

# Chapter 3: Vector Spaces

- ① A nonempty set  $V$  of objects (called elements or vectors) is called a **vector space** over the scalars  $\mathbb{F}$  ( $\mathbb{F} = \mathbb{R}$  or  $\mathbb{C}$ ) if the following axioms are satisfied.
- ② **Closure axioms:**
  - i. (closure under vector addition) For every pair of elements  $x, y \in V$  there is a unique element  $x + y \in V$  called the **sum of  $x$  and  $y$** .
  - ii. (closure under scalar multiplication of vectors by elements of  $\mathbb{F}$ ) For every  $x \in V$  and every scalar  $\alpha \in \mathbb{F}$  there is a unique element  $\alpha x \in V$  called the **product of  $\alpha$  and  $x$** .
- ③ **Axioms for vector addition:**
  - iii. (commutative law)  $x + y = y + x$  for all  $x, y \in V$ .
  - iv. (associative law)  $x + (y + z) = (x + y) + z$  for all  $x, y, z \in V$ .
  - v. (existence of zero element) There exists an element  $0$  in  $V$  such that  $x + 0 = 0 + x = x$  for all  $x \in V$ .
  - vi. (existence of inverse or negatives) For  $x \in V$  there exists an element written as  $-x \in V$  such that  $x + (-x) = 0$ .

# Vector Spaces: Definition

## 1 Axioms for scalar multiplication:

vii. (associativity) For all  $\alpha, \beta \in \mathbb{F}$ ,  $x \in V$ ,

$$\alpha(\beta x) = (\alpha\beta)x.$$

viii. (distributive law for addition in  $V$ ) For all  $x, y \in V$  and  $\alpha \in \mathbb{F}$ ,

$$\alpha(x + y) = \alpha x + \alpha y.$$

ix. (distributive law for addition in  $\mathbb{F}$ ) For all  $\alpha, \beta \in \mathbb{F}$  and  $x \in V$ ,

$$(\alpha + \beta)x = \alpha x + \beta x.$$

x. (existence of identity for multiplication) For all  $x \in V$ ,

$$1x = x.$$

2 When  $\mathbb{F} = \mathbb{R}$  we say that  $V$  is a **real vector space**.

3 If we replace real numbers in the above definition by complex numbers then we get the definition of a **complex vector space**.

# Vector Spaces: Examples

- ① In the examples below we leave the verification of the vector addition and scalar multiplication axioms as exercises.
- ②  $V = \mathbb{R}$ ,  $\mathbb{F} = \mathbb{R}$  with ordinary addition and multiplication as vector addition and scalar multiplication. This gives a real vector space.
- ③  $V = \mathbb{C}$ ,  $\mathbb{F} = \mathbb{C}$  with ordinary addition and multiplication as vector addition and scalar multiplication. This gives a complex vector space.
- ④  $V = \mathbb{C}$ ,  $\mathbb{F} = \mathbb{R}$  with ordinary addition and multiplication as vector addition and scalar multiplication. This gives a real vector space.
- ⑤  $V = \mathbb{R}^n = \{[a_1, a_2, \dots, a_n] \mid a_1, \dots, a_n \in \mathbb{R}\}$ ,  $\mathbb{F} = \mathbb{R}$  with addition of row vectors as vector addition and multiplication of a row vector by a real number as scalar multiplication. This gives a real vector space.
- ⑥ We can similarly define a real vector space of column vectors with  $n$  real components.
- ⑦ Depending on the context  $\mathbb{R}^n$  could refer to either row vectors or column vectors with  $n$  real components.

# Vector Spaces: Examples

- ❶  $V = \mathbb{C}^n = \{[a_1, a_2, \dots, a_n] \mid a_1, \dots, a_n \in \mathbb{C}\}$ ,  $\mathbb{F} = \mathbb{C}$  with addition of row vectors as vector addition and multiplication of a row vector by a complex number as scalar multiplication. This gives a complex vector space.
- ❷ We can similarly define a complex vector space of column vectors with  $n$  complex components.
- ❸ Depending on the context  $\mathbb{C}^n$  could refer to either row vectors or column vectors with  $n$  complex components.
- ❹ Let  $a < b$  be real numbers and set  $V = \{f : [a, b] \rightarrow \mathbb{R}\}$ ,  $\mathbb{F} = \mathbb{R}$ . If  $f, g \in V$  then we set  $(f + g)(x) = f(x) + g(x)$  for all  $x \in [a, b]$ . If  $a \in \mathbb{R}$  and  $f \in V$  then  $(af)(x) = af(x)$  for all  $x \in [a, b]$ . This gives a real vector space. Here  $V$  is also denoted by  $\mathbb{R}^{[a,b]}$ .
- ❺ Let  $t$  be an indeterminate. The set  $\mathcal{P}_n(\mathbb{R}) = \{a_0 + a_1 t + \dots + a_n t^n \mid a_0, a_1, \dots, a_n \in \mathbb{R}\}$  is a real vector space under usual addition of polynomials and multiplication of polynomials with real numbers.

# Vector Spaces: Examples

- ①  $C[a, b] := \{f : [a, b] \rightarrow \mathbb{R} \mid f \text{ is continuous on } [a, b]\}$  is a real vector space under addition and scalar multiplication defined in item 4 of the last slide.
- ②  $V = \{f : [a, b] \rightarrow \mathbb{R} \mid f \text{ is differentiable at } x \in [a, b], x \text{ fixed}\}$  is a real vector space under the operations described in item 4 of the last slide.
- ③ The set of all solutions to the differential equation  $y'' + ay' + by = 0$  where  $a, b \in \mathbb{R}$  form a real vector space. More generally, in this example we can take  $a = a(x)$ ,  $b = b(x)$  suitable functions of  $x$ .
- ④ Let  $V = M_{m \times n}(\mathbb{R})$  denote the set of all  $m \times n$  matrices with real entries. Then  $V$  is a real vector space under usual matrix addition and multiplication of a matrix by a real number.
- ⑤ The above examples indicate that the notion of a vector space is quite general.
- ⑥ A result proved for vector spaces will simultaneously apply to all the above different examples.

# Subspace of a Vector Space

- ① **Exercise:** Using only the vector space axioms show that  $0_{\mathbb{F}} \cdot u = 0_V$  and  $\alpha \cdot 0_V = 0_V$  for all  $u \in V$  and  $\alpha \in \mathbb{F}$ . Note that  $0_{\mathbb{F}}$  is the zero element of the set  $\mathbb{F}$  ( $\mathbb{R}$  or  $\mathbb{C}$ ) of the scalars and  $0_V$  is the zero vector of the vector space  $V$ .
- ② Let  $V$  be a vector space over  $\mathbb{F}$ .
- ③ A nonempty subset  $W$  of  $V$  is called a **subspace** of  $V$  if
  - i.  $0 \in W$
  - ii.  $u, v \in W$  implies  $u + v \in W$
  - iii.  $u \in W, \alpha \in \mathbb{F}$  implies  $\alpha u \in W$ .
- ④ Before giving examples we discuss an important notion.
- ⑤ **Linear span:**
- ⑥ Let  $V$  be a vector space over  $\mathbb{F}$ . Let  $x_1, \dots, x_n$  be vectors in  $V$  and let  $c_1, \dots, c_n \in \mathbb{F}$ .
- ⑦ The vector  $\sum_{i=1}^n c_i x_i \in V$  is called a **linear combination** of  $x_i$ 's and  $c_i$  is called the **coefficient** of  $x_i$  in this linear combination.
- ⑧ Let  $S$  be a subset of a vector space  $V$  over  $\mathbb{F}$ .

# Subspace of a Vector Space: Linear Span

- ① The **linear span** of  $S$  is the subset of all vectors in  $V$  expressible as linear combinations of finitely many elements in  $S$ , i.e.,

$$L(S) = \left\{ \sum_{i=1}^n c_i x_i \mid n \geq 1, x_1, x_2, \dots, x_n \in S \text{ and } c_1, c_2, \dots, c_n \in \mathbb{F} \right\}.$$

- ② By convention the empty sum of vectors is the zero vector. Thus  $L(\emptyset) = \{0\}$ .
- ③ We say that  $L(S)$  is **spanned** by  $S$ .
- ④ The linear span  $L(S)$  is actually a subspace of  $V$  (why?).
- ⑤ Now, if  $S \subset W \subset V$  and  $W$  is a subspace of  $V$  then  $L(S) \subset W$ . It follows that  $L(S)$  is the smallest subspace of  $V$  containing  $S$ .
- ⑥ Let  $A$  be an  $m \times n$  matrix over  $\mathbb{F}$ , with rows  $R_1, \dots, R_m$  and columns  $C_1, \dots, C_n$ .
- ⑦ The **row space** of  $A$ , denoted  $\mathcal{R}(A)$ , is the subspace of  $\mathbb{F}^n$  spanned by the rows of  $A$ .
- ⑧ The **column space** of  $A$ , denoted  $\mathcal{C}(A)$ , is the subspace of  $\mathbb{F}^m$  spanned by the columns of  $A$ .

# Linear Span

- 1 The **null space** of  $A$ , denoted  $\mathcal{N}(A)$ , is defined by  $\mathcal{N}(A) = \{x \in \mathbb{F}^n : Ax = 0\}$ .
- 2 Notice that the null space of  $A$  is the set of all solutions of the homogeneous system (of linear equations)  $Ax = 0$ .
- 3 Check that (in fact, we have already done this!)  $\mathcal{N}(A)$  is a subspace of  $\mathbb{F}^n$ .
- 4 Different sets may span the same subspace.
- 5 For example,  $L(\{e_1, e_2\}) = L(\{e_1, e_1 + e_2\}) = \mathbb{R}^2$ .
- 6 The vector space  $\mathcal{P}_n(\mathbb{R})$  is spanned by  $\{1, t, t^2, \dots, t^n\}$  and also by  $\{1, (1+t), \dots, (1+t)^n\}$  (why?).
- 7 We have introduced the notion of linear span of a subset  $S$  of a vector space. This raises some natural questions:
  - i. Which vector spaces can be spanned by finite number of elements?
  - ii. If a vector space  $V = L(S)$  for a finite subset  $S$  of  $V$  then what is the size of smallest such  $S$ ?
- 8 To answer these questions we introduce the notions of linear dependence and independence, basis and dimension of a vector space.



# Linearly Dependent and Independent subsets of V.S.

## 1 Linear independence:

2 Let  $V$  be a vector space.

3 A subset  $S \subset V$  is called **linearly dependent** (L.D.) if there exist distinct elements  $v_1, v_2, \dots, v_n \in S$  (for some  $n \geq 1$ ) and scalars  $\alpha_1, \alpha_2, \dots, \alpha_n$  not all zero such that

$$\alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_n v_n = 0.$$

4 A set  $S$  is called **linearly independent** (L.I.) if it is not linearly dependent, i.e., for all  $n \geq 1$  and for all distinct  $v_1, v_2, \dots, v_n \in S$  and scalars  $\alpha_1, \alpha_2, \dots, \alpha_n$

$$\alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_n v_n = 0 \implies \alpha_i = 0, \text{ for all } i.$$

5 Elements of a linearly independent set are called **linearly independent**.

6 Note that the empty set is linearly independent.

7 Linearly independent sets are important because each one of them gives us data that we cannot obtain from any linear combination of the others.

# L.D. and L.I. subsets of V.S.: Remarks and Examples

① **Proposition:** The following statements are true.

- i. Any subset of  $V$  containing a linearly dependent set is linearly dependent.
- ii. Any subset of a linearly independent set in  $V$  is linearly independent.
- iii. It can be seen that  $S$  is linearly dependent  $\iff$  either  $0 \in S$  or a vector in  $S$  is a linear combination of other vectors in  $S$ .

② **Proof:** Exercise.

③ **Examples:**

- i. Consider the vector space  $\mathbb{R}^n$  and let  $S = \{e_1, e_2, \dots, e_n\}$ . Then  $S$  is linearly independent. Indeed, if  $\alpha_1 e_1 + \alpha_2 e_2 + \dots + \alpha_n e_n = 0$  for some scalars  $\alpha_1, \alpha_2, \dots, \alpha_n$  then  $(\alpha_1, \alpha_2, \dots, \alpha_n) = 0$ .
- ii. Let  $S := \left\{ \begin{bmatrix} 1 & 2 \end{bmatrix}^t, \begin{bmatrix} 2 & 1 \end{bmatrix}^t, \begin{bmatrix} 1 & -1 \end{bmatrix}^t \right\} \subset \mathbb{R}^{2 \times 1}$ .  
Then the set  $S$  is linearly dependent since

$$\begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} + \begin{bmatrix} 1 \\ -1 \end{bmatrix}. \text{ Clearly, } \begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 2 \\ 1 \end{bmatrix} + \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

## L.D. and L.I. subsets of V.S.: Examples

- iii. Let  $S$  denote the subset of  $\mathbb{R}^{1 \times 4}$  consisting of the vectors  $[1 \ 0 \ 0 \ 0]$ ,  $[1 \ 1 \ 0 \ 0]$ ,  $[1 \ 1 \ 1 \ 0]$  and  $[1 \ 1 \ 1 \ 1]$ . Then  $S$  is linearly independent.

To see this, let  $\alpha_1, \alpha_2, \alpha_3, \alpha_4 \in \mathbb{R}$  be such that

$$\alpha_1 [1 \ 0 \ 0 \ 0] + \alpha_2 [1 \ 1 \ 0 \ 0] + \alpha_3 [1 \ 1 \ 1 \ 0] + \alpha_4 [1 \ 1 \ 1 \ 1] = [0 \ 0 \ 0 \ 0].$$

Then  $\alpha_1 + \alpha_2 + \alpha_3 + \alpha_4 = 0$ ,  $\alpha_2 + \alpha_3 + \alpha_4 = 0$ ,  $\alpha_3 + \alpha_4 = 0$  and  $\alpha_4 = 0$ , that is,  $\alpha_4 = \alpha_3 = \alpha_2 = \alpha_1 = 0$ .

- iv. Let  $V$  be the vector space of all continuous functions from  $\mathbb{R}$  to  $\mathbb{R}$ . Let  $S = \{1, \cos^2 t, \sin^2 t\}$ . Then the relation  $\cos^2 t + \sin^2 t - 1 = 0$  shows that  $S$  is linearly dependent.

## L.D. and L.I. subsets of V.S.: Examples

- v. Let  $\alpha_1 < \alpha_2 < \dots < \alpha_n$  be real numbers. Let  $V = \{f : \mathbb{R} \rightarrow \mathbb{R} \mid f \text{ is continuous}\}$ . Consider the set  $S = \{e^{\alpha_1 x}, e^{\alpha_2 x}, \dots, e^{\alpha_n x}\}$ .

We show that  $S$  is linearly independent by induction on  $n$ . Let  $n = 1$  and  $\beta e^{\alpha_1 x} = 0$ . Since  $e^{\alpha_1 x} \neq 0$  for any  $x$ , we get  $\beta = 0$ . Now assume that the assertion is true for  $n - 1$  and

$$\beta_1 e^{\alpha_1 x} + \dots + \beta_n e^{\alpha_n x} = 0.$$

Then  $\beta_1 e^{(\alpha_1 - \alpha_n)x} + \dots + \beta_n e^{(\alpha_n - \alpha_n)x} = 0$ .

Let  $x \rightarrow \infty$  to get  $\beta_n = 0$  (why?). Now apply induction hypothesis to get  $\beta_1 = \dots = \beta_{n-1} = 0$ .

## L.D. and L.I. subsets of V.S.: Examples

- vi. Let  $\mathcal{P}$  denote the vector space of all polynomials  $p(t)$  with real coefficients.

Then the set  $S = \{1, t, t^2, \dots\}$  is linearly independent.

For, suppose that  $0 \leq n_1 < n_2 < \dots < n_r$  and

$$\alpha_1 t^{n_1} + \alpha_2 t^{n_2} + \dots + \alpha_r t^{n_r} = 0$$

for certain real numbers  $\alpha_1, \alpha_2, \dots, \alpha_r$ .

Differentiate the left hand side polynomial of the above equation  $n_r$  times to get  $\alpha_r = 0$ . Continuing this way we see that all  $\alpha_1, \alpha_2, \dots, \alpha_r$  are zero.

# Bases and Dimension

- 1 Bases and dimension are two important notions in the study of vector spaces.
- 2 As we have seen already a vector space may be realized as linear span of several sets of different sizes.
- 3 We study properties of the smallest sets whose linear span is the given vector space.

## Definition

A subset  $S$  of a vector space  $V$  is called a **basis** of  $V$  if elements of  $S$  are linearly independent and  $V = L(S)$ . A vector space  $V$  possessing a finite basis is called **finite dimensional**. Otherwise  $V$  is called **infinite dimensional**.

- 4 Let  $\{v_1, \dots, v_n\}$  be a basis of a finite dimensional vector space  $V$ . Then every  $v \in V$  can be **uniquely** (why?) expressed as  $v = a_1v_1 + \dots + a_nv_n$ , for scalars  $a_1, \dots, a_n$ .

# Bases and Dimension

- 1 We show that all bases of a finite dimensional vector space have same cardinality (i.e., they contain the same number of elements).
- 2 For this we prove the following result.

## Lemma

*Let  $S = \{v_1, v_2, \dots, v_k\}$  be a subset of a vector space  $V$ . Then any  $k + 1$  elements in  $L(S)$  are linearly dependent.*

- 3 **Proof.** Let  $T = \{u_1, \dots, u_{k+1}\} \subseteq L(S)$ . Write

$$u_i = \sum_{j=1}^k a_{ij} v_j, \quad i = 1, \dots, k + 1.$$

- 4 Consider the  $(k + 1) \times k$  matrix  $A = (a_{ij})$ .

# Bases and Dimension: Proof continues...

- ① Since  $A$  has more rows than columns there exists (why?) a nonzero row vector  $c = [c_1, \dots, c_{k+1}]$  such that  $cA = (A^t c^t)^t = 0$ , i.e., for  $j = 1, \dots, k$

$$\sum_{i=1}^{k+1} c_i a_{ij} = 0.$$

- ② We now have

$$\sum_{i=1}^{k+1} c_i u_i = \sum_{i=1}^{k+1} c_i \left( \sum_{j=1}^k a_{ij} v_j \right) = \sum_{j=1}^k \left( \sum_{i=1}^{k+1} c_i a_{ij} \right) v_j = 0$$

where NOT all  $c_j$ 's are 0. Hence  $T$  is linearly dependent





# Bases and Dimension

## Theorem

*Any two bases of a finite dimensional vector space have same number of elements.*

## Proof.

- 1 Suppose  $S$  and  $T$  are bases of a finite dimensional vector space  $V$ , i.e.,  $S$  and  $T$  both are linearly independent and  $L(S) = V = L(T)$ .
- 2 Suppose  $|S| < |T|$ . Since  $T \subset L(S) = V$ ,  $T$  is linearly dependent.
- 3 This is a contradiction. Similarly,  $|T| < |S|$  also gives a contradiction.
- 4 Hence  $|T| = |S|$ . □

## Definition

The number of elements in a basis of a finite-dimensional vector space  $V$  is called the **dimension** of  $V$ . It is denoted by  $\dim V$ .

# Bases and Dimension: Examples

## Examples:

- i. The  $n$  “coordinate vectors”  $e_1, e_2, \dots, e_n$  in  $\mathbb{R}^n$  form a basis of  $\mathbb{R}^n$ .
- ii. Let  $A$  be an  $n \times n$  matrix. Then the columns of  $A$  form a basis of  $\mathbb{F}^n$  iff the linear system  $Ax = 0$  has only the zero solution (why?) iff  $A$  is invertible.
- iii.  $\mathcal{P}_n(\mathbb{R}) = \{a_0 + a_1t + \dots + a_nt^n \mid a_0, a_1, \dots, a_n \in \mathbb{R}\}$  is spanned by  $S = \{1, t, t^2, \dots, t^n\}$ . Since  $S$  is linearly independent,  $\dim \mathcal{P}_n(\mathbb{R}) = n + 1$ .
- iv. Let  $M_{m \times n}(\mathbb{F})$  denote the vector space of all  $m \times n$  matrices with entries in  $\mathbb{F}$ .

Let  $e_{ij}$  denote the  $m \times n$  matrix with 1 in  $(i, j)^{\text{th}}$  position and 0 elsewhere.

If  $A = (a_{ij}) \in M_{m \times n}(\mathbb{F})$  then  $A = \sum_{i=1}^m \sum_{j=1}^n a_{ij} e_{ij}$ .

It is easy to see that the  $mn$  matrices  $e_{ij}$  are linearly independent. Hence  $M_{m \times n}(\mathbb{F})$  is an  $mn$ -dimensional vector space.

- ❶ What is the dimension of  $M_{n \times n}(\mathbb{C})$  as a real vector space?

# Bases and Dimension

## Proposition

*Suppose  $V$  is a finite dimensional vector space. Let  $S$  be a linearly independent subset of  $V$ . Then  $S$  can be enlarged to a basis of  $V$ .*

- ① **Proof.** Suppose that  $\dim V = n$  and  $S$  has less than  $n$  elements.
- ② Let  $v \in V \setminus L(S)$ . Then  $S \cup \{v\}$  is a linearly independent subset of  $V$  (why?). Continuing this way we can enlarge  $S$  to a basis of  $V$ .
- ③ What if  $|S| = n$ ? Is it possible that  $|S| > n$ ? □
- ④ Gauss elimination, row space and column space:

## Lemma

*Let  $A$  be an  $m \times n$  matrix over  $\mathbb{F}$  and  $E$  a non-singular (that is, invertible)  $m \times m$  matrix over  $\mathbb{F}$ . Then*

- i.  $\mathcal{R}(A) = \mathcal{R}(EA)$ . Hence  $\dim \mathcal{R}(A) = \dim \mathcal{R}(EA)$ .
- ii. Let  $1 \leq i_1 < i_2 < \dots < i_k \leq n$ . Columns  $\{i_1, \dots, i_k\}$  of  $A$  are linearly independent if and only if columns  $\{i_1, \dots, i_k\}$  of  $EA$  are linearly independent. Hence  $\dim \mathcal{C}(A) = \dim \mathcal{C}(EA)$ .

# Bases and Dimension: Row and Column spaces of a Matrix

## 1 Proof.

- i. Note that  $R(EA) \subseteq R(A)$  (why?) since every row of  $EA$  is a linear combination of the rows of  $A$ . Similarly,

$$R(A) = R(E^{-1}(EA)) \subseteq R(EA).$$

- ii. Suppose columns  $\{i_1, \dots, i_k\}$  of  $A$  are linearly independent.

Then

$$\begin{aligned} & \alpha_1(EA)_{i_1} + \alpha_2(EA)_{i_2} + \dots + \alpha_k(EA)_{i_k} = 0 \\ \text{iff} \quad & E(\alpha_1 A_{i_1} + \alpha_2 A_{i_2} + \dots + \alpha_k A_{i_k}) = 0 \\ \text{iff} \quad & E^{-1}(E(\alpha_1 A_{i_1} + \alpha_2 A_{i_2} + \dots + \alpha_k A_{i_k})) = 0 \\ \text{iff} \quad & \alpha_1 A_{i_1} + \alpha_2 A_{i_2} + \dots + \alpha_k A_{i_k} = 0 \\ \text{iff} \quad & \alpha_1 = \dots = \alpha_k = 0. \end{aligned}$$

- 2 Thus columns  $\{i_1, \dots, i_k\}$  of  $EA$  are linearly independent. The proof of the converse is similar. □

# Bases and Dimension: Row and Column spaces of a Matrix

## Theorem

Let  $A$  be an  $m \times n$  matrix. Then  $\dim \mathcal{R}(A) = \dim \mathcal{C}(A)$ .

- ① **Proof.** Apply row operations to reduce  $A$  to the RCF  $U$ . That is,  $U = EA$  where  $E$  is an invertible matrix which is product of elementary matrices.
- ② Suppose  $U$  has  $r$  nonzero rows. Thus  $U$  has  $r$  pivotal columns.
- ③ Then (why?) the  $r$  nonzero rows of  $U$  form a basis of  $\mathcal{R}(A)$  (thanks to the last lemma). Let  $k_1, \dots, k_r$  be the pivotal columns of  $U$ .
- ④ Then (why?) columns  $k_1, \dots, k_r$  of  $A$  form a basis of  $\mathcal{C}(A)$  (thanks to the last lemma again). Thus  $\dim \mathcal{R}(A) = \dim \mathcal{C}(A)$ . □
- ⑤ **Example:** Let  $A$  be a  $4 \times 6$  matrix whose RCF is
$$U = \begin{bmatrix} 1 & 2 & 3 & 0 & 5 & 0 \\ 0 & 0 & 0 & 1 & 7 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$
- ⑥ Columns  $A_1, A_4, A_6$  of  $A$  form a basis of  $\mathcal{C}(A)$  and the first 3 rows of  $U$  form a basis of  $\mathcal{R}(A)$ .

# Bases and Dimension: Rank-Nullity Theorem for a Matrix

## Definition

The **rank** of an  $m \times n$  matrix  $A$ , denoted by  $r(A)$  or  $\text{rank } A$ , is  $\dim \mathcal{R}(A) = \dim \mathcal{C}(A)$ . The **nullity** of  $A$  is the dimension of the nullspace  $\mathcal{N}(A)$ .

## 1 The Rank-Nullity Theorem:

## Theorem

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

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

2 **Proof.** Let  $r = r(A)$ . Reduce  $A$  to its RCF (or even REF)  $U$  using elementary row operations. Then  $U$  has  $r$  nonzero rows,  $r$  pivotal columns  $k_1, k_2, \dots, k_r$  and  $n - r$  non-pivotal columns  $l_1, l_2, \dots, l_{n-r}$ .

3 We need to show that  $\dim \mathcal{N}(A) = \dim \mathcal{N}(U) = n - r$ .

# Rank in terms of determinants

- ① For this, we just need to check that the set  $S = \{s_{l_1}, s_{l_2}, \dots, s_{l_{n-r}}\}$  of the  $n - r$  basic solution vectors of the linear system  $Ax = 0$  is linearly independent (why?) (since  $L(S) = \mathcal{N}(A)$ ).
- ② Now recall how the basic solution vectors  $s_{l_j}$  for  $1 \leq j \leq n - r$  are defined.
- ③ The linearly independence of the set  $\{s_{l_1}, s_{l_2}, \dots, s_{l_{n-r}}\}$  directly follows from their definitions (why?). Hence  $\dim \mathcal{N}(A) = n - r$ . □
- ④ **Remark:** Now, you got the answer to the question “why are the  $n - r$  solution vectors  $s_{l_1}, s_{l_2}, \dots, s_{l_{n-r}}$  called basic solution vectors for the linear system  $Ax = 0$ ?”.
- ⑤ We now characterize rank  $A$  in terms of minors of  $A$ . Recall that a **minor of order**  $r$  of  $A$  is a submatrix of  $A$  consisting of  $r$  rows and  $r$  columns of  $A$ .

## Theorem

*An  $m \times n$  matrix  $A$  has rank  $r \geq 1$  iff  $\det M \neq 0$  for some order  $r$  minor  $M$  of  $A$  and  $\det N = 0$  for all order  $r + 1$  minors  $N$  of  $A$ .*

# Rank in terms of determinants: Proof

- ① **Proof.** Let the rank of  $A$  be  $r \geq 1$ .
- ② Then some  $r$  columns of  $A$  are linearly independent.
- ③ Let  $B$  be the  $m \times r$  matrix consisting of these  $r$  columns of  $A$ .
- ④ Then  $\text{rank}(B) = r$  and thus some  $r$  rows of  $B$  will be linearly independent.
- ⑤ Let  $C$  be the  $r \times r$  matrix consisting of these  $r$  rows of  $B$ .
- ⑥ Then  $\det(C) \neq 0$  (why?), since  $C$  is invertible as  $\text{nullity}(C) = r - r = 0$  and hence  $Cx = 0$  has only the zero solution.
- ⑦ Let  $N$  be a  $(r+1) \times (r+1)$  minor of  $A$ .
- ⑧ Without loss of generality we may take  $N$  to consist of the first  $r+1$  rows and columns of  $A$  (why?), since the interchanges of rows or interchanges of columns does not change the rank of the matrix.
- ⑨ Suppose  $\det(N) \neq 0$ . Then the  $r+1$  rows of  $N$ , and hence the first  $r+1$  rows of  $A$ , are linearly independent, a contradiction.
- ⑩ The converse is left as an exercise.

