Lecture 08 recap

- 1) Geometric vectors and Euclidean n space.
- 2) Identifying a vector with a matrix.
- 3) Subsets of \mathbb{R}^n . Implicit and explicit representations.
- 4) Linear combination
- 5) Linear span (set of all linear combinations).

Lecture 09

Linear combinations and linear spans (cont'd)
Subspaces

Learning points for Lecture 09

Section 3.2 Linear combinations and linear spans

- 1) (Discussion 3.2.5) How to determine whether span(S) is the entire Euclidean n—space? How this links back to determining whether a linear system is consistent or not?
- 2) (Theorem 3.2.7) What is the minimum number of vectors required to span \mathbb{R}^n ?
- 3) (Theorem 3.2.9) Two characteristics of linear spans.
- 4) A necessary and sufficient condition for one linear span to be entirely contained inside another linear span.

Learning points for Lecture 09

Section 3.2 Linear combinations and linear spans

- 5) (Theorem 3.2.12) If u_k is a linear combination of the vectors in $S = \{u_1, u_2, ..., u_{k-1}\}$ then span($S \cup \{u_k\}$) are equal (notion of redundancy).
- 6) How to express all lines and planes in \mathbb{R}^2 and \mathbb{R}^3 (those through the origin or not) using linear spans.

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$.

$$\mathbf{u}_1 = (a_{11}, a_{12}, ..., a_{1n}) \quad \mathbf{u}_2 = (a_{21}, a_{22}, ..., a_{2n}) \quad ... \quad \mathbf{u}_k = (a_{k1}, a_{k2}, ..., a_{kn})$$

For any $v = (v_1, v_2, ..., v_n) \in \mathbb{R}^n$, consider the equation:

$$c_1 u_1 + c_2 u_2 + \dots + c_k u_k = v$$

$$c_1(a_{11}, a_{12}, ..., a_{1n}) + c_2(a_{21}, a_{22}, ..., a_{2n}) + ... + c_k(a_{k1}, a_{k2}, ..., a_{kn})$$

$$= (v_1, v_2, ..., v_n)$$

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$.

$$c_1 u_1 + c_2 u_2 + ... + c_k u_k = v$$

$$c_1(a_{11}, a_{12}, ..., a_{1n}) + c_2(a_{21}, a_{22}, ..., a_{2n}) + ... + c_k(a_{k1}, a_{k2}, ..., a_{kn})$$

$$= (v_1, v_2, ..., v_n)$$

$$\begin{cases} a_{11}c_1 + a_{21}c_2 + \dots + a_{k1}c_k = v_1 \\ a_{12}c_1 + a_{22}c_2 + \dots + a_{k2}c_k = v_2 \\ \vdots & \vdots & \vdots \\ a_{1n}c_1 + a_{2n}c_2 + \dots + a_{kn}c_k = v_n \end{cases}$$

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$.

$$c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + \dots + c_k \mathbf{u}_k = \mathbf{v}$$
 (*)

$$c_1(a_{11}, a_{12}, ..., a_{1n}) + c_2(a_{21}, a_{22}, ..., a_{2n}) + ... + c_k(a_{k1}, a_{k2}, ..., a_{kn})$$

$$=(v_1,v_2,...,v_n)$$

k columns

nrows A v_1 v_2 v_n

If a row-echelon form of \boldsymbol{A} does not have a zero row,

 v_2 (*) is always consistent regardless of v

$$\Rightarrow$$
 span(S) = \mathbb{R}^n

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$.

$$c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + \dots + c_k \mathbf{u}_k = \mathbf{v}$$
 (*)

$$c_1(a_{11}, a_{12}, ..., a_{1n}) + c_2(a_{21}, a_{22}, ..., a_{2n}) + ... + c_k(a_{k1}, a_{k2}, ..., a_{kn})$$

$$=(v_1,v_2,...,v_n)$$

k columns

n rows $0 \ 0 \ \dots \ 0 \ 0$

If a row-echelon form of *A* has at least one zero row,

(*) is not always consistent

is flot always consiste

$$\Rightarrow$$
 span(S) $\neq \mathbb{R}^n$

Example 3.2.6

From earlier example:

Show that span $\{(1,0,1),(1,1,0),(0,1,1)\} = \mathbb{R}^3$.

$$\begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 2 \end{pmatrix}$$
 No zero row

Show that span{(1,1,1),(1,2,0),(2,1,3),(2,3,1)} $\neq \mathbb{R}^3$.

$$\begin{pmatrix} 1 & 1 & 2 & 2 \\ 1 & 2 & 1 & 3 \\ 1 & 0 & 3 & 1 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 1 & 2 & 2 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$
Has zero row

Theorem 3.2.7

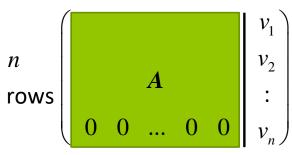
Let $S = \{u_1, u_2, ..., u_k\}$ be a set of vectors in \mathbb{R}^n .

If k < n, then S cannot span \mathbb{R}^n .

If k < n, then a row-echelon form of A has at least one zero row $\Rightarrow S$ cannot span \mathbb{R}^n .

Suppose $S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$. We want to determine if $\mathrm{span}(S) = \mathbb{R}^n$. $c_1 u_1 + c_2 u_2 + ... + c_k u_k = v$ (*)

k columns



If a row-echelon form of A has at least one zero row,

(*) is not always consistent

Example 3.2.8

- 1) One vector cannot span \mathbb{R}^2 .
- 2) One or two vectors cannot span \mathbb{R}^3 .

Theorem 3.2.9

Let
$$S = \{u_1, u_2, ..., u_k\} \subseteq \mathbb{R}^n$$
.

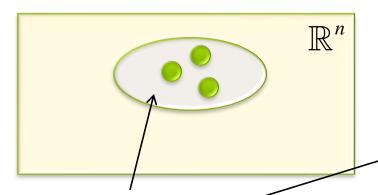
- 1) $\mathbf{0} \in \operatorname{span}(S)$
- 2) For any $v_1, v_2, ..., v_r \in \text{span}(S)$ and $c_1, c_2, ..., c_r \in \mathbb{R}$,

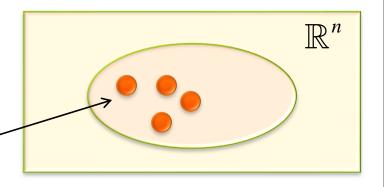
$$c_1 v_1 + c_2 v_2 + ... + c_r v_r \in \text{span}(S).$$



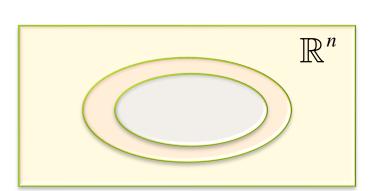
Theorem 3.2.10

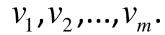
Let $S_1 = \{u_1, u_2, ..., u_k\}$ and $S_2 = \{v_1, v_2, ..., v_m\}$ be subsets of \mathbb{R}^n .





Then $\operatorname{span}(S_1) \subseteq \operatorname{span}(S_2) \Leftrightarrow \operatorname{each} u_i$ is a linear combination of









Let $u_1 = (1,0,1), u_2 = (1,1,2), u_3 = (-1,2,1), v_1(1,2,3), v_2 = (2,-1,1).$

Show that span $\{u_1, u_2, u_3\} = \text{span}\{v_1, v_2\}.$

Each of u_1, u_2, u_3 is a linear combination of v_1, v_2 .

$$= a(1,2,3) + b(2,-1,1)$$

$$\begin{pmatrix}
1 & 0 & \frac{1}{5} & \frac{3}{5} & \frac{3}{5} \\
0 & 1 & \frac{2}{5} & \frac{1}{5} & \frac{-4}{5} \\
0 & 0 & 0 & 0
\end{pmatrix}$$

$$(1,0,1) = (1,2,3) + (2,-1,1)$$

Since each of u_1, u_2, u_3

$$(1,1,2) = (1,2,3) + (2,-1,1)$$

is a linear combination of v_1, v_2

$$\operatorname{span}\{\boldsymbol{u}_1,\boldsymbol{u}_2,\boldsymbol{u}_3\}\subseteq\operatorname{span}\{\boldsymbol{v}_1,\boldsymbol{v}_2\}.$$

$$(-1,2,1) = (1,2,3) + (2,-1,1)$$

Let
$$u_1 = (1,0,1), u_2 = (1,1,2), u_3 = (-1,2,1), v_1(1,2,3), v_2 = (2,-1,1).$$

Show that span $\{u_1, u_2, u_3\} = \text{span}\{v_1, v_2\}$.

Can we show

Shown:

$$\operatorname{span}\{u_1, u_2, u_3\} \supseteq \operatorname{span}\{v_1, v_2\}?$$

$$\operatorname{span}\{u_1, u_2, u_3\} \subseteq \operatorname{span}\{v_1, v_2\}.$$

Each of v_1, v_2 is a linear combination of u_1, u_2, u_3 .

$$= a(1,0,1) + b(1,1,2) + c(-1,2,1)$$

Let
$$u_1 = (1,0,1), u_2 = (1,1,2), u_3 = (-1,2,1), v_1(1,2,3), v_2 = (2,-1,1).$$

$$v_1 = a(1,0,1) + b(1,1,2) + c(-1,2,1)$$

Let
$$u_1 = (1,0,1), u_2 = (1,1,2), u_3 = (-1,2,1), v_1(1,2,3), v_2 = (2,-1,1).$$

Since each of v_1, v_2 is a linear combination of u_1, u_2, u_3 ,

$$\operatorname{span}\{u_1, u_2, u_3\} \supseteq \operatorname{span}\{v_1, v_2\}.$$

Together with span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2\}$, we have shown

$$span\{u_1, u_2, u_3\} = span\{v_1, v_2\}.$$

Let
$$u_1 = (1,1,0,2), u_2 = (1,0,0,1), u_3 = (0,1,0,1),$$

$$v_1 = (1,1,1,1), v_2 = (-1,1,-1,1), v_3 = (-1,1,1,-1).$$

Show that span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2, v_3\}$ but

 $span\{u_1, u_2, u_3\} \neq span\{v_1, v_2, v_3\}.$

To show span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2, v_3\}$,

$$\begin{pmatrix}
1 & -1 & -1 & | & 1 & | & 1 & | & 0 \\
1 & 1 & 1 & | & 1 & | & 0 & | & 1 \\
1 & -1 & 1 & | & 0 & | & 0 & | & 0 \\
1 & 1 & -1 & | & 2 & | & 1 & | & 1
\end{pmatrix}$$



How did this matrix come about?

Let
$$u_1 = (1,1,0,2), u_2 = (1,0,0,1), u_3 = (0,1,0,1), v_1 = (1,1,1,1), v_2 = (-1,1,-1,1), v_3 = (-1,1,1,-1).$$

Show that $span\{u_1, u_2, u_3\} \subseteq span\{v_1, v_2, v_3\}$ but

 $span\{u_1, u_2, u_3\} \neq span\{v_1, v_2, v_3\}.$

To show span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2, v_3\}$,

$$\begin{pmatrix}
1 & -1 & -1 & | & 1 & | & 1 & | & 0 \\
1 & 1 & 1 & | & 1 & | & 0 & | & 1 \\
1 & -1 & 1 & | & 0 & | & 0 & | & 0 \\
1 & 1 & -1 & | & 2 & | & 1 & | & 1
\end{pmatrix}$$

$$\begin{pmatrix}
1 & -1 & -1 & | & 1 & | & 1 & | & 0 \\
0 & 2 & 2 & | & 0 & | & -1 & | & 1 \\
0 & 0 & 2 & | & -1 & | & -1 & | & 0 \\
0 & 0 & 0 & | & 0 & | & 0 & | & 0
\end{pmatrix}$$

Let
$$u_1 = (1,1,0,2), u_2 = (1,0,0,1), u_3 = (0,1,0,1), v_1 = (1,1,1,1), v_2 = (-1,1,-1,1), v_3 = (-1,1,1,-1).$$

Show that span $\{u_1, u_2, u_3\} \subseteq \text{span}\{v_1, v_2, v_3\}$ but

$$span\{u_1, u_2, u_3\} \neq span\{v_1, v_2, v_3\}.$$

To show span $\{u_1, u_2, u_3\} \neq \text{span}\{v_1, v_2, v_3\}$,

$$v_1 = (1,1,1,1) = a(1,1,0,2) + b(1,0,0,1) + c(0,1,0,1)$$

has no solution.

So v_1 is not a linear combination of u_1, u_2, u_3 .

Example

Let
$$u_1 = (1,0,0,1), u_2 = (0,1,-1,2), u_3 = (2,1,-1,4),$$

 $v_1 = (1,1,1,1), v_2 = (-1,1,-1,1), v_3 = (-1,1,1,-1).$

Show that span $\{v_1, v_2, v_3\} \not\subset \text{span}\{u_1, u_2, u_3\}$.

We try to write each v_i as a linear combination of u_1, u_2, u_3 .

$$\begin{pmatrix}
1 & 0 & 2 & | 1 & | -1 & | -1 \\
0 & 1 & 1 & | 1 & | 1 & | 1 \\
0 & -1 & -1 & | 1 & | -1 & | 1 \\
1 & 2 & 4 & | 1 & | 1 & | -1
\end{pmatrix}$$

$$\begin{pmatrix}
1 & 0 & 2 & | 1 & | -1 & | -1 \\
0 & 1 & 1 & | 1 & | 1 & | 1 \\
0 & 0 & 0 & | 2 & | 0 & | 2 \\
0 & 0 & 0 & | 0 & | 0
\end{pmatrix}$$

Which v_i is NOT a linear combination of u_1, u_2, u_3 ?

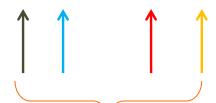
Theorem 3.2.12 ('useless vector')

Suppose $u_1, u_2, ..., u_k$ are vectors taken from \mathbb{R}^n .

If u_k is a linear combination of $u_1, u_2, ..., u_{k-1}$, then

$$span\{u_1, u_2, ..., u_{k-1}\} = span\{u_1, u_2, ..., u_{k-1}, u_k\}$$





set of ALL linear combinations of

set of ALL linear combinations of

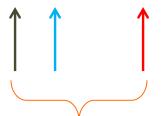


Theorem 3.2.12 ('useless vector')

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$$span\{u_1, u_2, ..., u_{k-1}\} = span\{u_1, u_2, ..., u_{k-1}, u_k\}$$





set of ALL linear combinations of

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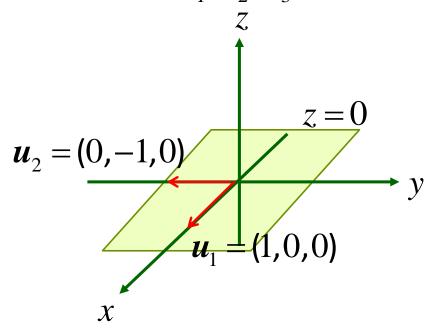


Example 3.2.13*

Let
$$u_1 = (1,0,0), u_2 = (0,-1,0), u_3 = (2,3,0).$$

Clearly, $u_3 = 2u_1 - 3u_2$. So span $\{u_1, u_2, u_3\} = \text{span}\{u_1, u_2\}$.

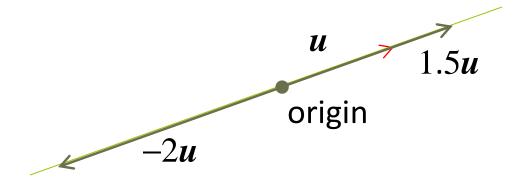
Can you describe span $\{u_1, u_2, u_3\}$ geometrically?



Let u be a nonzero vector in \mathbb{R}^2 or \mathbb{R}^3 .

span $\{u\}$ is the set of all linear combinations (or scalar multiples) of u.

Geometrically, span $\{u\}$ is a straight line passing through the origin.



Let u be a nonzero vector in \mathbb{R}^2 or \mathbb{R}^3 .

$$(\ln \mathbb{R}^2) u = (u_1, u_2), \operatorname{span}\{u\} = \{(cu_1, cu_2) | c \in \mathbb{R}\}$$

(explicit representation)

(implicit representation i.e. equation of line?)

$$span\{u\} = \{(x, y) | u_2x - u_1y = 0\}$$

$$u$$

$$(u_1, u_2)$$

$$ax + by = 0$$

$$(u_1, u_2)$$

$$au_1 + bu_2 = 0$$

One solution for a,b is $a = u_2$ and $b = -u_1$

Let u be a nonzero vector in \mathbb{R}^2 or \mathbb{R}^3 .

$$(\ln \mathbb{R}^3) u = (u_1, u_2, u_3), \operatorname{span}\{u\} = \{(cu_1, cu_2, cu_3) | c \in \mathbb{R}\}$$

(explicit representation)

$$\{(0,0,0)+c(u_1,u_2,u_3) \mid c \in \mathbb{R}\} = \{(cu_1,cu_2,cu_3) \mid c \in \mathbb{R}\}$$

Remember that a line in \mathbb{R}^3 cannot be represented by a single linear equation.

$$u$$
 (u_1,u_2,u_3)
origin

Let u, v be two nonzero vectors in \mathbb{R}^2 or \mathbb{R}^3 .

 $span\{u,v\}$ is the set of all linear combinations of u and v.

$$= \{ s\boldsymbol{u} + t\boldsymbol{v} \mid s, t \in \mathbb{R} \}$$

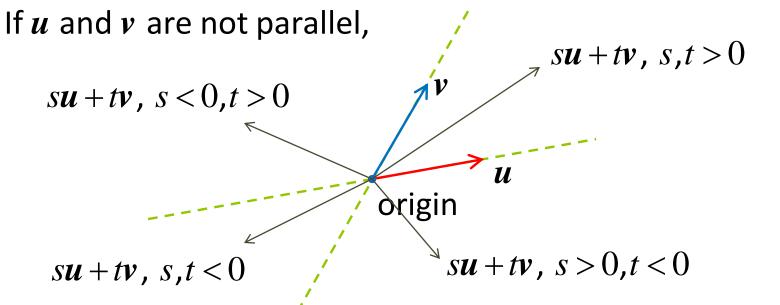
What if u and v are parallel?

 $span\{u,v\} = span\{u\}$ = straight line passing through the origin.

Let u, v be two nonzero vectors in \mathbb{R}^2 or \mathbb{R}^3 .

 $span\{u,v\}$ is the set of all linear combinations of u and v.

$$= \{ s\boldsymbol{u} + t\boldsymbol{v} \mid s, t \in \mathbb{R} \}$$

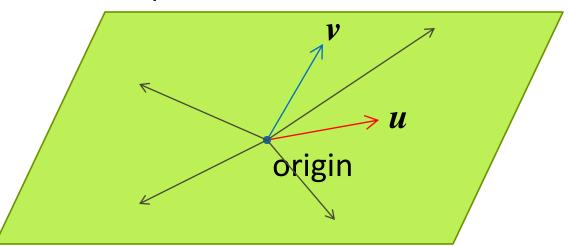


Let u, v be two nonzero vectors in \mathbb{R}^2 or \mathbb{R}^3 .

 $span\{u,v\}$ is the set of all linear combinations of u and v.

$$= \{ su + tv \mid s, t \in \mathbb{R} \}$$

If u and v are not parallel, span $\{u,v\}$ is a plane containing



the origin.

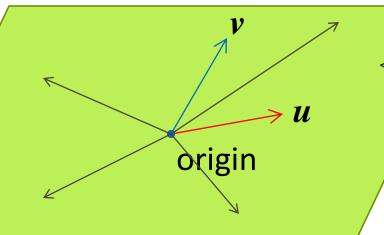
If u and v are not parallel,

$$(\ln \mathbb{R}^2)$$
 span $\{u,v\} = \mathbb{R}^2$.

(In \mathbb{R}^3) span{u,v} = { $su+tv \mid s,t \in \mathbb{R}$ } (explicit representation)

(implicit representation, i.e. equation of the plane?)

$$u = (u_1, u_2, u_3), v = (v_1, v_2, v_3)$$
 $ax + by + cz = 0$

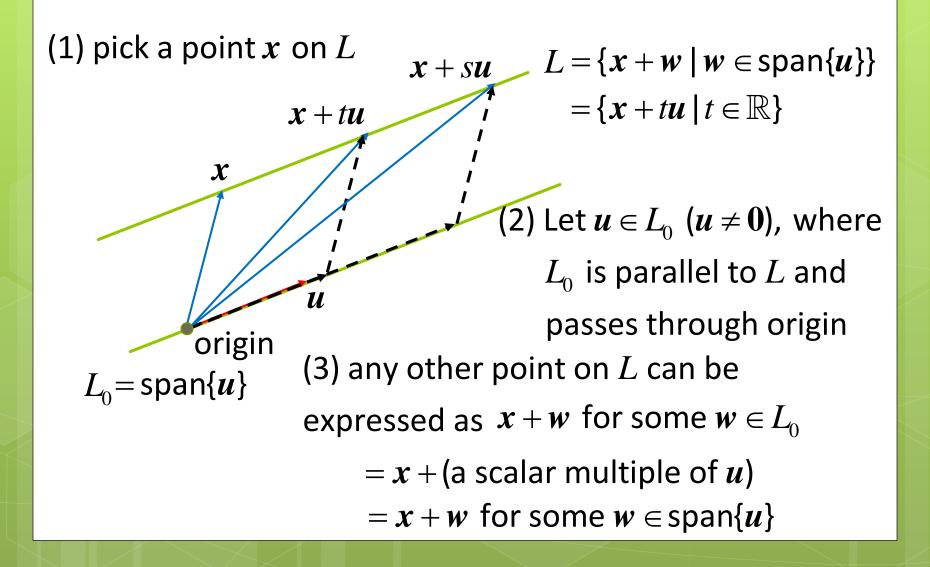


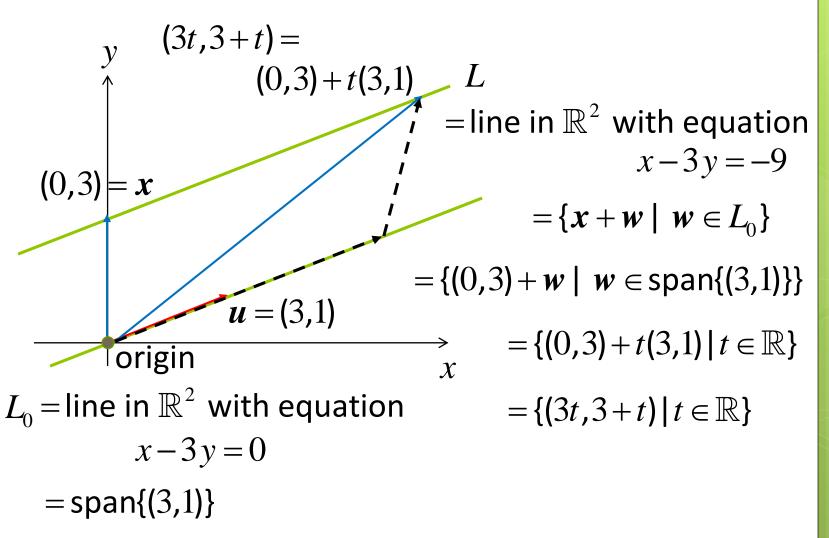
$$\begin{cases} au_1 + bu_2 + cu_3 = 0 \\ av_1 + bv_2 + cv_3 = 0 \end{cases}$$

Solve for a,b,c (non-trivial solutions)

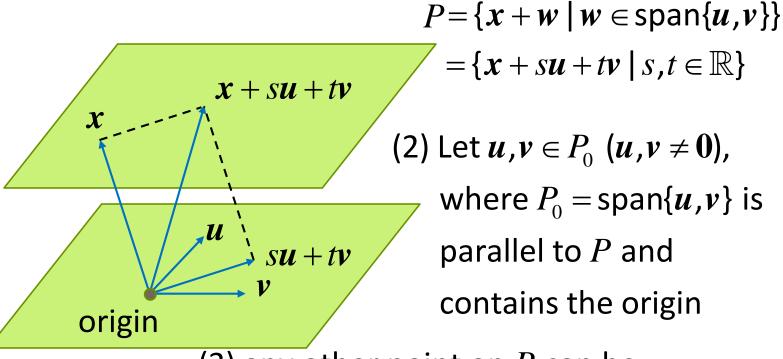
The previous discussion shows that linear spans (in \mathbb{R}^2 or \mathbb{R}^3) are, geometrically, lines or planes (in \mathbb{R}^2 or \mathbb{R}^3) that passes through (or contains) the origin.

What about the converse? Can all lines and planes in \mathbb{R}^2 or \mathbb{R}^3 be expressed in set notation using linear spans?

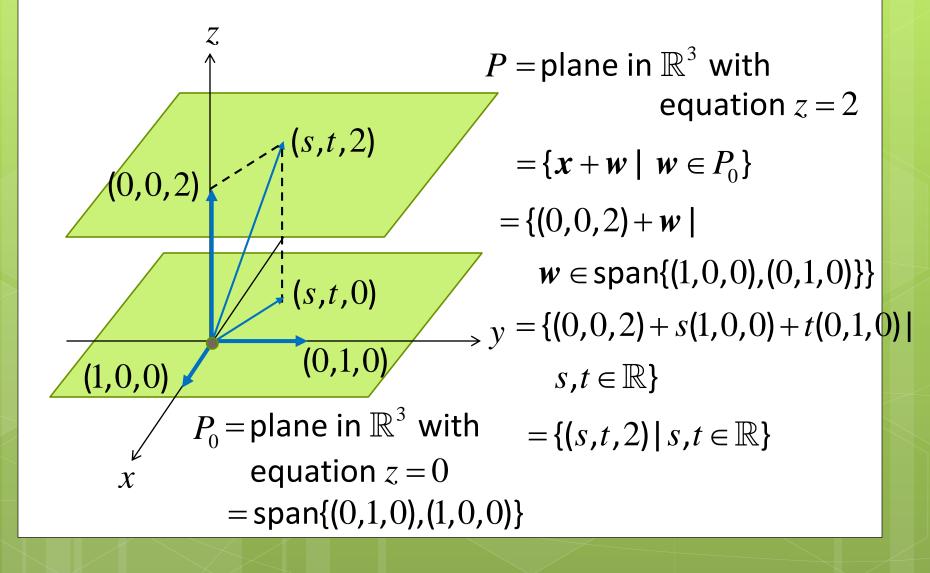




(1) pick a point x on P



 $P_0 = \operatorname{span}\{u,v\}$ (3) any other point on P can be expressed as x+w for some $w \in P_0$ = x + (a linear combination of <math>u and v)



Can we have lines and planes in \mathbb{R}^n when $n \ge 4$?

1) Take $x, u \in \mathbb{R}^n$, where $u \neq 0$. The set

$$L = \{x + w \mid w \in \text{span}\{u\}\}\$$
 is a line in \mathbb{R}^n .

2) Take $x, u, v \in \mathbb{R}^n$, where $u, v \neq 0$ and u is not a scalar multiple of v. The set

$$P = \{x + w \mid w \in \operatorname{span}\{u,v\}\}\$$

is a plane (or more generally, a 2-plane) in \mathbb{R}^n .

2) Take $x, u, v \in \mathbb{R}^n$, where $u, v \neq 0$ and u is not a scalar multiple of v. The set

$$P = \{x + w \mid w \in \operatorname{span}\{u,v\}\}\$$

is a plane (or more generally, a 2-plane) in \mathbb{R}^n .

3) Take x, u_1 , u_2 ,..., $u_r \in \mathbb{R}^n$. The set

$$Q = \{x + w \mid w \in \text{span}\{u_1, u_2, ..., u_r\}\}$$

is called a k – plane in \mathbb{R}^n where k is the "dimension" of span{ $u_1, u_2, ..., u_r$ }. (Section 3.6)

End of Lecture 09

Lecture 10:

Subspaces (cont'd)

Linear independence (till Example 3.4.3)