3B Null Spaces and Ranges

Null Space and Injectivity

In this section we will learn about two subspaces that are intimately connected with each linear map. We begin with the set of vectors that get mapped to 0.

3.11 definition: *null space*, null *T*

For $T \in \mathcal{L}(V, W)$, the *null space* of T, denoted by null T, is the subset of V consisting of those vectors that T maps to 0:

$$\text{null } T = \{ v \in V : Tv = 0 \}.$$

3.12 example: null space

- If T is the zero map from V to W, meaning that Tv = 0 for every $v \in V$, then null T = V.
- Suppose $\varphi \in \mathcal{L}(\mathbf{C}^3, \mathbf{C})$ is defined by $\varphi(z_1, z_2, z_3) = z_1 + 2z_2 + 3z_3$. Then null φ equals $\{(z_1, z_2, z_3) \in \mathbf{C}^3 : z_1 + 2z_2 + 3z_3 = 0\}$, which is a subspace of the domain of φ . We will soon see that the null space of each linear map is a subspace of its domain.
- Suppose D ∈ L(P(R)) is the differentiation map defined by Dp = p'.
 The only functions whose derivative equals the zero function are the constant functions. Thus the null space of D equals the set of constant functions.

The word "null" means zero. Thus the term "null space" should remind you of the connection to 0. Some mathematicians use the term **kernel** instead of null space.

- Suppose that $T \in \mathcal{L}(\mathcal{P}(\mathbf{R}))$ is the multiplication by x^2 map defined by $(Tp)(x) = x^2p(x)$. The only polynomial p such that $x^2p(x) = 0$ for all $x \in \mathbf{R}$ is the 0 polynomial. Thus null $T = \{0\}$.
- Suppose $T \in \mathcal{L}(\mathbf{F}^{\infty})$ is the backward shift defined by

$$T(x_1,x_2,x_3,\dots) = (x_2,x_3,\dots).$$

Then $T(x_1, x_2, x_3, ...)$ equals 0 if and only if the numbers $x_2, x_3, ...$ are all 0. Thus null $T = \{(a, 0, 0, ...) : a \in F\}$.

The next result shows that the null space of each linear map is a subspace of the domain. In particular, 0 is in the null space of every linear map.

3.13 the null space is a subspace

Suppose $T \in \mathcal{L}(V, W)$. Then null T is a subspace of V.

Proof Because *T* is a linear map, T(0) = 0 (by 3.10). Thus $0 \in \text{null } T$. Suppose $u, v \in \text{null } T$. Then

$$T(u + v) = Tu + Tv = 0 + 0 = 0.$$

Hence $u + v \in \text{null } T$. Thus null T is closed under addition.

Suppose $u \in \text{null } T \text{ and } \lambda \in \mathbf{F}$. Then

$$T(\lambda u) = \lambda T u = \lambda 0 = 0.$$

Hence $\lambda u \in \text{null } T$. Thus null T is closed under scalar multiplication.

We have shown that $\operatorname{null} T$ contains 0 and is closed under addition and scalar multiplication. Thus $\operatorname{null} T$ is a subspace of V (by 1.34).

As we will soon see, for a linear map the next definition is closely connected to the null space.

3.14 definition: injective

A function $T: V \to W$ is called *injective* if Tu = Tv implies u = v.

We could rephrase the definition above to say that T is injective if $u \neq v$ implies that $Tu \neq Tv$. Thus T is injective

The term **one-to-one** means the same as injective.

if and only if it maps distinct inputs to distinct outputs.

The next result says that we can check whether a linear map is injective by checking whether 0 is the only vector that gets mapped to 0. As a simple application of this result, we see that of the linear maps whose null spaces we computed in 3.12, only multiplication by x^2 is injective (except that the zero map is injective in the special case $V = \{0\}$).

3.15 *injectivity* \iff *null space equals* $\{0\}$

Let $T \in \mathcal{L}(V, W)$. Then T is injective if and only if null $T = \{0\}$.

Proof First suppose T is injective. We want to prove that $\text{null } T = \{0\}$. We already know that $\{0\} \subseteq \text{null } T$ (by 3.10). To prove the inclusion in the other direction, suppose $v \in \text{null } T$. Then

$$T(v) = 0 = T(0).$$

Because T is injective, the equation above implies that v=0. Thus we can conclude that $\text{null } T=\{0\}$, as desired.

To prove the implication in the other direction, now suppose null $T = \{0\}$. We want to prove that T is injective. To do this, suppose $u, v \in V$ and Tu = Tv. Then

$$0 = Tu - Tv = T(u - v).$$

Thus u - v is in null T, which equals $\{0\}$. Hence u - v = 0, which implies that u = v. Hence T is injective, as desired.

Range and Surjectivity

Now we give a name to the set of outputs of a linear map.

3.16 definition: range

For $T \in \mathcal{L}(V, W)$, the *range* of T is the subset of W consisting of those vectors that are equal to Tv for some $v \in V$:

range
$$T = \{Tv : v \in V\}$$
.

3.17 example: range

- If T is the zero map from V to W, meaning that Tv = 0 for every $v \in V$, then range $T = \{0\}$.
- Suppose $T \in \mathcal{L}(\mathbf{R}^2, \mathbf{R}^3)$ is defined by T(x, y) = (2x, 5y, x + y). Then

range
$$T = \{(2x, 5y, x + y) : x, y \in \mathbb{R}\}.$$

Note that range T is a subspace of \mathbb{R}^3 . We will soon see that the range of each element of $\mathcal{L}(V, W)$ is a subspace of W.

• Suppose $D \in \mathcal{L}(\mathcal{P}(\mathbf{R}))$ is the differentiation map defined by Dp = p'. Because for every polynomial $q \in \mathcal{P}(\mathbf{R})$ there exists a polynomial $p \in \mathcal{P}(\mathbf{R})$ such that p' = q, the range of D is $\mathcal{P}(\mathbf{R})$.

The next result shows that the range of each linear map is a subspace of the vector space into which it is being mapped.

3.18 the range is a subspace

If $T \in \mathcal{L}(V, W)$, then range T is a subspace of W.

Proof Suppose $T \in \mathcal{L}(V, W)$. Then T(0) = 0 (by 3.10), which implies that $0 \in \text{range } T$.

If $w_1, w_2 \in \operatorname{range} T$, then there exist $v_1, v_2 \in V$ such that $Tv_1 = w_1$ and $Tv_2 = w_2$. Thus

$$T(v_1 + v_2) = Tv_1 + Tv_2 = w_1 + w_2.$$

Hence $w_1 + w_2 \in \text{range } T$. Thus range T is closed under addition.

If $w \in \text{range } T$ and $\lambda \in \mathbf{F}$, then there exists $v \in V$ such that Tv = w. Thus

$$T(\lambda v) = \lambda T v = \lambda w.$$

Hence $\lambda w \in \text{range } T$. Thus range T is closed under scalar multiplication.

We have shown that range T contains 0 and is closed under addition and scalar multiplication. Thus range T is a subspace of W (by 1.34).

3.19 definition: surjective

A function $T: V \to W$ is called *surjective* if its range equals W.

To illustrate the definition above, note that of the ranges we computed in 3.17, only the differentiation map is surjective (except that the zero map is surjective in the special case $W = \{0\}$).

Whether a linear map is surjective depends on what we are thinking of as the vector space into which it maps.

Some people use the term **onto**, which means the same as surjective.

3.20 example: surjectivity depends on the target space

The differentiation map $D \in \mathcal{L}(\mathcal{P}_5(\mathbf{R}))$ defined by Dp = p' is not surjective, because the polynomial x^5 is not in the range of D. However, the differentiation map $S \in \mathcal{L}(\mathcal{P}_5(\mathbf{R}), \mathcal{P}_4(\mathbf{R}))$ defined by Sp = p' is surjective, because its range equals $\mathcal{P}_4(\mathbf{R})$, which is the vector space into which S maps.

Fundamental Theorem of Linear Maps

The next result is so important that it gets a dramatic name.

3.21 fundamental theorem of linear maps

Suppose V is finite-dimensional and $T \in \mathcal{L}(V, W)$. Then range T is finite-dimensional and

$$\dim V = \dim \operatorname{null} T + \dim \operatorname{range} T$$
.

Proof Let $u_1, ..., u_m$ be a basis of null T; thus dim null T = m. The linearly independent list $u_1, ..., u_m$ can be extended to a basis

$$u_1, ..., u_m, v_1, ..., v_n$$

of V (by 2.32). Thus dim V = m + n. To complete the proof, we need to show that range T is finite-dimensional and dim range T = n. We will do this by proving that Tv_1, \ldots, Tv_n is a basis of range T.

Let $v \in V$. Because $u_1, \dots, u_m, v_1, \dots, v_n$ spans V, we can write

$$v = a_1 u_1 + \dots + a_m u_m + b_1 v_1 + \dots + b_n v_n,$$

where the a's and b's are in F. Applying T to both sides of this equation, we get

$$Tv = b_1 T v_1 + \dots + b_n T v_n,$$

where the terms of the form Tu_k disappeared because each u_k is in null T. The last equation implies that the list Tv_1, \ldots, Tv_n spans range T. In particular, range T is finite-dimensional.

To show Tv_1, \dots, Tv_n is linearly independent, suppose $c_1, \dots, c_n \in \mathbf{F}$ and

$$c_1 T v_1 + \dots + c_n T v_n = 0.$$

Then

$$T(c_1v_1 + \dots + c_nv_n) = 0.$$

Hence

$$c_1v_1 + \cdots + c_nv_n \in \text{null } T.$$

Because u_1, \dots, u_m spans null T, we can write

$$c_1v_1 + \dots + c_nv_n = d_1u_1 + \dots + d_mu_m$$

where the d's are in F. This equation implies that all the c's (and d's) are 0 (because $u_1, \ldots, u_m, v_1, \ldots, v_n$ is linearly independent). Thus Tv_1, \ldots, Tv_n is linearly independent and hence is a basis of range T, as desired.

Now we can show that no linear map from a finite-dimensional vector space to a "smaller" vector space can be injective, where "smaller" is measured by dimension.

3.22 linear map to a lower-dimensional space is not injective

Suppose V and W are finite-dimensional vector spaces such that $\dim V > \dim W$. Then no linear map from V to W is injective.

Proof Let $T \in \mathcal{L}(V, W)$. Then

$$\dim \operatorname{null} T = \dim V - \dim \operatorname{range} T$$

$$\geq \dim V - \dim W$$

$$> 0,$$

where the first line above comes from the fundamental theorem of linear maps (3.21) and the second line follows from 2.37. The inequality above states that dim null T > 0. This means that null T contains vectors other than 0. Thus T is not injective (by 3.15).

3.23 example: linear map from F^4 to F^3 is not injective

Define a linear map $T \colon \mathbf{F}^4 \to \mathbf{F}^3$ by

$$T(z_1,z_2,z_3,z_4) = \Big(\sqrt{7}z_1 + \pi z_2 + z_4, 97z_1 + 3z_2 + 2z_3, z_2 + 6z_3 + 7z_4\Big).$$

Because dim $\mathbf{F}^4 > \dim \mathbf{F}^3$, we can use 3.22 to assert that T is not injective, without doing any calculations.

The next result shows that no linear map from a finite-dimensional vector space to a "bigger" vector space can be surjective, where "bigger" is measured by dimension.

3.24 linear map to a higher-dimensional space is not surjective

Suppose V and W are finite-dimensional vector spaces such that $\dim V < \dim W$. Then no linear map from V to W is surjective.

Proof Let $T \in \mathcal{L}(V, W)$. Then

$$\dim \operatorname{range} T = \dim V - \dim \operatorname{null} T$$

$$\leq \dim V$$

$$< \dim W,$$

where the equality above comes from the fundamental theorem of linear maps (3.21). The inequality above states that dim range $T < \dim W$. This means that range T cannot equal W. Thus T is not surjective.

As we will soon see, 3.22 and 3.24 have important consequences in the theory of linear equations. The idea is to express questions about systems of linear equations in terms of linear maps. Let's begin by rephrasing in terms of linear maps the question of whether a homogeneous system of linear equations has a nonzero solution.

Fix positive integers m and n, and let $A_{j,k} \in \mathbf{F}$ for j = 1, ..., m and k = 1, ..., n. Consider the homogeneous system of linear equations

Homogeneous, in this context, means that the constant term on the right side of each equation below is 0.

$$\sum_{k=1}^{n} A_{1,k} x_k = 0$$

$$\vdots$$

$$\sum_{k=1}^{n} A_{m,k} x_k = 0.$$

Clearly $x_1 = \cdots = x_n = 0$ is a solution of the system of equations above; the question here is whether any other solutions exist.

Define $T \colon \mathbf{F}^n \to \mathbf{F}^m$ by

3.25
$$T(x_1, ..., x_n) = \left(\sum_{k=1}^n A_{1,k} x_k, ..., \sum_{k=1}^n A_{m,k} x_k\right).$$

The equation $T(x_1, ..., x_n) = 0$ (the 0 here is the additive identity in \mathbf{F}^m , namely, the list of length m of all 0's) is the same as the homogeneous system of linear equations above.

Thus we want to know if null T is strictly bigger than $\{0\}$, which is equivalent to T not being injective (by 3.15). The next result gives an important condition for ensuring that T is not injective.

3.26 homogeneous system of linear equations

A homogeneous system of linear equations with more variables than equations has nonzero solutions.

Proof Use the notation and result from the discussion above. Thus T is a linear map from \mathbf{F}^n to \mathbf{F}^m , and we have a homogeneous system of m linear equations with n variables x_1, \ldots, x_n . From 3.22 we see that T is not injective if n > m.

Example of the result above: a homogeneous system of four linear equations with five variables has nonzero solutions.

Now we consider the question of whether a system of linear equations has no solutions for some choice of the constant terms. To rephrase this question in terms of a linear map, fix positive integers m and n, and let $A_{j,k} \in \mathbf{F}$ for all $j = 1, \ldots, m$ and all $k = 1, \ldots, n$. For $c_1, \ldots, c_m \in \mathbf{F}$, consider the system of linear equations

$$\sum_{k=1}^{n} A_{1,k} x_k = c_1$$

$$\vdots$$

$$\sum_{k=1}^{n} A_{m,k} x_k = c_m.$$

With this notation, the question here is whether there is some choice of the constant terms $c_1, \dots, c_m \in \mathbf{F}$ such that no solution exists to the system above.

Define $T: \mathbf{F}^n \to \mathbf{F}^m$ as in 3.25. The equation $T(x_1, \dots, x_n) = (c_1, \dots, c_m)$ is the same as the system of equations 3.27. Thus we want to know if range $T \neq \mathbf{F}^m$. Hence we can rephrase our question about not having a solution for some choice of $c_1, \dots, c_m \in \mathbf{F}$ as follows: What

3.27

The results 3.26 and 3.28, which compare the number of variables and the number of equations, can also be proved using Gaussian elimination. The abstract approach taken here seems to provide cleaner proofs.

condition ensures that T is not surjective? The next result gives one such condition.

3.28 system of linear equations with more equations than variables

A system of linear equations with more equations than variables has no solution for some choice of the constant terms.

Proof Use the notation from the discussion above. Thus T is a linear map from \mathbf{F}^n to \mathbf{F}^m , and we have a system of m equations with n variables x_1, \ldots, x_n ; see 3.27. If n < m, then 3.24 implies that T is not surjective. As discussed above, this shows that if we have more equations than variables in a system of linear equations, then there is no solution for some choice of the constant terms.

Example of the result above: a system of five linear equations with four variables has no solution for some choice of the constant terms.

Exercises 3B

- 1 Give an example of a linear map T with dim null T = 3 and dim range T = 2.
- **2** Suppose $S, T \in \mathcal{L}(V)$ are such that range $S \subseteq \text{null } T$. Prove that $(ST)^2 = 0$.
- **3** Suppose v_1, \dots, v_m is a list of vectors in V. Define $T \in \mathcal{L}(\mathbf{F}^m, V)$ by

$$T(z_1,...,z_m) = z_1 v_1 + \cdots + z_m v_m.$$

- (a) What property of T corresponds to v_1, \dots, v_m spanning V?
- (b) What property of T corresponds to the list v_1,\ldots,v_m being linearly independent?
- 4 Show that $\{T \in \mathcal{L}(\mathbf{R}^5, \mathbf{R}^4) : \dim \text{null } T > 2\}$ is not a subspace of $\mathcal{L}(\mathbf{R}^5, \mathbf{R}^4)$.
- 5 Give an example of $T \in \mathcal{L}(\mathbf{R}^4)$ such that range T = null T.
- **6** Prove that there does not exist $T \in \mathcal{L}(\mathbf{R}^5)$ such that range T = null T.
- 7 Suppose V and W are finite-dimensional with $2 \le \dim V \le \dim W$. Show that $\{T \in \mathcal{L}(V, W) : T \text{ is not injective}\}$ is not a subspace of $\mathcal{L}(V, W)$.
- 8 Suppose V and W are finite-dimensional with dim $V \ge \dim W \ge 2$. Show that $\{T \in \mathcal{L}(V, W) : T \text{ is not surjective}\}$ is not a subspace of $\mathcal{L}(V, W)$.
- 9 Suppose $T \in \mathcal{L}(V, W)$ is injective and v_1, \dots, v_n is linearly independent in V. Prove that Tv_1, \dots, Tv_n is linearly independent in W.
- **10** Suppose v_1, \dots, v_n spans V and $T \in \mathcal{L}(V, W)$. Show that Tv_1, \dots, Tv_n spans range T.
- Suppose that V is finite-dimensional and that $T \in \mathcal{L}(V, W)$. Prove that there exists a subspace U of V such that

$$U \cap \text{null } T = \{0\}$$
 and range $T = \{Tu : u \in U\}$.

12 Suppose T is a linear map from \mathbf{F}^4 to \mathbf{F}^2 such that

null
$$T = \{(x_1, x_2, x_3, x_4) \in \mathbf{F}^4 : x_1 = 5x_2 \text{ and } x_3 = 7x_4\}.$$

Prove that *T* is surjective.

- Suppose U is a three-dimensional subspace of \mathbb{R}^8 and that T is a linear map from \mathbb{R}^8 to \mathbb{R}^5 such that null T = U. Prove that T is surjective.
- Prove that there does not exist a linear map from \mathbf{F}^5 to \mathbf{F}^2 whose null space equals $\{(x_1, x_2, x_3, x_4, x_5) \in \mathbf{F}^5 : x_1 = 3x_2 \text{ and } x_3 = x_4 = x_5\}.$
- **15** Suppose there exists a linear map on *V* whose null space and range are both finite-dimensional. Prove that *V* is finite-dimensional.

- Suppose *V* and *W* are both finite-dimensional. Prove that there exists an injective linear map from *V* to *W* if and only if dim $V \le \dim W$.
- Suppose V and W are both finite-dimensional. Prove that there exists a surjective linear map from V onto W if and only if dim $V \ge \dim W$.
- Suppose V and W are finite-dimensional and that U is a subspace of V. Prove that there exists $T \in \mathcal{L}(V, W)$ such that null T = U if and only if $\dim U \ge \dim V \dim W$.
- Suppose *W* is finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that *T* is injective if and only if there exists $S \in \mathcal{L}(W, V)$ such that *ST* is the identity operator on *V*.
- **20** Suppose *W* is finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that *T* is surjective if and only if there exists $S \in \mathcal{L}(W, V)$ such that *TS* is the identity operator on *W*.
- Suppose V is finite-dimensional, $T \in \mathcal{L}(V, W)$, and U is a subspace of W. Prove that $\{v \in V : Tv \in U\}$ is a subspace of V and

$$\dim\{v \in V : Tv \in U\} = \dim \operatorname{null} T + \dim(U \cap \operatorname{range} T).$$

Suppose *U* and *V* are finite-dimensional vector spaces and $S \in \mathcal{L}(V, W)$ and $T \in \mathcal{L}(U, V)$. Prove that

$$\dim \operatorname{null} ST \leq \dim \operatorname{null} S + \dim \operatorname{null} T$$
.

Suppose *U* and *V* are finite-dimensional vector spaces and $S \in \mathcal{L}(V, W)$ and $T \in \mathcal{L}(U, V)$. Prove that

 $\dim \operatorname{range} ST \leq \min \{\dim \operatorname{range} S, \dim \operatorname{range} T\}.$

- **24** (a) Suppose dim V = 5 and $S, T \in \mathcal{L}(V)$ are such that ST = 0. Prove that dim range $TS \leq 2$.
 - (b) Give an example of $S, T \in \mathcal{L}(\mathbf{F}^5)$ with ST = 0 and dim range TS = 2.
- Suppose that *W* is finite-dimensional and $S, T \in \mathcal{L}(V, W)$. Prove that null $S \subseteq \text{null } T$ if and only if there exists $E \in \mathcal{L}(W)$ such that T = ES.
- Suppose that *V* is finite-dimensional and $S, T \in \mathcal{L}(V, W)$. Prove that range $S \subseteq \text{range } T$ if and only if there exists $E \in \mathcal{L}(V)$ such that S = TE.
- 27 Suppose $P \in \mathcal{L}(V)$ and $P^2 = P$. Prove that $V = \text{null } P \oplus \text{range } P$.
- Suppose $D \in \mathcal{L}(\mathcal{P}(\mathbf{R}))$ is such that $\deg Dp = (\deg p) 1$ for every non-constant polynomial $p \in \mathcal{P}(\mathbf{R})$. Prove that D is surjective.

The notation D is used above to remind you of the differentiation map that sends a polynomial p to p'.

Suppose $p \in \mathcal{P}(\mathbf{R})$. Prove that there exists a polynomial $q \in \mathcal{P}(\mathbf{R})$ such that 5q'' + 3q' = p.

This exercise can be done without linear algebra, but it's more fun to do it using linear algebra.

30 Suppose $\varphi \in \mathcal{L}(V, \mathbf{F})$ and $\varphi \neq 0$. Suppose $u \in V$ is not in null φ . Prove that

$$V = \text{null } \varphi \oplus \{au : a \in \mathbf{F}\}.$$

- Suppose V is finite-dimensional, X is a subspace of V, and Y is a finite-dimensional subspace of W. Prove that there exists $T \in \mathcal{L}(V, W)$ such that null T = X and range T = Y if and only if dim $X + \dim Y = \dim V$.
- 32 Suppose V is finite-dimensional with dim V > 1. Show that if $\varphi : \mathcal{L}(V) \to \mathbf{F}$ is a linear map such that $\varphi(ST) = \varphi(S) \varphi(T)$ for all $S, T \in \mathcal{L}(V)$, then $\varphi = 0$.

Hint: The description of the two-sided ideals of $\mathcal{L}(V)$ given by Exercise 17 in Section 3A might be useful.

33 Suppose that V and W are real vector spaces and $T \in \mathcal{L}(V, W)$. Define $T_{\mathbf{C}} \colon V_{\mathbf{C}} \to W_{\mathbf{C}}$ by

$$T_{\mathbf{C}}(u+iv) = Tu + iTv$$

for all $u, v \in V$.

- (a) Show that $T_{\mathbf{C}}$ is a (complex) linear map from $V_{\mathbf{C}}$ to $W_{\mathbf{C}}$.
- (b) Show that $T_{\mathbf{C}}$ is injective if and only if T is injective.
- (c) Show that range $T_C = W_C$ if and only if range T = W.

See Exercise 8 in Section 1B for the definition of the complexification $V_{\mathbb{C}}$. The linear map $T_{\mathbb{C}}$ is called the **complexification** of the linear map $T_{\mathbb{C}}$.