 3$

Remark 7. Let $A \in M_n(\mathbb{R})$. The following are equivalent:

1. A is invertible;
2. A is row equivalent to I_n ($\text{RREF}(A) = I_n$);
3. for every b , there is a unique solution to $Ax = b$;
4. $Ax = 0$ only has the trivial solution;
5. for every $b \in \mathbb{R}^n$ is a linear combination of the columns of A ;
6. $\det A \neq 0$;
7. $\rho(A) = n$
8. the columns of A form a basis for \mathbb{R}^n ;
9. $\eta(A) = 0$

Remark 8. Let $A \in M_n(\mathbb{R})$. The following are equivalent:

1. A is not invertible;
2. A is row equivalent to a matrix with a row of 0s;
3. there is a b such that $Ax = b$ has either no solution or infinitely many solutions;
4. $Ax = 0$ only has infinitely many solutions;
5. there is a $b \in \mathbb{R}^n$ that is not a linear combination of the columns of A ;
6. $\det A = 0$;
7. $\rho(A) < n$
8. the columns of A do not form a basis for \mathbb{R}^n
9. $\eta(A) > 0$

Remark 9. Every solution to a linear system $Ax = b$ can be written in the form

$$x_p + x_n,$$

where x_p is a particular solution of $Ax = b$ and x_n is an element of the nullspace of A (solution of $Ax = 0$).

$A(x_p + x_n) = Ax_p + Ax_n = b + 0 = b \Rightarrow x_p + x_n$ is a solution of $Ax = b$.

Example 6. Find the solution set to the following systems of equations using the nullspace of the coefficient matrix of the given system:

1.

$$\underbrace{\begin{bmatrix} 1 & 1 & 2 \\ 1 & 2 & -1 \end{bmatrix}}_A \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 3 \end{bmatrix} \Rightarrow \underbrace{\begin{bmatrix} 1 & 0 & 5 & | & 5 \\ 0 & 1 & -3 & | & -1 \end{bmatrix}}_{RREF(A)}$$

$$N(A) = \left\{ \begin{bmatrix} -5r \\ 3r \\ r \end{bmatrix} \mid r \in \mathbb{R} \right\}$$

$$\text{Take } x_p = \begin{bmatrix} 5 \\ -1 \\ 0 \end{bmatrix}. \quad \therefore \text{ Solution set} = \begin{bmatrix} 5 \\ -1 \\ 0 \end{bmatrix} + \text{span} \left\{ \begin{bmatrix} -5 \\ 3 \\ 1 \end{bmatrix} \right\}$$

$x_n \in$

$\underbrace{N(A)}_{\text{N(A)}}$

2.

$$\underbrace{\begin{bmatrix} 1 & 1 \\ 1 & 2 \\ -2 & -3 \end{bmatrix}}_A \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -2 \\ -1 \\ 3 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 & -3 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

$$N(A) = \left\{ \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\} ; \quad x_p = \begin{bmatrix} -3 \\ 1 \end{bmatrix} \quad \therefore \text{ Solution set} = \begin{bmatrix} -3 \\ 1 \end{bmatrix} + \left\{ \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\}$$

$$= \left\{ \begin{bmatrix} -3 \\ 1 \end{bmatrix} \right\}$$

3.

$$\underbrace{\begin{bmatrix} 1 & 3 & 3 & 2 & -1 \\ 2 & 6 & 9 & 5 & 1 \\ -1 & -3 & 3 & 0 & 7 \end{bmatrix}}_A \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ -10 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 3 & 0 & 1 & -4 & | & 6 \\ 0 & 0 & 1 & \frac{1}{3} & 1 & | & -\frac{4}{3} \\ 0 & 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$N(A) = \left\{ \begin{bmatrix} -3r - s + 4t \\ r \\ -\frac{1}{3}s - t \\ s \\ t \end{bmatrix} \mid r, s, t \in \mathbb{R} \right\}$$

$\underbrace{N(A)}_{N(A)}$

$$x_p = \begin{bmatrix} 6 \\ 0 \\ -\frac{4}{3} \\ 0 \\ 0 \end{bmatrix} \Rightarrow \text{solution set} = \begin{bmatrix} 6 \\ 0 \\ -\frac{4}{3} \\ 0 \\ 0 \end{bmatrix} + \text{span} \left\{ \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ -\frac{1}{3} \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 4 \\ 0 \\ -1 \\ 0 \\ 1 \end{bmatrix} \right\}$$