

Lecture 2

Vectors and Spans

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Based on Dr. Ralph Chikhany's Slide

Reminders

- Get access to Gradescope, Campuswire.
- Obtain the textbook.
- Problem Set 1 due by 11.59 pm on Friday (NY time). *2 Weeks from Now*
 - ✓ Late work policy applies.
- Recap Quiz 1 due by 11.59 pm on Sunday (NY time). *Next Week*
 - ❖ Late work policy does not apply.
- Recap Quiz is timed.
 - ❑ Once you start, you have 60 minutes to finish it (even if you close the tab)

Latex -> Overleaf -> Copy (Not Required. pdf version provided)

Linear HW2

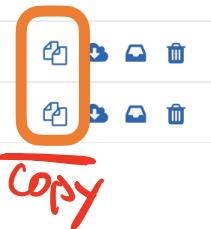
Linear HW1

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You can put what you want to recap in the (anonymous) form.



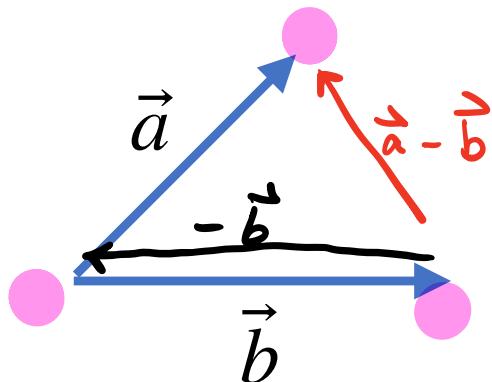
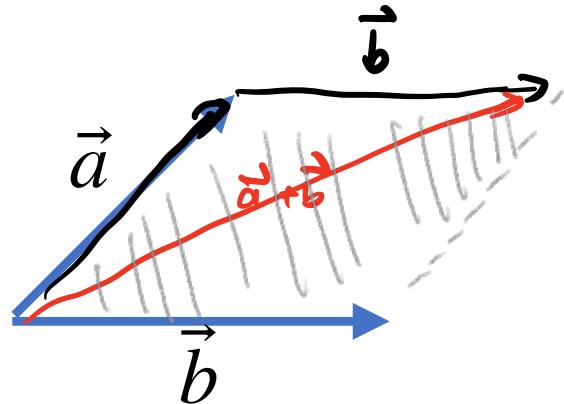
NYU

ReCap

Course notes adapted from *Introduction to Linear Algebra* by Strang (5th ed),
N. Hammoud's NYU lecture notes, and *Interactive Linear Algebra* by
Margalit and Rabinoff, in addition to our text

Vector Addition

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} + \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} a+x \\ b+y \\ c+z \end{pmatrix}$$



- Can I add \mathbb{R}^2 vector with \mathbb{R}^3 vector? **No**
- \mathbb{R}^n can only add with \mathbb{R}^n
- × add with \mathbb{R}^n if $n \neq m$.

parallelogram Rule :

$$\vec{a} + \vec{b} = ? \rightarrow$$

$$\underline{\vec{a} - \vec{b}} = ?$$

$$\vec{a} + (-\vec{b})$$

$$\underline{\vec{a} - \vec{a}} = ? \quad \vec{0}$$

$\vec{0}$ is not 0

Scalar vector multiplication

$$c \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} c \cdot x \\ c \cdot y \\ c \cdot z \end{pmatrix}$$

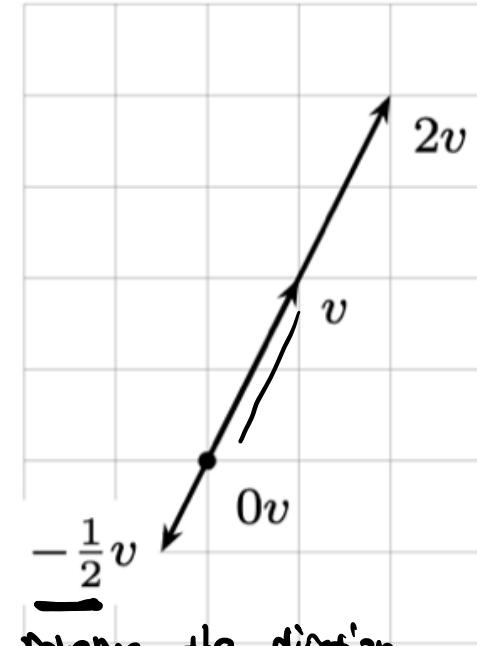
just change the length, but the same direction.

$$0 \cdot \vec{v} = \vec{0} \text{ is not } 0$$

$$c(\vec{a} + \vec{b}) = c\vec{a} + c\vec{b} \quad (\checkmark)$$

$$\begin{aligned} c\left(\begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} a \\ b \end{pmatrix}\right) &= c \begin{pmatrix} x+a \\ y+b \end{pmatrix} = \begin{pmatrix} c(x+a) \\ c(y+b) \end{pmatrix} \\ &= \begin{pmatrix} cx \\ cy \end{pmatrix} + \begin{pmatrix} ca \\ cb \end{pmatrix} \end{aligned}$$

Some multiples of v .



reverse the direction.

Dot Product

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \bullet \begin{pmatrix} x \\ y \\ z \end{pmatrix} = ax + by + cz.$$

$$= \begin{pmatrix} a \cdot x \\ b \cdot y \\ c \cdot z \end{pmatrix}$$

is scalar is not vector

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \cdot \begin{pmatrix} x \\ y \\ z \end{pmatrix} = ax + by + cz$$

weights or coef.

it is linear combination of x, y, z

Dot product is a linear combination

"useful to understand like this in lecture"

Dot Product

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \bullet \begin{pmatrix} x \\ y \\ z \end{pmatrix} = ax + by + cz$$

Example 3 Dot products enter in economics and business. We have three goods to buy and sell. Their prices are (p_1, p_2, p_3) for each unit—this is the “price vector” p . The quantities we buy or sell are (q_1, q_2, q_3) —positive when we sell, negative when we buy. *Selling q_1 units at the price p_1 brings in $q_1 p_1$.* The total income (quantities q times prices p) is *the dot product $q \cdot p$ in three dimensions:*

$$\text{Income} = \underset{\text{quantities}}{(q_1, q_2, q_3)} \cdot \underset{\text{price}}{(p_1, p_2, p_3)} = q_1 p_1 + q_2 p_2 + q_3 p_3 = \underline{\text{dot product.}}$$

Dot Product

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \cdot \begin{pmatrix} x \\ y \\ z \end{pmatrix} = ax + by + cz$$

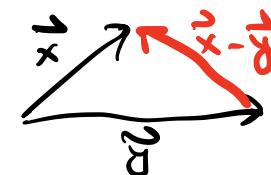
Length

$$\|\vec{v}\| = \sqrt{\vec{v} \cdot \vec{v}}$$

vector
scalar

Distance

$$\text{dist } (\vec{x}, \vec{y}) = \|\vec{x} - \vec{y}\|$$



Unit Vector: vector whose length is 1

$\frac{\vec{x}}{\|\vec{x}\|}$ is the unit vector in the same direction as \vec{x}

① if vector \vec{v}

② if scalar c

$|c|$: absolute value

Ex $\|\vec{a} + \vec{b}\|$

vector
vector

$|\vec{a} \cdot \vec{b}|$

scalar
 $\|\vec{v}\|$ And $|c|$

with same direction

What is the unit vector of $(1,1)$?

length of $(1,1)$ is $\sqrt{2}$

$$\frac{(1)}{\sqrt{2}} = \left(\begin{array}{c} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{array} \right)$$

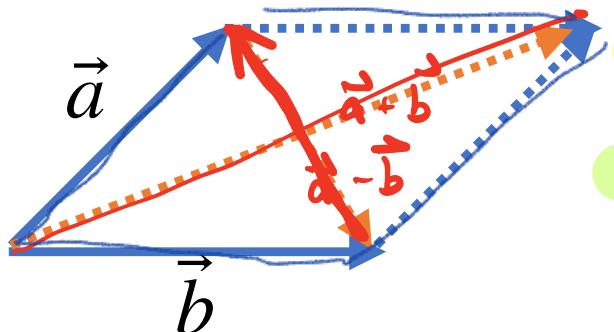
Dot Product

Communicative $\vec{a} \cdot \vec{b} = \vec{b} \cdot \vec{a}$

Distributive $(\vec{a} + \vec{b}) \cdot \vec{c} = \vec{a} \cdot \vec{c} + \vec{b} \cdot \vec{c}$

L.C $(c_1 \vec{a} + c_2 \vec{b}) \cdot \vec{c} = \underline{c_1} \vec{a} \cdot \vec{c} + \underline{c_2} \vec{b} \cdot \vec{c}$

Example $\|\vec{a} + \vec{b}\|^2 + \|\vec{a} - \vec{b}\|^2 = (\vec{a} + \vec{b}) \cdot (\vec{a} + \vec{b}) + (\vec{a} - \vec{b}) \cdot (\vec{a} - \vec{b})$



$$\vec{a} \cdot \vec{a} + 2\vec{a} \cdot \vec{b} + \vec{b} \cdot \vec{b}$$

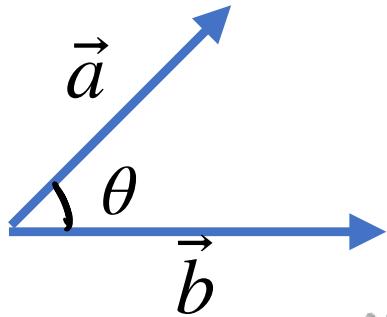
$$\vec{a} \cdot \vec{a} - 2\vec{a} \cdot \vec{b} + \vec{b} \cdot \vec{b}$$

$$2\|\vec{a}\|^2$$

$$2\|\vec{b}\|^2$$

$$\Delta \|\vec{a} + \vec{b}\|^2 + \|\vec{a} - \vec{b}\|^2 = 2 \cdot \|\vec{a}\|^2 + 2 \cdot \|\vec{b}\|^2$$

Angle



$$\textcircled{1} \text{ Orthogonal } \vec{a} \perp \vec{b} = 0 \\ \Leftrightarrow \|\vec{a} + \vec{b}\|^2 = \|\vec{a}\|^2 + \|\vec{b}\|^2 \Leftrightarrow \vec{a} \cdot \vec{b} = 0 \\ \textcircled{2} \cos \theta = \frac{\vec{a} \cdot \vec{b}}{\|\vec{a}\| \cdot \|\vec{b}\|} = \frac{(\vec{c} \cdot \vec{a}) \cdot \vec{b}}{\|\vec{c} \cdot \vec{a}\| \cdot \|\vec{b}\|} \\ = \frac{\cancel{(\vec{a} \cdot \vec{b})}}{\|\vec{a}\| \cdot \|\vec{b}\|}$$

angle between \vec{a} and \vec{b} = $\dots \cos \vec{a}$ and \vec{b}
($c > 0$)

How to decide whether θ is larger than $\frac{\pi}{2}$

$$\theta > \frac{\pi}{2} \Leftrightarrow \cos \theta < 0 \Leftrightarrow \vec{a} \cdot \vec{b} < 0$$

the x-axis of \vec{a}
is negative.



$$\vec{a} = \begin{pmatrix} a_x \\ a_y \end{pmatrix} \quad \vec{a} \cdot \vec{i} = \begin{pmatrix} a_x \\ a_y \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} = a_x < 0$$

Harder Question

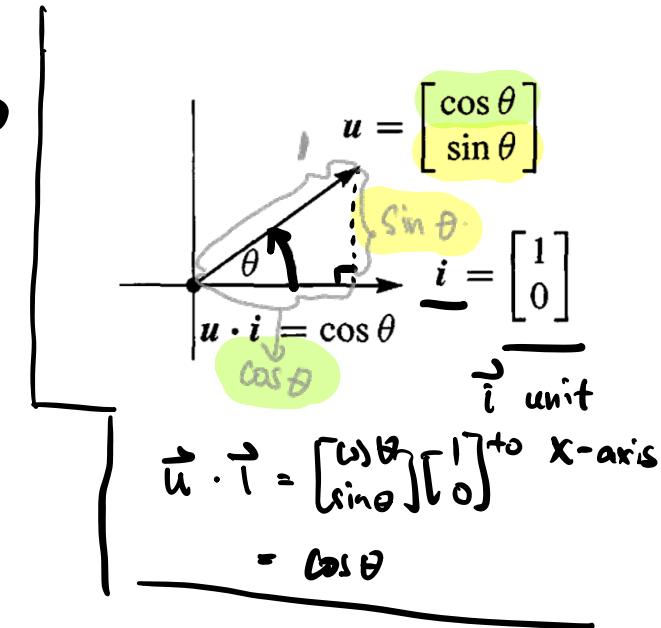
What is the unit vector parallel/orthogonal to (4,3)?

$$\vec{x} \rightarrow \frac{\vec{x}}{\|\vec{x}\|} \cdot \left\| \begin{pmatrix} 4 \\ 3 \end{pmatrix} \right\| = 5 \rightarrow \begin{pmatrix} 4/5 \\ 3/5 \end{pmatrix}$$

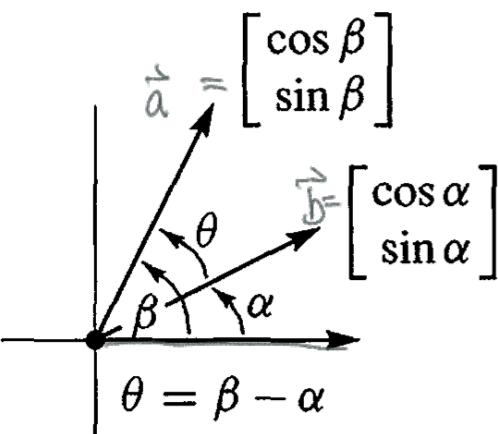
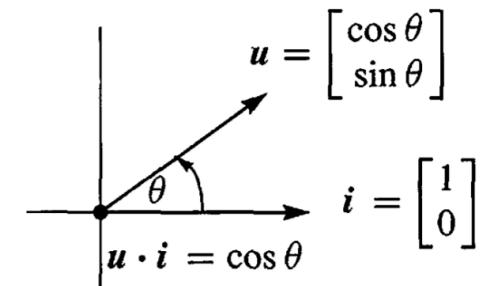
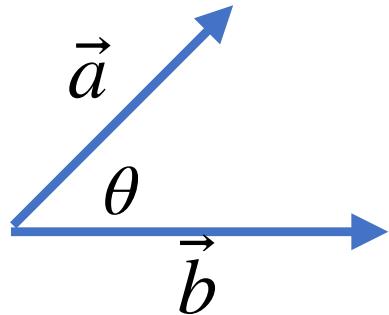
Harder ? orthogonal one.

$$\begin{pmatrix} -3/5 \\ 4/5 \end{pmatrix} \text{ check } \begin{pmatrix} -3/5 \\ 4/5 \end{pmatrix} \cdot \begin{pmatrix} 4 \\ 3 \end{pmatrix} = -3/5 \times 4 + 4/5 \times 3 = -12/5 + 12/5 = 0$$

Why? in later of lectures



Angle



calculate $\cos(\beta - \alpha)$

The angle ^{between} \vec{a}, \vec{b} is $\theta = \beta - \alpha$

$$\cos(\beta - \alpha) = \frac{\vec{a} \cdot \vec{b}}{\|\vec{a}\| \cdot \|\vec{b}\|} = \frac{\begin{bmatrix} \cos \beta \\ \sin \beta \end{bmatrix} \cdot \begin{bmatrix} \cos \alpha \\ \sin \alpha \end{bmatrix}}{\|\vec{a}\| \cdot \|\vec{b}\|}$$

cos β cos α
sin β sin α

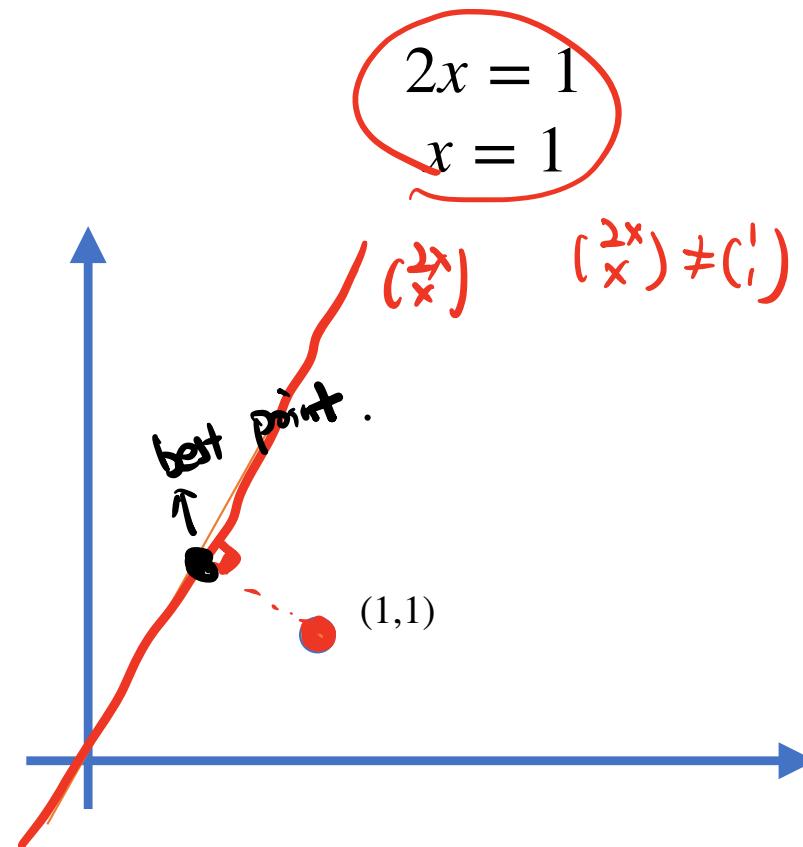
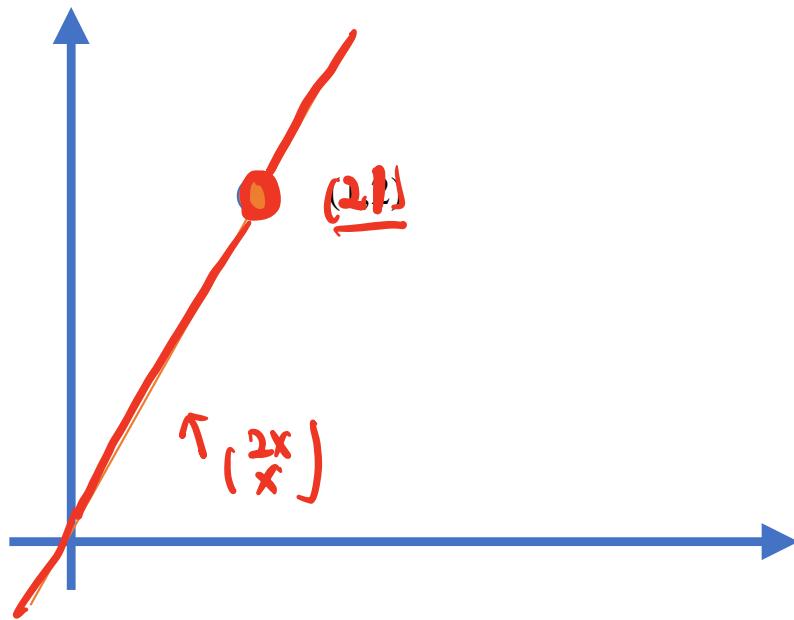
cos β · sin α + sin β · cos α

Motivation: Best fit of linear equation

Not Required

overdetermined linear system

$$\begin{aligned} 2x &= 2 \\ x &= 1 \end{aligned} \quad \stackrel{x=1}{\Rightarrow} \quad \left(\begin{matrix} 2x \\ x \end{matrix} \right) = \left(\begin{matrix} 2 \\ 1 \end{matrix} \right)$$



Example

1.2 C Find a vector $\underline{\underline{x}} = (c, d)$ that has dot products $\underline{\underline{x}} \cdot \underline{\underline{r}} = 1$ and $\underline{\underline{x}} \cdot \underline{\underline{s}} = 0$ with the given vectors $\underline{\underline{r}} = (2, -1)$ and $\underline{\underline{s}} = (-1, 2)$.

How is this question related to Example 1.1 C, which solved $c\underline{v} + d\underline{w} = \underline{b} = (1, 0)$?

$$\begin{aligned}\underline{\underline{x}} \cdot \underline{\underline{r}} &= \begin{pmatrix} c \\ d \end{pmatrix} \begin{pmatrix} 2 \\ -1 \end{pmatrix} = 2c - d = 1 \\ \underline{\underline{x}} \cdot \underline{\underline{s}} &= \begin{pmatrix} c \\ d \end{pmatrix} \begin{pmatrix} -1 \\ 2 \end{pmatrix} = -c + 2d = 0\end{aligned}$$

→ $c \cdot \begin{bmatrix} 2 \\ -1 \end{bmatrix} + d \cdot \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

L.C. /Linear System .
by lectures 3. Matrices.

1.1 C Find two equations for the unknowns c and d so that the linear combination $c\underline{v} + d\underline{w}$ equals the vector \underline{b} :

$$\underline{v} = \begin{bmatrix} 2 \\ -1 \end{bmatrix} \quad \underline{w} = \begin{bmatrix} -1 \\ 2 \end{bmatrix} \quad \underline{b} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}.$$

'the same'

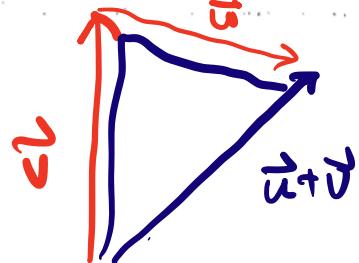
Inequalities

SCHWARZ INEQUALITY

$$|\underline{v \cdot w}| \leq \underline{\|v\|} \underline{\|w\|}$$
$$|\cos \theta| < 1 \Rightarrow \frac{|v \cdot w|}{\|v\| \cdot \|w\|} < 1$$

TRIANGLE INEQUALITY

$$\|v + w\| \leq \underline{\|v\|} + \underline{\|w\|}$$



$$\|\vec{u} + \vec{v}\| \leq \|\vec{u}\| + \|\vec{v}\|$$

Example 6 The dot product of $v = (a, b)$ and $w = (b, a)$ is $2ab$. Both lengths are $\sqrt{a^2 + b^2}$. The Schwarz inequality in this case says that $2ab \leq a^2 + b^2$.

Reminder: Linear Combination

$$\vec{w} = c_1 \vec{v}_1 + c_2 \vec{v}_2 + \cdots + c_p \vec{v}_p$$

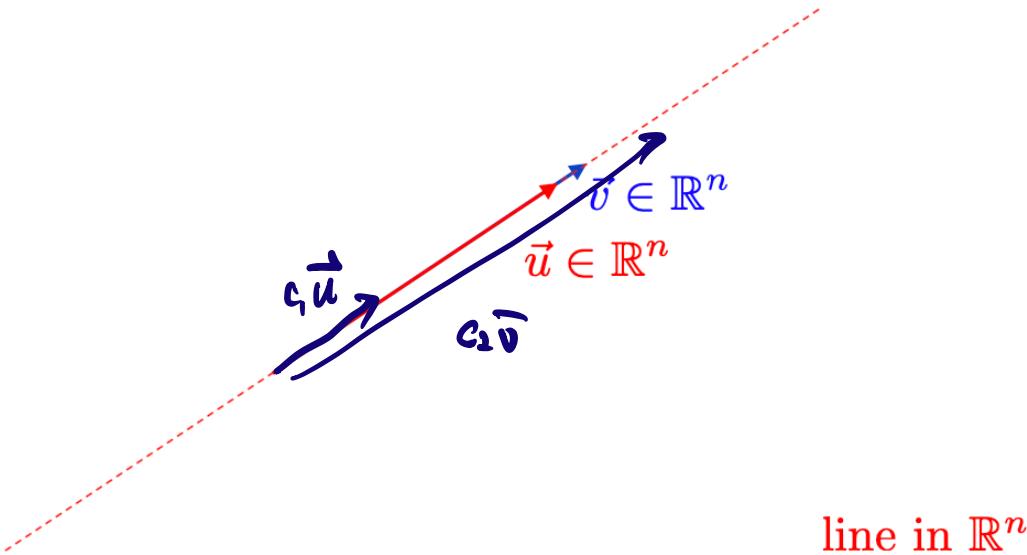
where c_1, c_2, \dots, c_p are scalars, $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p$ are vectors in \mathbf{R}^n , and w is a vector in \mathbf{R}^n .

Definition

We call w a **linear combination** of the vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p$. The scalars c_1, c_2, \dots, c_p are called the **weights** or **coefficients**.

Geometric Interpretation of Linear Combinations

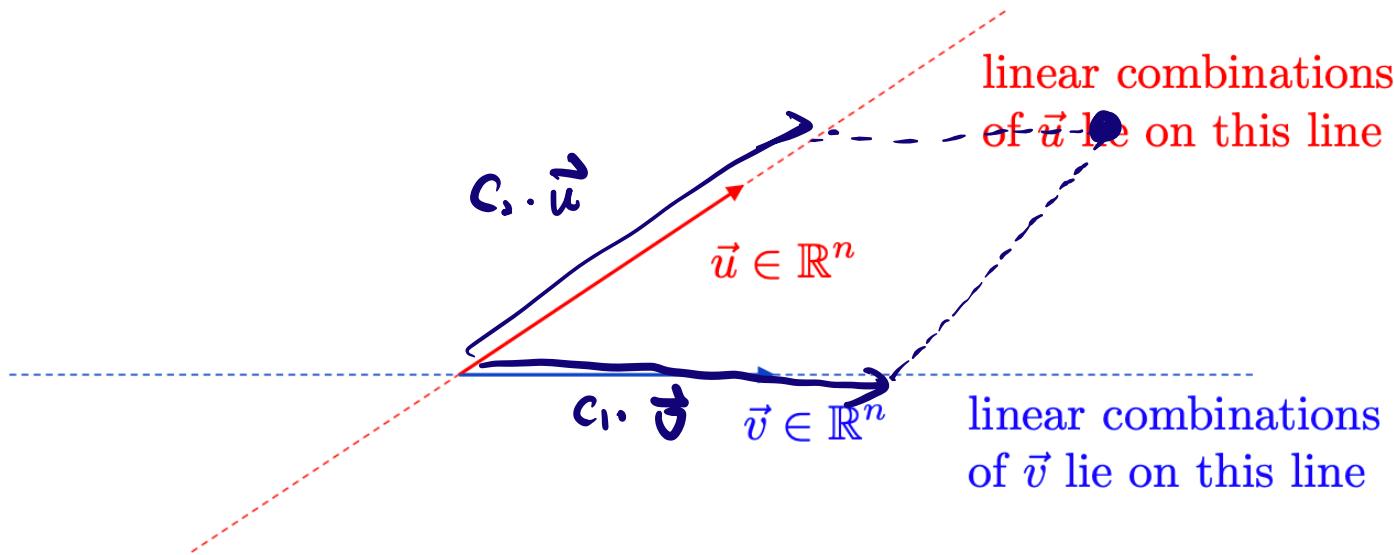
$\vec{u} \parallel \vec{v} \Rightarrow$ L.C. will form a line in \mathbb{R}^n



line in \mathbb{R}^n

Geometric Interpretation of Linear Combinations

if $\vec{u} \neq \vec{v}$ L.C. forms the whole \mathbb{R}^2



linear combinations of \vec{u} and \vec{v} lie on a plane in \mathbb{R}^2

Transfer Linear Equation to a Linear Combination Problem

$$\begin{aligned} 2x + y &= 1 \\ x + y &= 1 \end{aligned}$$

$$\Leftrightarrow x \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} + y \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

↑ ↓
the same

$$\Leftrightarrow \left\{ \begin{array}{l} \text{is } \begin{pmatrix} 1 \\ 1 \end{pmatrix} \text{ be represented by L.C. of} \\ \text{vector } \begin{pmatrix} 2 \\ 1 \end{pmatrix} \text{ and } \begin{pmatrix} 1 \\ 1 \end{pmatrix} ? \end{array} \right.$$

$$\underline{\begin{pmatrix} 1 \\ 1 \end{pmatrix}} = x \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} + y \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} \cancel{2x+y} \\ \cancel{x+y} \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ 1 \end{pmatrix} = x \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} + y \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 2x+y \\ x+2y \end{pmatrix} \Rightarrow \begin{cases} 2x+y=1 \\ x+2y=1 \\ 2x+3y=0 \end{cases}$$



Spans

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N. Hammoud's NYU lecture notes, and *Interactive Linear Algebra* by
Margalit and Rabinoff, in addition to our text

Reminder: Linear Combination

$$w = c_1 v_1 + c_2 v_2 + \cdots + c_p v_p$$

where c_1, c_2, \dots, c_p are scalars, v_1, v_2, \dots, v_p are vectors in \mathbf{R}^n , and w is a vector in \mathbf{R}^n .

Definition

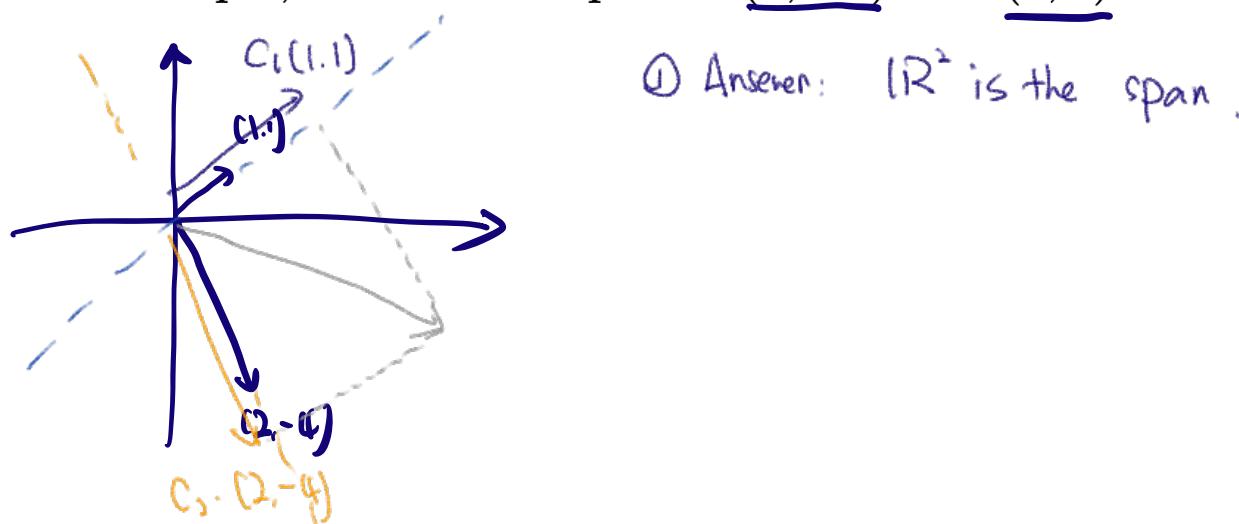
We call w a **linear combination** of the vectors v_1, v_2, \dots, v_p . The scalars c_1, c_2, \dots, c_p are called the **weights** or **coefficients**.

Span

Let $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ be a set of vectors in \mathbb{R}^n . We define

$\text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\}$ = set of all linear combinations of $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$

For example, what is the span of $(2, -4)$ and $(1, 1)$?



Span

Let $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ be a set of vectors in \mathbb{R}^n . We define

$\text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\}$ = set of all linear combinations of $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$

Is $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ in the span of $\begin{bmatrix} 2 \\ 4 \end{bmatrix}$?

Algebraen: is there a scalar c

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} = c \cdot \begin{bmatrix} 2 \\ 4 \end{bmatrix} ? \quad \text{Yes, } 0 = \frac{1}{2}$$

Is $\begin{bmatrix} 1 \\ -2 \end{bmatrix}$ in the span of $\begin{bmatrix} 2 \\ 4 \end{bmatrix}$?

$$\begin{bmatrix} 1 \\ -2 \end{bmatrix} = c \cdot \begin{bmatrix} 2 \\ 4 \end{bmatrix} ? \quad \text{No} \quad \begin{bmatrix} 1 \\ -2 \end{bmatrix} \text{ is not in span.}$$

Span

Let $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ be a set of vectors in \mathbb{R}^n . We define

$\text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\}$ = set of all linear combinations of $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$

Is $\begin{bmatrix} 4 \\ -2 \end{bmatrix}$ in the span of $\begin{bmatrix} 2 \\ -4 \end{bmatrix}$ and $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$?

Is there c_1 and c_2 s.t. $\begin{bmatrix} 4 \\ -2 \end{bmatrix} = c_1 \begin{bmatrix} 2 \\ -4 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ in Lecture 4

Linear System. For Now Guess! $c_1 = 1, c_2 = 2$.

More Precise Definition

Definition

Let v_1, v_2, \dots, v_p be vectors in \mathbf{R}^n . The **span** of v_1, v_2, \dots, v_p is the collection of all linear combinations of v_1, v_2, \dots, v_p , and is denoted $\text{Span}\{v_1, v_2, \dots, v_p\}$. In symbols:

$$\rightarrow \text{Span}\{v_1, v_2, \dots, v_p\} = \left\{ x_1 v_1 + x_2 v_2 + \cdots + x_p v_p \mid x_1, x_2, \dots, x_p \text{ in } \mathbf{R} \right\}.$$

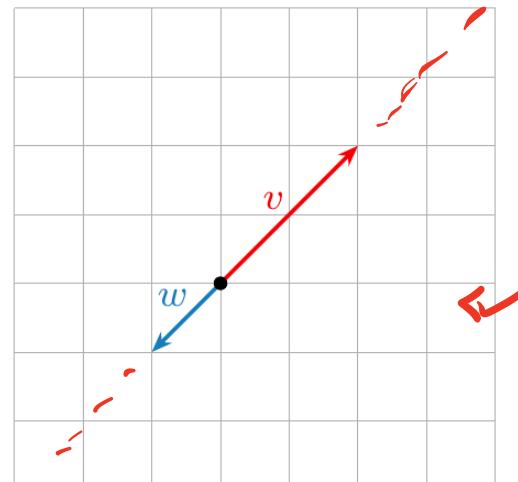
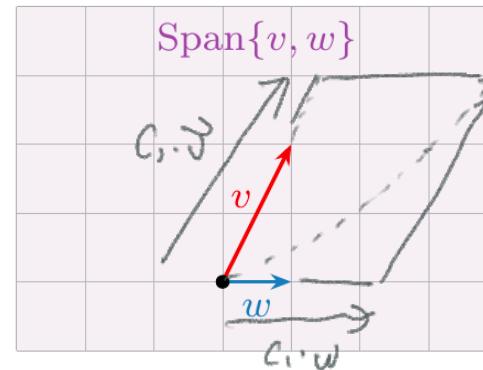
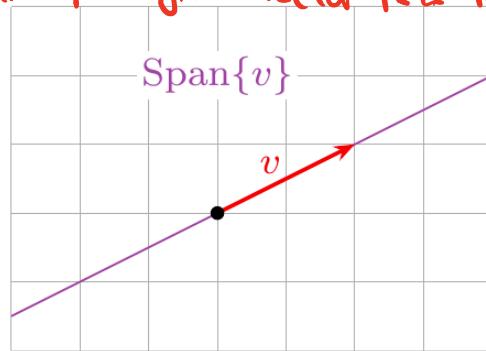
Synonyms: $\text{Span}\{v_1, v_2, \dots, v_p\}$ is the subset **spanned by** or **generated by** v_1, v_2, \dots, v_p .

This is the first of several definitions in this class that you simply **must learn**. I will give you other ways to think about Span, and ways to draw pictures, but *this is the definition*. Having a vague idea what Span means will not help you solve any exam problems!

Span in \mathbb{R}^2

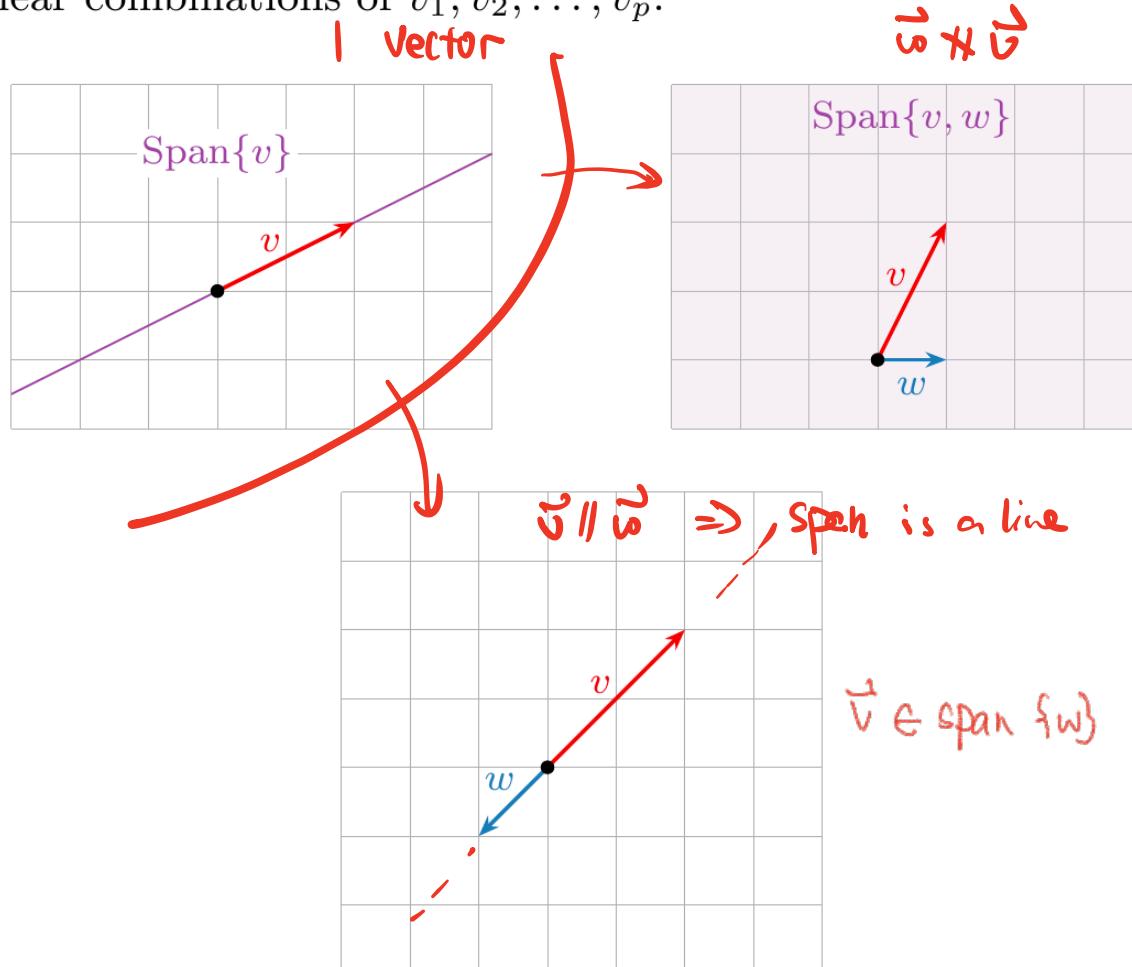
Drawing a picture of $\text{Span}\{v_1, v_2, \dots, v_p\}$ is the same as drawing a picture of all linear combinations of v_1, v_2, \dots, v_p .

Span of a single vector is a line.

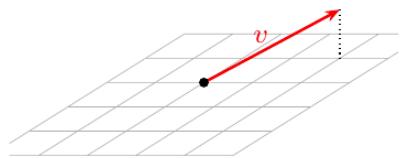


Span in \mathbb{R}^2

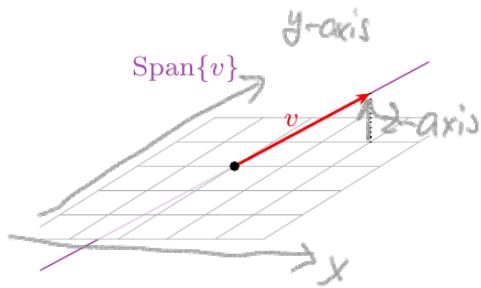
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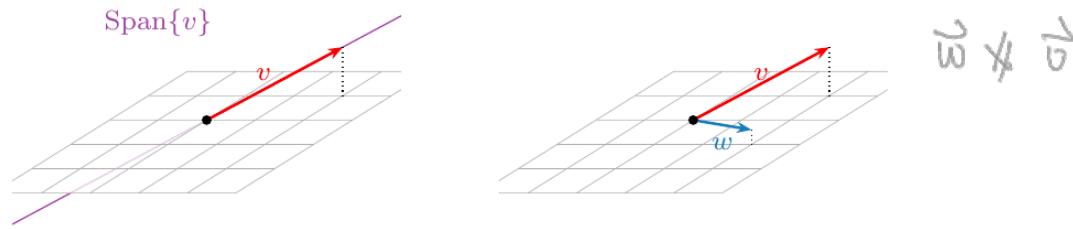
Span in \mathbb{R}^3



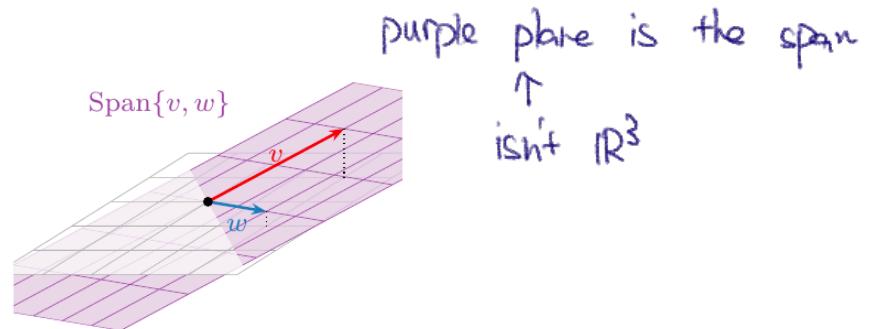
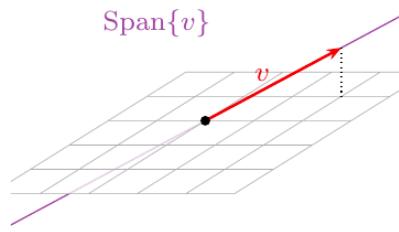
Span in \mathbb{R}^3



Span in \mathbb{R}^3

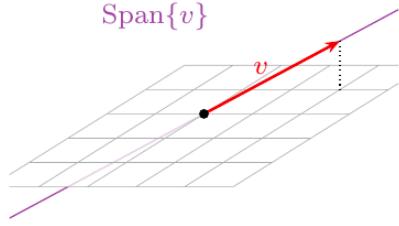


Span in \mathbb{R}^3

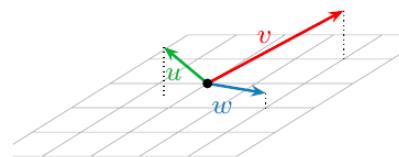
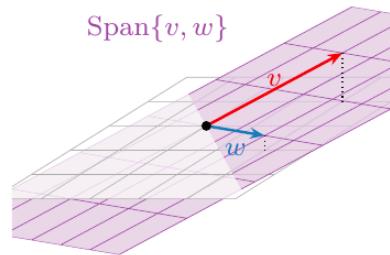


Span in \mathbb{R}^3

$\text{Span}\{v\}$

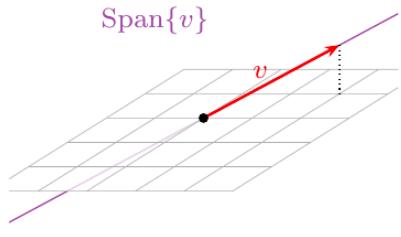


$\text{Span}\{v, w\}$

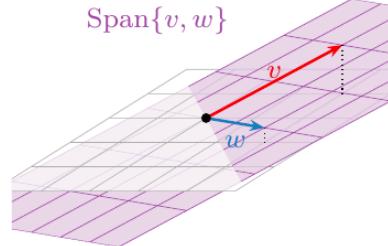


Span in \mathbb{R}^3

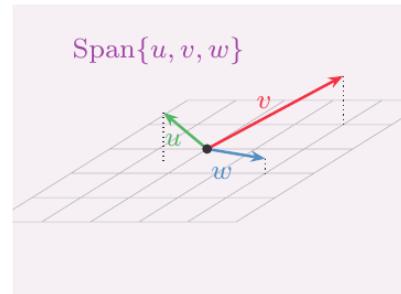
Span{ v }



Span{ v, w }

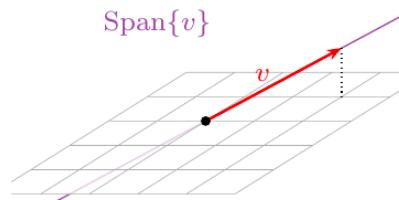


Span{ u, v, w }



Span in \mathbb{R}^3

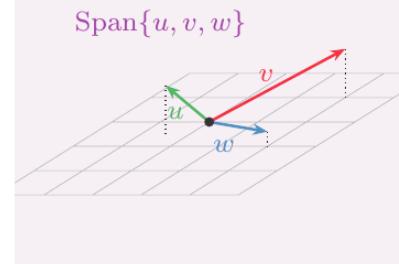
Span{ v }



Case 1

\vec{u} is not in the plane

Span{ u, v, w }

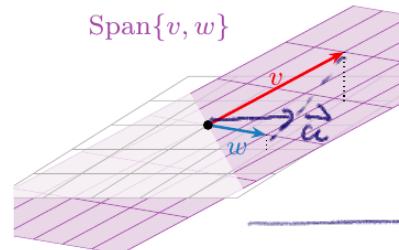


is not in
↓

$\vec{u} \notin \text{span}\{v, w\}$

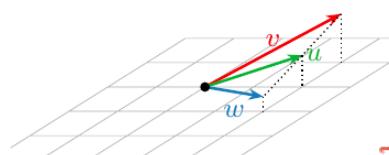
then $\text{span}\{\vec{u}, \vec{v}, \vec{w}\}$ is the \mathbb{R}^3

Span{ v, w }



Case 2

\vec{u} lies on plane, the span will not change.

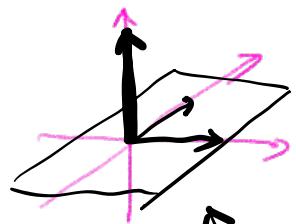


$\vec{u} \in \text{span}\{v, w\}$

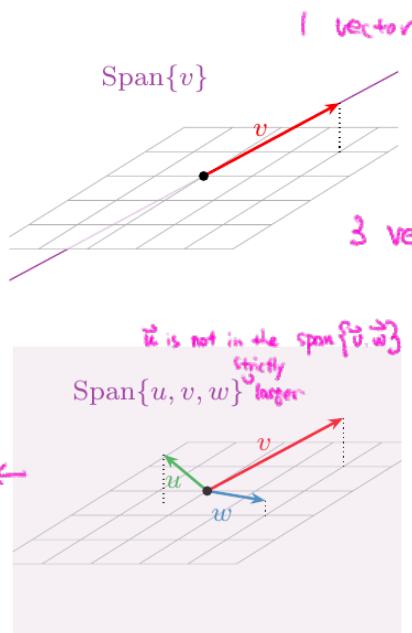
if \vec{u} is in the span { v, w }

span { u, v, w } is the same as span { v, w }

Span in \mathbb{R}^3



whole \mathbb{R}^3 space

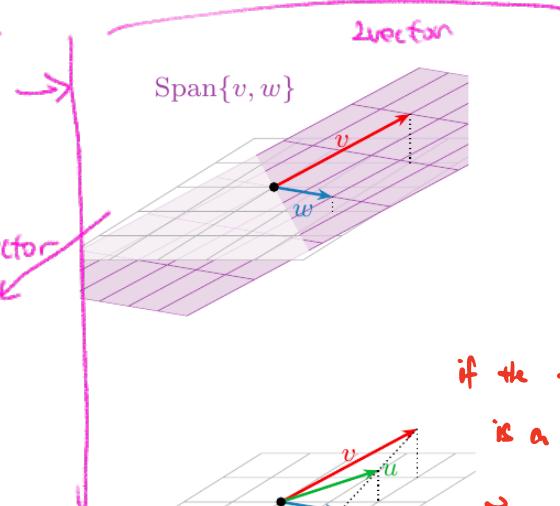


if $\vec{x} \in \text{span}\{\vec{v}, \vec{u}, \vec{w}\}$

$$\vec{x} = c_1 \vec{u} + c_2 \vec{w} + c_3 \vec{v}$$

$$= c_1 \vec{u} + c_2 \vec{w} + c_3 (a_1 \vec{u} + a_2 \vec{w})$$

$$= (c_1 + c_3 a_1) \vec{u} + (c_2 + c_3 a_2) \vec{w}$$



if the third vector \vec{v}
is a L.C. of \vec{u}, \vec{w}

\vec{v} is not helpful
the span is still a plane.

Then $\vec{v} = a_1 \vec{u} + a_2 \vec{w}$

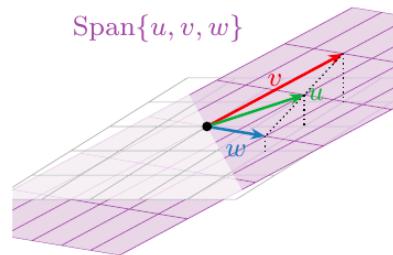
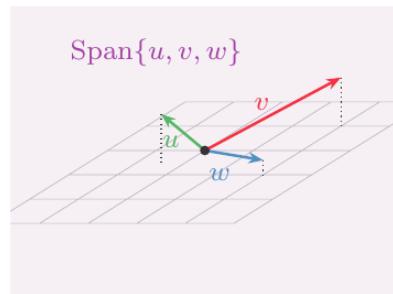
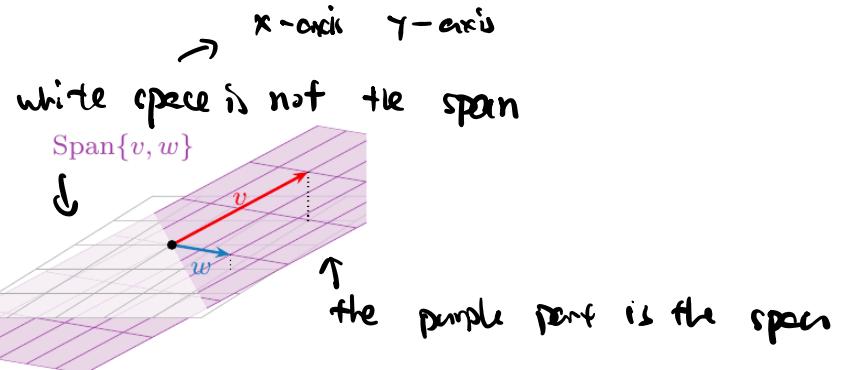
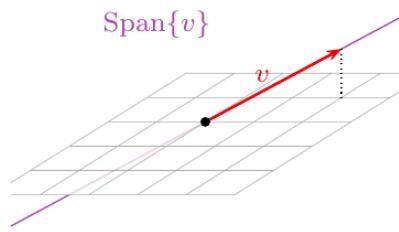
then $\text{span}\{\vec{v}, \vec{u}, \vec{w}\} = \text{span}\{\vec{u}, \vec{w}\}$

if $\vec{x} \in \text{span}\{\vec{u}, \vec{w}\}$

$$\vec{x} = c_1 \cdot \vec{u} + c_2 \cdot \vec{w} = \vec{0} + \dots = 0 \cdot \vec{v} + c_1 \cdot \vec{u} + c_2 \cdot \vec{w}$$

$$\Rightarrow \vec{x} \in \text{span}\{\vec{v}, \vec{u}, \vec{w}\}$$

Span in \mathbb{R}^3





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Questions?