

Chapter 4

Vector Spaces

4.1 The Theory of linear equations

Definition 36. The *null space* of a matrix A is the set of all vectors \mathbf{x} that satisfy $A\mathbf{x} = \mathbf{0}$. We denote it as $\text{nullsp}(A)$.

Example 4.1.1. Find the null space of A .

1. $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$.

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

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Example 4.1.2. Identify geometrically the null space of $A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix}$.

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Theorem 4.1.3. *If A is an $m \times n$ matrix and $m < n$, then A has a nontrivial null space, i.e. there exists a vector $\mathbf{x} \neq \mathbf{0}$ such that $A\mathbf{x} = \mathbf{0}$.*

Example 4.1.4. Let $A = \begin{bmatrix} 1 & -3 & -2 & 4 \\ 2 & 0 & 2 & 2 \\ 0 & 4 & 4 & -4 \end{bmatrix}$. Find the null space of A .

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Definition 37. The *column space*(*row*) of a matrix A is the set of all linear combinations of the columns (row) of A . It is denoted as $\text{colsp}(A)$ ($\text{rowsp}(A)$).

Since A is $m \times n$, the columns of A are vectors in \mathbb{R}^m , so column space of A is a collection of vectors in \mathbb{R}^m , where as the null space of A consists of vectors in \mathbb{R}^n .

Example 4.1.5. Find the column space of A .

1. $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$.

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

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Example 4.1.6. Suppose $A = \begin{bmatrix} 1 & 5 \\ 0 & 1 \end{bmatrix}$. The columns of this matrix are nonparallel vectors in \mathbb{R}^2 , so they span the xy -plane. The column space of the matrix is also \mathbb{R}^2 .

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Example 4.1.7. Find the column space of $A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix}$ and describe geometrically.

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Example 4.1.8. Find the column space of A in Example 4.1.4.

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Theorem 4.1.9. *A vector \mathbf{b} is in the column space of A if and only if the linear system $A\mathbf{x} = \mathbf{b}$ has a solution.*

Theorem 4.1.10. *The column space of an $m \times n$ matrix A is the set of all $A\mathbf{x}$ as \mathbf{x} ranges over all vectors in \mathbb{R}^n .*

Example 4.1.11. Is $\mathbf{b} = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$ in the column space of $A = \begin{bmatrix} 1 & 0 & -2 & -1 \\ -1 & 3 & 5 & 4 \\ 2 & 1 & -3 & -1 \end{bmatrix}$? What is the column space of A ?

To find the column space of A , we consider

$$\begin{bmatrix} 1 & 0 & -2 & -1 \\ -1 & 3 & 5 & 4 \\ 2 & 1 & -3 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}.$$

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Definition 38. The *rank* of a matrix A (denoted as $\text{rank}(A)$) is the number of columns with a leading entry in its r.e.f.

Example 4.1.12. $\begin{bmatrix} 4 & 0 & 2 \\ 0 & 1 & 3 \end{bmatrix}$ has rank 2. Show that $\begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \end{bmatrix}$ has rank 1.

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Example 4.1.13. Let $A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 0 & 12 & 11 & 10 \end{bmatrix}$ and $\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$. What type of solutions does $A\mathbf{x} = \mathbf{b}$ have? Find the rank of A .

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Example 4.1.14. Let $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$ and $\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$. What type of solutions does $A\mathbf{x} = \mathbf{b}$ have? Find the rank of A .

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Theorem 4.1.15. *Let A be an $m \times n$ matrix.*

1. *Let $\text{rank}(A) = m$. Then, for any vector \mathbf{b} in \mathbb{R}^m , $A\mathbf{x} = \mathbf{b}$ has at least one solution.*
2. *Let $\text{rank}(A) = n$. Then, for any vector \mathbf{b} in \mathbb{R}^m , $A\mathbf{x} = \mathbf{b}$ has at most one solution.*
3. *If $m = n$, the following statements are equivalent:*
 - (a) $\text{rank}(A) = n$.
 - (b) *For any vector \mathbf{b} in \mathbb{R}^m , $A\mathbf{x} = \mathbf{b}$ has a unique solution.*
 - (c) *A is invertible.*
 - (d) $\det(A) \neq 0$.

4.2 Vector spaces and subspaces

Definition 39 (Vector Space Axioms). A real vector space consists of

- (a) a set V of objects (called *vectors*);
- (b) an operation of *vector addition* $\mathbf{u} + \mathbf{v}$ between any two vectors \mathbf{u} and \mathbf{v} in V ; and
- (c) an operation of *scalar multiplication* $c\mathbf{u}$ between any real number c and any vector \mathbf{u} in V .

The operations must satisfy the following properties:

- (V1) Closure under the addition: For all $\mathbf{u}, \mathbf{v} \in V$, $\mathbf{u} + \mathbf{v} \in V$.
- (V2) Closure under the scalar multiplication: For all $\mathbf{u} \in V$ and $c \in \mathbb{R}$, $c\mathbf{u} \in V$.
- (V3) Existence of zero vector: There exists a *zero vector* $\mathbf{0} \in V$ such that

$$\mathbf{u} + \mathbf{0} = \mathbf{u} = \mathbf{0} + \mathbf{u}$$

for all $\mathbf{u} \in V$.

(V4) Existence of negatives: For each $\mathbf{u} \in V$, there exists $\mathbf{v} \in V$ such that

$$\mathbf{u} + \mathbf{v} = \mathbf{0} = \mathbf{v} + \mathbf{u}.$$

(\mathbf{v} is called the *negative* of \mathbf{u} and denoted by $-\mathbf{u}$.)

(V5) Standard operation axioms: For all $\mathbf{u}, \mathbf{v}, \mathbf{w} \in V$ and $a, b \in \mathbb{R}$,

$$(i) \quad \mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u};$$

$$(ii) \quad \mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w};$$

$$(iii) \quad a(b\mathbf{u}) = (ab)\mathbf{u};$$

$$(iv) \quad a(\mathbf{u} + \mathbf{v}) = a\mathbf{u} + a\mathbf{v};$$

$$(v) \quad (a + b)\mathbf{u} = a\mathbf{u} + b\mathbf{u};$$

$$(vi) \quad 1\mathbf{u} = \mathbf{u}.$$

Example 4.2.1.

1. \mathbb{R}^n is a vector space under the standard operations of addition and scalar multiplication defined in Chapter 1.
2. The set of all 2×2 matrices is a vector space under the addition and scalar multiplication defined in Chapter 2.

$$\left\{ \begin{bmatrix} a & b \\ c & d \end{bmatrix} \mid a, b, c, d \in \mathbb{R} \right\}.$$

3. Let $V = \mathbb{R}^2$ and define addition and scalar multiplication operations as follows: If $\mathbf{u} = [u_1, u_2]^T$ and $\mathbf{v} = [v_1, v_2]^T$, then define

$$\mathbf{u} + \mathbf{v} = \begin{bmatrix} u_1 + v_1 \\ u_2 + v_2 \end{bmatrix}$$

and if $k \in \mathbb{R}$, then define

$$k\mathbf{u} = \begin{bmatrix} ku_1 \\ 0 \end{bmatrix}.$$

Is V a vector space under the stated operations?

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Definition 40. A subset W of a vector space V is called a *subspace* of V if W is itself a vector space under the addition and scalar multiplication defined on V . We denote W is a subspace of V by $W \leq V$.

Theorem 4.2.2. *If W is a nonempty subset of a vector space V , then W is a subspace of V if and only if the following conditions hold.*

(a) *If \mathbf{u} and \mathbf{v} are vectors in W , then $\mathbf{u} + \mathbf{v} \in W$.*

(b) *If k is any scalar and \mathbf{u} is any vector in W , then $k\mathbf{u}$ is in W .*

Example 4.2.3. Determine whether W is a subspace of V for each of the following.

1. $V = \mathbb{R}^3$ and $W = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} \middle| x + y - z = 0 \right\}.$

2. $V = \mathbb{M}_2$ and W is the set of all 2×2 diagonal matrices.

$$3. \ V = \mathbb{R}^2 \text{ and } W = \left\{ \begin{bmatrix} x \\ y \end{bmatrix} \middle| x = 1 \text{ and } y \in \mathbb{R} \right\}.$$

$$4. \ V = \mathbb{R}^3 \text{ and } W = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} \middle| x < y < z \right\}.$$

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Definition 41. Let V be a vector space. If $S = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$ is a subset of V , then the subspace

$$W = \{c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + \dots + c_n\mathbf{u}_n \mid c_1, c_2, \dots, c_n \in \mathbb{R}\}$$

of V is called the *space spanned* by S (or by $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n$) and we write

$$W = \text{span}(S) \text{ or } W = \text{span}\{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}.$$

We also say that S spans W .

Note S is a subset of W .

Example 4.2.4.

1. The standard basis vectors of \mathbb{R}^n span \mathbb{R}^n i.e.

$$\text{span}\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\} = \mathbb{R}^n.$$

2. Let $V = \mathbb{M}_2$ and $S = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$. Every element in $\text{span}(S)$ is of the form

3. The span of a single vector \mathbf{v} is $\{a\mathbf{v} \mid a \in \mathbb{R}\}$ is just the set of all scalar multiples of \mathbf{v} , a line passes through the origin.

4. The plane with equation $2x - y + 3z = 0$ is spanned by $\mathbf{u} = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} 0 \\ 3 \\ 1 \end{bmatrix}$. In fact any two nonparallel vectors in this plane span it.

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Theorem 4.2.5. *The span of any set of vectors is a subspace.*

Proof.

□

Theorem 4.2.6.

1. *The column space of an $m \times n$ matrix is a subspace of \mathbb{R}^m .*
2. *The row space of an $m \times n$ matrix is a subspace of \mathbb{R}^n with the vectors are row vectors.*

Definition 42. If A and B are $m \times n$ matrices, we say that B is *row-equivalent* to A if B can be obtained from A by a finite sequence of elementary row operations.

Theorem 4.2.7. *Let A and B be row equivalent matrices. Then the row space of A is the row space of B i.e. elementary row operations preserve the row space of a matrix.*

Example 4.2.8. Suppose

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

Reduce matrix A to r.e.f. and hence verify that the row space of $\text{r.e.f.}(A)$ is the row space of A .

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4.3 Linear independence

Recall that

1. $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n$ are *linearly independent* if and only if the equation

$$c_1\mathbf{x}_1 + c_2\mathbf{x}_2 + \dots + c_n\mathbf{x}_n = \mathbf{0}$$

has only trivial solution i.e. $c_1 = 0, c_2 = 0, \dots, c_n = 0$;

2. $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n$ are linearly dependent if and only if the equation

$$c_1\mathbf{x}_1 + c_2\mathbf{x}_2 + \dots + c_n\mathbf{x}_n = \mathbf{0}$$

has nontrivial solutions, i.e. there exist real numbers c_1, c_2, \dots, c_n , not all c_i 's are zero, such that $c_1\mathbf{x}_1 + c_2\mathbf{x}_2 + \dots + c_n\mathbf{x}_n = \mathbf{0}$.

Example 4.3.1. Determine whether

$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ 2 \\ 5 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \mathbf{v}_3 = \begin{bmatrix} -2 \\ 1 \\ 3 \end{bmatrix}$$

are linearly independent.

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Example 4.3.2. Suppose $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ are as in Example 4.3.1 and $\mathbf{v}_4 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$. Are $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ and \mathbf{v}_4 linearly independent?

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Theorem 4.3.3. If $n > m$, any n vectors in \mathbb{R}^m are linearly dependent.

Theorem 4.3.4. Vectors are linearly dependent if and only if one of them is a linear combination of the others.

Proof.

□

Example 4.3.5. Note that $\begin{bmatrix} 0 \\ 3 \\ 4 \end{bmatrix} = 3 \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 3 \\ 0 \\ 2 \end{bmatrix}$. Then, $\begin{bmatrix} 0 \\ 3 \\ 4 \end{bmatrix}$, $\begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}$ and $\begin{bmatrix} 3 \\ 0 \\ 2 \end{bmatrix}$ are linearly dependent.

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Example 4.3.6. The matrix

$$U = \begin{bmatrix} 3 & -1 & 4 & 1 & 2 & 8 \\ 0 & -2 & 0 & 5 & 7 & 5 \\ 0 & 0 & 0 & 8 & 3 & -2 \\ 0 & 0 & 0 & 0 & 0 & 9 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

is in r.e.f. The leading entries, 3, -2, 8, 0 are in column 1, 2, 4, 6. The column 1, 2, 4, 6 are linearly independent.

■

Theorem 4.3.7. *Let U be a matrix in r.e.f.*

1. *The columns that contain leading entries of U are linearly independent.*
2. *The nonzero rows of U are linearly independent.*

Theorem 4.3.8. *If $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are linearly independent vectors in vectors space V , then any vector in their span can be expressed in exactly one way as a linear combination of these vectors; the coefficient are unique.*

4.4 Basis and dimension, change of basis

Theorem 4.4.1. *Any linearly independent set of vectors in \mathbb{R}^m contains at most m vectors. Any spanning set for \mathbb{R}^m contains at least m vectors.*

Example 4.4.2. Let $\mathbf{u}_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$, $\mathbf{u}_2 = \begin{bmatrix} 5 \\ 6 \\ 7 \\ 8 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 9 \\ 10 \\ 11 \\ 12 \end{bmatrix}$, $\mathbf{u}_4 = \begin{bmatrix} 13 \\ 14 \\ 15 \\ 16 \end{bmatrix}$. Do $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4$ span \mathbb{R}^4 ?

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Definition 43. Let $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be a subset of a vector space V . Then S is called a *basis* for V if

1. S is linearly independent and
2. S spans V .

Remark 4.4.3.

1. A basis for a vector space V contains the smallest possible number of vectors that can span V .
2. In general, a vector space has many different bases.

Example 4.4.4.

1. Standard basis vectors $\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n$ in \mathbb{R}^n form a basis of \mathbb{R}^n .
2. Show that $\{[1, 1]^T, [1, -1]^T\}$ is a basis for \mathbb{R}^2 .

3. Is $S = \{[1, 1, 1, 1]^T, [0, 0, 1, 2]^T, [-1, 0, 0, 1]^T\}$ a basis for \mathbb{R}^4 ?

4. Find a basis of the plane $2x - y + z = 0$.

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Definition 44. A nonzero vector space V is called *finite dimensional* if it has a basis with finite number of vectors. If V does not have a finite basis, then V is called *infinite dimensional*.

Definition 45. The *dimension* of a finite dimensional vector space V , denoted by $\dim(V)$, is defined to be the number of vectors in a basis for V . In addition, the dimension of the zero vector space is defined to be zero.

Example 4.4.5.

1. $\dim(\mathbb{R}^n) = n$.
2. Find a basis for and determine the dimension of the subspace

$$W = \left\{ \begin{bmatrix} x \\ y \\ z \end{bmatrix} \middle| x, y, z \in \mathbb{R} \text{ and } y = z \right\}$$

of \mathbb{R}^3 .

3. Find a basis for and determine the dimension of the subspace

$$W = \left\{ \begin{bmatrix} a & b \\ c & d \end{bmatrix} \mid a, b, c, d \in \mathbb{R} \text{ and } b + c = 0 \right\}$$

of \mathbb{M}_2 .

■

Example 4.4.6. Find the dimension of the row space and the null space of

$$A = \begin{bmatrix} 1 & 2 & -1 & 1 & 3 \\ -3 & -6 & 4 & -13 & -17 \\ 4 & 8 & -6 & 25 & 29 \\ -1 & -2 & 0 & 10 & 6 \end{bmatrix}.$$

■

Definition 46. The *nullity* of a matrix A is the dimension of its null space.

Theorem 4.4.7. For any $m \times n$ matrix A , $\text{rank}(A) + \text{nullity}(A) = n$, the number of columns of A .

Example 4.4.8. Verify Theorem 4.4.7:

$$1. \ A = \begin{bmatrix} -3 & 6 \\ 2 & 5 \end{bmatrix}$$

$$2. B = \begin{bmatrix} -3 & 4 & 5 & 8 & 1 \\ 1 & 0 & -2 & 1 & -1 \\ -2 & 4 & 3 & 9 & 0 \\ 4 & -4 & -7 & -7 & 3 \end{bmatrix}$$

■

Definition 47. Let $S = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$ be a basis for a vector space V and \mathbf{v} be a vector in V . If

$$\mathbf{v} = c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + \dots + c_n\mathbf{u}_n,$$

then the coefficients c_1, c_2, \dots, c_n are called the *coordinates* of \mathbf{v} relative to the basis S . The vector

$$(\mathbf{v})_S = [c_1, c_2, \dots, c_n]^T$$

in \mathbb{R}^n is called the *coordinate vector* of \mathbf{v} relative to the basis S .

Example 4.4.9. Let $\mathcal{B} = \{\mathbf{u}_1, \mathbf{u}_2\}$ and $\mathcal{C} = \{\mathbf{v}_1, \mathbf{v}_2\}$, where $\mathbf{u}_1 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$, $\mathbf{u}_2 = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$, $\mathbf{v}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$, $\mathbf{v}_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$. Find $(\mathbf{x})_{\mathcal{C}}$, given $(\mathbf{x})_{\mathcal{B}} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$.

■

Definition 48. Let $\mathcal{B} = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$ and $\mathcal{C} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be bases for a vector space V . Then $n \times n$ matrix whose columns are the coordinate vectors $(\mathbf{u}_1)_{\mathcal{C}}, (\mathbf{u}_2)_{\mathcal{C}}, \dots, (\mathbf{u}_n)_{\mathcal{C}}$ of the vectors in \mathcal{B} with respect to \mathcal{C} is denoted by $P_{\mathcal{C} \leftarrow \mathcal{B}}$ and is called the *change-of-basis matrix* from \mathcal{B} to \mathcal{C} .

Theorem 4.4.10. Let $\mathcal{B} = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$ and $\mathcal{C} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ be bases for a vector space V and let $P_{\mathcal{C} \leftarrow \mathcal{B}}$ be the change-of-basis matrix from \mathcal{B} to \mathcal{C} . Then

- (a) $P_{\mathcal{C} \leftarrow \mathcal{B}}(\mathbf{x})_{\mathcal{B}} = (\mathbf{x})_{\mathcal{C}}$ for all \mathbf{x} in V .
- (b) $P_{\mathcal{C} \leftarrow \mathcal{B}}$ is the unique matrix P with the property that $P(\mathbf{x})_{\mathcal{B}} = (\mathbf{x})_{\mathcal{C}}$ for all \mathbf{x} in V .
- (c) $P_{\mathcal{C} \leftarrow \mathcal{B}}$ is invertible and $(P_{\mathcal{C} \leftarrow \mathcal{B}})^{-1} = P_{\mathcal{B} \leftarrow \mathcal{C}}$.

Example 4.4.11. Let $\mathcal{B} = \{\mathbf{i}, \mathbf{j}, \mathbf{k}\}$ where $\mathbf{i}, \mathbf{j}, \mathbf{k}$ are standard basis vectors in 3-space and let

$$\mathcal{C} = \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right\}.$$

Find the coordinate vector of $\mathbf{v} = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}$ with respect to \mathcal{C} .