Linear algebra Subspaces, basis, dimension, and rank

Jesús García Díaz

CONAHCYT INAOE

July 9 2024



	101/2	E 181.	
NAF	ICY I		AUE)

2

1/49

< □ > < □ > < □ > < □ > < □ >

Contents



Subspaces associated with matrices

Basis



5 Ending

2

Bibliography





イロト イヨト イヨト イヨト

http://linear.ups.edu/

1 - 0		
1	VARU	AUFI
		, .o ב,

2

(00)		IN LA OF
	H(YI	
CONA		INVACE.

July 9 2024 4 / 49

æ

・ロト ・四ト ・ヨト ・ヨト

Definition

A subspace of \mathbb{R}^n is any collection S of vectors in \mathbb{R}^n such that:

- The zero vector $\mathbf{0}$ is in S.
- **(a)** If **u** and **v** are in S, then $\mathbf{u} + \mathbf{v}$ is in S (the set S is closed under addition).
- If u is in S and c is an scalar, then cu is in S (the set S is closed under scalar multiplication).

Definition

A **subspace** of \mathbb{R}^n is any collection S of vectors in \mathbb{R}^n such that:

- The zero vector $\mathbf{0}$ is in S.
- **(a)** If **u** and **v** are in S, then $\mathbf{u} + \mathbf{v}$ is in S (the set S is closed under addition).

If u is in S and c is an scalar, then cu is in S (the set S is closed under scalar multiplication).

Notice that properties (2) and (3) can be combined. In this way, S would be closed under linear combinations. Namely, If $\mathbf{u}_1, \mathbf{u}_2, ..., \mathbf{u}_k$ are in S and

 c_1, c_2, \ldots, c_k are scalars, then

$$c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + \cdots + c_k\mathbf{u}_k$$
 is in S

イロト イヨト イヨト

Every line and plane through the origin in \mathbb{R}^3 is a subspace of \mathbb{R}^3 . It should be clear geometrically that properties (1) through (3) are satisfied. Here is an algebraic proof in the case of a plane through the origin.

(日) (四) (日) (日) (日)

Every line and plane through the origin in \mathbb{R}^3 is a subspace of \mathbb{R}^3 . It should be clear geometrically that properties (1) through (3) are satisfied. Here is an algebraic proof in the case of a plane through the origin.

Let \wp be a plane through the origin with direction vectors \mathbf{v}_1 and \mathbf{v}_2 . Hence, $\wp = \langle \{\mathbf{v}_1, \mathbf{v}_2\} \rangle$. The zero vector $\mathbf{0}$ is in \wp , since

 $\mathbf{0} = 0\mathbf{v}_1 + 0\mathbf{v}_2$

Now, let

$$\mathbf{u} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2$$
$$\mathbf{v} = d_1 \mathbf{v}_1 + d_2 \mathbf{v}_2$$

be two vectors in \wp . Then,

$$\mathbf{u} + \mathbf{v} = (c_1\mathbf{v}_1 + c_2\mathbf{v}_2) + (d_1\mathbf{v}_1 + d_2\mathbf{v}_2) = (c_1 + d_1)\mathbf{v}_1 + (c_2 + d_2)\mathbf{v}_2$$

▲□▶ ▲圖▶ ▲厘▶ ▲厘▶ →

Now, let

$$\mathbf{u} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2$$
$$\mathbf{v} = d_1 \mathbf{v}_1 + d_2 \mathbf{v}_2$$

be two vectors in \wp . Then,

$$\mathbf{u} + \mathbf{v} = (c_1\mathbf{v}_1 + c_2\mathbf{v}_2) + (d_1\mathbf{v}_1 + d_2\mathbf{v}_2) = (c_1 + d_1)\mathbf{v}_1 + (c_2 + d_2)\mathbf{v}_2$$

Thus, $\mathbf{u} + \mathbf{v}$ is a linear combination of \mathbf{v}_1 and \mathbf{v}_2 and so is in \wp . Now, let c be a scalar. Then,

$$c\mathbf{u} = c(c_1\mathbf{v}_1 + c_2\mathbf{v}_2) = (cc_1)\mathbf{v}_1 + (cc_2)\mathbf{v}_2$$

which shows that $c\mathbf{u}$ is also a linear combination of \mathbf{v}_1 and \mathbf{v}_2 and is therefore in \wp . Since \wp satisfies properties (1) through (3), it is a subspace of \mathbb{R}^3 .

イロト イヨト イヨト

Theorem

Let $\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_k$ be vectors in \mathbb{R}^n . Then, $\langle \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_k\} \rangle$ is a subspace of \mathbb{R}^n .

CONIA	LICY/T	IN A OF
UUNA	нсті	INAUE

Theorem

Let $\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_k$ be vectors in \mathbb{R}^n . Then, $\langle \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_k\} \rangle$ is a subspace of \mathbb{R}^n .

Proof.

Just generalize the previous example.

(co)	NI A LI	CVT	
(COI	ин	CTI	(UE)

Example



Example

Show that the set of all vectors
$$\begin{bmatrix} x \\ y \\ z \end{bmatrix}$$
 that satisfy the condition $x = 3y$ and $z = -2y$ forms a subspace of \mathbb{R}^3 .
Substituting the two conditions into $\begin{bmatrix} x \\ y \\ z \end{bmatrix}$ yields
 $\begin{bmatrix} 3y \\ y \\ -2y \end{bmatrix} = y \begin{bmatrix} 3 \\ 1 \\ -2 \end{bmatrix}$

◆□ > ◆圖 > ◆臣 > ◆臣 > ○臣

Example

Show that the set of all vectors
$$\begin{bmatrix} x \\ y \\ z \end{bmatrix}$$
 that satisfy the condition $x = 3y$ and $z = -2y$ forms a subspace of \mathbb{R}^3 .
Substituting the two conditions into $\begin{bmatrix} x \\ y \\ z \end{bmatrix}$ yields
 $\begin{bmatrix} 3y \\ y \\ -2y \end{bmatrix} = y \begin{bmatrix} 3 \\ 1 \\ -2 \end{bmatrix}$
Since y is arbitrary, the given set of vectors is $\langle \{ \begin{bmatrix} 3 \\ 1 \\ -2 \end{bmatrix} \} \rangle$ and is thus a subspace of \mathbb{R}^3 .

9/49

◆□ > ◆圖 > ◆臣 > ◆臣 > ○臣

メロト メタト メヨト メヨト

Definition

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

- **(**) The **row space** of A is the subspace $\mathcal{R}(A)$ of \mathbb{R}^n spanned by the rows of A.
- **②** The **column space** of A is the subspace C(A) of \mathbb{R}^m spanned by the columns of A.

(日) (四) (日) (日) (日)

Consider the matrix

$$\begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 3 & -3 \end{bmatrix}$$

0000	1100	IN LAOF
	H(YI	

2

Consider the matrix $\begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 3 & -3 \end{bmatrix}$ Determine whether $\mathbf{b} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ is in the column space of A. Determine whether $\mathbf{w} = \begin{bmatrix} 4 & 5 \end{bmatrix}$ is in the row space of A. Describe $\mathcal{R}(A)$ and $\mathcal{C}(A)$.

(1) We know that **b** is a linear combination of the columns of A if and only if the linear system $A\mathbf{x} = \mathbf{b}$ is consistent. We row reduce the augmented matrix as follows:

$$A = \begin{bmatrix} 1 & -1 & | & 1 \\ 0 & 1 & | & 2 \\ 3 & -3 & | & 3 \end{bmatrix} \to A = \begin{bmatrix} 1 & 0 & | & 3 \\ 0 & 1 & | & 2 \\ 0 & 0 & | & 0 \end{bmatrix}$$

э

(1) We know that **b** is a linear combination of the columns of A if and only if the linear system $A\mathbf{x} = \mathbf{b}$ is consistent. We row reduce the augmented matrix as follows:

$$A = \begin{bmatrix} 1 & -1 & | & 1 \\ 0 & 1 & | & 2 \\ 3 & -3 & | & 3 \end{bmatrix} \to A = \begin{bmatrix} 1 & 0 & | & 3 \\ 0 & 1 & | & 2 \\ 0 & 0 & | & 0 \end{bmatrix}$$

Thus, the system is consistent (and, in fact, has a unique solution). Therefore, **b** is in C(A).

イロン イ団 とく ヨン イヨン

(2) Elementary row operations simply create linear combinations of the rows of a matrix. That is, they produce vectors only in the row space of the matrix. If the vector \mathbf{w} is in $\mathcal{R}(A)$, then \mathbf{w} is a linear combination of the rows of A, so if we augment A by \mathbf{w} as $\begin{bmatrix} A \\ \mathbf{w} \end{bmatrix}$ it will be possible to apply elementary row operations to this augmented matrix to reduce it to form $\begin{bmatrix} A' \\ \mathbf{0} \end{bmatrix}$ using only elementary row operations of the form $kR_i + R_j$, where j > i.

(2) So

$$\begin{bmatrix} A \\ \mathbf{w} \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 3 & -3 \\ \hline 4 & 5 \end{bmatrix} \xrightarrow{-3R_1 + R_3} \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 0 & 0 \\ \hline 4 & 5 \end{bmatrix}$$
$$\xrightarrow{-4R_1 + R_4} \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 0 & 0 \\ \hline 0 & 9 \end{bmatrix} \xrightarrow{-9R_2 + R_4} \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 0 & 0 \\ \hline 0 & 0 \end{bmatrix}$$

э.

15 / 49

(2) So

$$\begin{bmatrix} A \\ \hline \mathbf{w} \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 3 & -3 \\ \hline 4 & 5 \end{bmatrix} \xrightarrow{-3R_1 + R_3} \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 0 & 0 \\ \hline 4 & 5 \end{bmatrix}$$
$$\xrightarrow{-4R_1 + R_4} \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 0 & 0 \\ \hline 0 & 9 \end{bmatrix} \xrightarrow{-9R_2 + R_4} \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 0 & 0 \\ \hline 0 & 0 \end{bmatrix}$$

Therefore, **w** is a linear combination of the rows of A and thus **w** is in $\mathcal{R}(A)$.

2



Therefore, every vector in \mathbb{R}^2 is in $\mathcal{R}(A)$, and so $\mathcal{R}(A) = \mathbb{R}^2$.

(日) (四) (日) (日) (日)

(3b)
$$\mathcal{C}(A) = \langle \{ \begin{bmatrix} 1\\0\\3 \end{bmatrix}, \begin{bmatrix} -1\\1\\-3 \end{bmatrix} \} \rangle.$$

2

(3b)
$$\mathcal{C}(A) = \langle \{ \begin{bmatrix} 1\\0\\3 \end{bmatrix}, \begin{bmatrix} -1\\1\\-3 \end{bmatrix} \} \rangle.$$

So, we are looking for the vectors \mathbf{x} that satisfy the following equation for any given arbitrary parameters s and t.

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = s \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix} + t \begin{bmatrix} -1 \\ 1 \\ -3 \end{bmatrix}$$

2

(3b)
$$\mathcal{C}(A) = \langle \{ \begin{bmatrix} 1\\0\\3 \end{bmatrix}, \begin{bmatrix} -1\\1\\-3 \end{bmatrix} \} \rangle.$$

So, we are looking for the vectors \mathbf{x} that satisfy the following equation for any given arbitrary parameters s and t.

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = s \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix} + t \begin{bmatrix} -1 \\ 1 \\ -3 \end{bmatrix}$$

Namely,

$$s - t = x_1$$
$$t = x_2$$
$$3s - 3t = x_3$$

$$\begin{bmatrix} 1 & -1 & x_1 \\ 0 & 1 & x_2 \\ 3 & -3 & x_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & x_1 \\ 0 & 1 & x_2 \\ 0 & 0 & -3x_1 + x_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & x_1 + x_2 \\ 0 & 1 & x_2 \\ 0 & 0 & -3x_1 + x_3 \end{bmatrix}$$

2

$$\begin{bmatrix} 1 & -1 & x_1 \\ 0 & 1 & x_2 \\ 3 & -3 & x_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & x_1 \\ 0 & 1 & x_2 \\ 0 & 0 & -3x_1 + x_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & x_1 + x_2 \\ 0 & 1 & x_2 \\ 0 & 0 & -3x_1 + x_3 \end{bmatrix}$$
So,

$$0 = -3x_1 + x_3$$

(CONAHCYT INAOE)

2

$$\begin{bmatrix} 1 & -1 & x_1 \\ 0 & 1 & x_2 \\ 3 & -3 & x_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & x_1 \\ 0 & 1 & x_2 \\ 0 & 0 & -3x_1 + x_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & x_1 + x_2 \\ 0 & 1 & x_2 \\ 0 & 0 & -3x_1 + x_3 \end{bmatrix}$$
So,

$$0 = -3x_1 + x_3$$

Thus,

$$\mathcal{C}(A) = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ 3x_1 \end{bmatrix} : x_1, x_2 \in \mathbb{R} \right\}$$

c - c - c			
	NARC	T I IIV	

э.

▲□▶ ▲圖▶ ▲厘▶ ▲厘▶ →

Theorem

Let B be any matrix that is row equivalent to a matrix A. Then $\mathcal{R}(B) = \mathcal{R}(A)$.

Theorem

Let B be any matrix that is row equivalent to a matrix A. Then $\mathcal{R}(B) = \mathcal{R}(A)$.

Proof.

Since B is row equivalent to A, there is a series of row operations that transforms A into B. Therefore, each row in B is a linear combination of the rows in A. Thus, $\mathcal{R}(A) \subseteq \mathcal{R}(B)$.

The same applies from B to A. So, $\mathcal{R}(B) \subseteq \mathcal{R}(A)$. Therefore, $\mathcal{R}(A) = \mathcal{R}(B)$.

(日) (四) (日) (日) (日)

Theorem

Let A be an $m \times n$ matrix and let N be the set of solutions of the homogeneous linear system $A\mathbf{x} = \mathbf{0}$. Then N is a subspace of \mathbb{R}^n .

Theorem

Let A be an $m \times n$ matrix and let N be the set of solutions of the homogeneous linear system $A\mathbf{x} = \mathbf{0}$. Then N is a subspace of \mathbb{R}^n .

Proof.

First, notice that $A\mathbf{0}_n = \mathbf{0}_m$. So, $\mathbf{0}_n$ is in N.

CO	U A LI	CVT	INLA	OE'
	МН			

< □ > < 同 > < 回 > < 回 >

Theorem

Let A be an $m \times n$ matrix and let N be the set of solutions of the homogeneous linear system $A\mathbf{x} = \mathbf{0}$. Then N is a subspace of \mathbb{R}^n .

Proof.

First, notice that $A\mathbf{0}_n = \mathbf{0}_m$. So, $\mathbf{0}_n$ is in N.

Now, let **u** and **v** be in N.

$$A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v} = \mathbf{0} + \mathbf{0} = \mathbf{0}$$

which means that $\mathbf{u} + \mathbf{v}$ is in N.

< □ > < 同 > < 回 > < 回 >
Theorem

Let A be an $m \times n$ matrix and let N be the set of solutions of the homogeneous linear system $A\mathbf{x} = \mathbf{0}$. Then N is a subspace of \mathbb{R}^n .

Proof.

First, notice that $A\mathbf{0}_n = \mathbf{0}_m$. So, $\mathbf{0}_n$ is in N.

Now, let \mathbf{u} and \mathbf{v} be in N.

$$A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v} = \mathbf{0} + \mathbf{0} = \mathbf{0}$$

which means that $\mathbf{u} + \mathbf{v}$ is in N.

Finally, for any scalar c

$$A(c\mathbf{u}) = c(A\mathbf{u}) = c\mathbf{0} = \mathbf{0}$$

< □ > < 同 > < 回 > < 回 >

Definition

Let A be an $m \times n$ matrix. The **null space** of A is the subspace of \mathbb{R}^n consisting of solutions of the homogeneous linear system $A\mathbf{x} = \mathbf{0}$. It is denoted by $\mathcal{N}(A)$.

イロト イ団ト イヨト イヨト

Theorem

Let A be a matrix whose entries are real numbers. For any system of linear equations $A\mathbf{x} = \mathbf{b}$, exactly one of the following is true:

- There is no solution.
- There is a unique solution.
- There are infinitely many solutions.

• • • • • • • • • • •

Theorem

Let A be a matrix whose entries are real numbers. For any system of linear equations $A\mathbf{x} = \mathbf{b}$, exactly one of the following is true:

- There is no solution.
- There is a unique solution.
- There are infinitely many solutions.

Proof.

Notice that we want to prove that there cannot be a finite (greater than 1) number of solutions. So, lets see what happens when the system has two different solutions x_1 and x_2 . So,

(日) (四) (日) (日) (日)

Proof (cont.)

$$A\mathbf{x}_1 = \mathbf{b}$$
 and $A\mathbf{x}_2 = \mathbf{b}$

where $\mathbf{x}_1 \neq \mathbf{x}_2$. Thus,

$$A(\mathbf{x}_1 - \mathbf{x}_2) = A\mathbf{x}_1 - A\mathbf{x}_2 = \mathbf{b} - \mathbf{b} = \mathbf{0}$$

(00)		IN LA OF
	H(YI	
CONA		INVACE.

イロト イヨト イヨト イヨト

Proof (cont.)

$$A\mathbf{x}_1 = \mathbf{b}$$
 and $A\mathbf{x}_2 = \mathbf{b}$

where $\mathbf{x}_1 \neq \mathbf{x}_2$. Thus,

$$A(\mathbf{x}_1 - \mathbf{x}_2) = A\mathbf{x}_1 - A\mathbf{x}_2 = \mathbf{b} - \mathbf{b} = \mathbf{0}$$

Let $\mathbf{x}_0 = \mathbf{x}_1 - \mathbf{x}_2$. So, $\mathbf{x}_0 \neq \mathbf{0}$ and $A\mathbf{x}_0 = \mathbf{0}$. Namely, $\mathcal{N}(A)$ is non trivial. Since $\mathcal{N}(A)$ is closed under scalar multiplication, $c\mathbf{x}_0$ is in $\mathcal{N}(A)$ for any c. Therefore, $\mathcal{N}(A)$ has infinite elements.

イロト イ団ト イヨト イヨト

Proof (cont.)

$$A\mathbf{x}_1 = \mathbf{b}$$
 and $A\mathbf{x}_2 = \mathbf{b}$

where $\mathbf{x}_1 \neq \mathbf{x}_2$. Thus,

$$A(\mathbf{x}_1 - \mathbf{x}_2) = A\mathbf{x}_1 - A\mathbf{x}_2 = \mathbf{b} - \mathbf{b} = \mathbf{0}$$

Let $\mathbf{x}_0 = \mathbf{x}_1 - \mathbf{x}_2$. So, $\mathbf{x}_0 \neq \mathbf{0}$ and $A\mathbf{x}_0 = \mathbf{0}$. Namely, $\mathcal{N}(A)$ is non trivial. Since $\mathcal{N}(A)$ is closed under scalar multiplication, $c\mathbf{x}_0$ is in $\mathcal{N}(A)$ for any c. Therefore, $\mathcal{N}(A)$ has infinite elements.

Now, consider all the vectors of the form $\mathbf{x}_1 + c\mathbf{x}_0$, for any c.

$$A(\mathbf{x}_1 + c\mathbf{x}_0) = A\mathbf{x}_1 + cA\mathbf{x}_0 = \mathbf{b} + c\mathbf{0} = \mathbf{b}$$

Thus, there are infinite solutions to $A\mathbf{x} = \mathbf{b}$.

イロト イポト イヨト イヨト



July 9 2024 24 / 49

æ

▲口> ▲圖> ▲理> ▲理>



Definition

A basis for a subset S of \mathbb{R}^n is a set of vectors in S that

- $\bullet\,$ spans $S\,$ and
- is linearly independent.



The standard unit vectors $\mathbf{e}_1, \mathbf{e}_2, ..., \mathbf{e}_n$ in \mathbb{R}^n are linearly independent and span \mathbb{R}^n . Therefore, they form a basis for \mathbb{R}^n , called the **standard basis**.

≣ ► < ≣ ► ≡ ∽ < ભ July 9 2024 26 / 49

Find a basis for $S = \langle \{\mathbf{u}, \mathbf{v}, \mathbf{w}\} \rangle$, where

$$\mathbf{u} = \begin{bmatrix} 3\\ -1\\ 5 \end{bmatrix} \quad \mathbf{v} = \begin{bmatrix} 2\\ 1\\ 3 \end{bmatrix} \quad \mathbf{w} = \begin{bmatrix} 0\\ -5\\ 1 \end{bmatrix}$$

イロト イヨト イヨト イヨト

Find a basis for $S = \langle \{\mathbf{u}, \mathbf{v}, \mathbf{w}\} \rangle$, where

$$\mathbf{u} = \begin{bmatrix} 3\\-1\\5 \end{bmatrix} \quad \mathbf{v} = \begin{bmatrix} 2\\1\\3 \end{bmatrix} \quad \mathbf{w} = \begin{bmatrix} 0\\-5\\1 \end{bmatrix}$$

Basis

The vectors \mathbf{u} , \mathbf{v} , and \mathbf{w} already span S, so they will be a basis for S if they are also linearly independent. It is easy to determine that they are not; indeed, $\mathbf{w} = 2\mathbf{u} - 3\mathbf{v}$.

イロト イ団ト イヨト イヨト

Find a basis for $S = \langle \{\mathbf{u}, \mathbf{v}, \mathbf{w}\} \rangle$, where

$$\mathbf{u} = \begin{bmatrix} 3\\-1\\5 \end{bmatrix} \quad \mathbf{v} = \begin{bmatrix} 2\\1\\3 \end{bmatrix} \quad \mathbf{w} = \begin{bmatrix} 0\\-5\\1 \end{bmatrix}$$

Basis

The vectors \mathbf{u} , \mathbf{v} , and \mathbf{w} already span S, so they will be a basis for S if they are also linearly independent. It is easy to determine that they are not; indeed, $\mathbf{w} = 2\mathbf{u} - 3\mathbf{v}$.

Thus, we can ignore \mathbf{w} , i.e., $\langle \{\mathbf{u}, \mathbf{v}, \mathbf{w}\} \rangle = \langle \{\mathbf{u}, \mathbf{v}\} \rangle$. Since \mathbf{u} and \mathbf{v} are linearly independent, they form a basis for *S*. (Geometrically, \mathbf{u} , \mathbf{v} , and \mathbf{w} lie within the same plane, and \mathbf{u} and \mathbf{u} can serve as direction vectors for this plane.)

(日) (四) (日) (日) (日)

Basis

• Find the reduced row echelon form R of A.

(日) (四) (日) (日) (日)

Basis

- Find the reduced row echelon form R of A.
- Use the nonzero row vectors of R (containing the leading 1s) to form a basis for $\mathcal{R}(A).$

イロト イヨト イヨト

Basis

- Find the reduced row echelon form R of A.
- Use the nonzero row vectors of R (containing the leading 1s) to form a basis for $\mathcal{R}(A)$.
- Use the column vectors of A that correspond to the columns of R containing the leading 1s (the pivot columns) to form a basis for C(A).

イロト イヨト イヨト

Basis

- Find the reduced row echelon form R of A.
- Use the nonzero row vectors of R (containing the leading 1s) to form a basis for $\mathcal{R}(A)$.
- Use the column vectors of A that correspond to the columns of R containing the leading 1s (the pivot columns) to form a basis for C(A).
- Solve for the leading variables of $R\mathbf{x} = \mathbf{0}$ in terms of the free variables, set the free variables equal to parameters, substitute back into \mathbf{x} , and write the result as a linear combination of f vectors (where f is the number of free variables). These f vectors form a basis for $\mathcal{N}(A)$.

э

28/49

イロト イボト イヨト イヨト

Find a basis for $\mathcal{C}(A)$, where

2

イロト イヨト イヨト イヨト

Find a basis for $\mathcal{C}(A)$, where

Let \mathbf{a}_i be a column vector in A and \mathbf{r}_i a column vector in reduced row echelon form.

メロト メロト メヨト メヨト

Find a basis for $\mathcal{C}(A)$, where

Let \mathbf{a}_i be a column vector in A and \mathbf{r}_i a column vector in reduced row echelon form.

Can you see why \mathbf{r}_3 is a linear combination of \mathbf{r}_1 and \mathbf{r}_2 ? Can you see why \mathbf{r}_4 is linearly independent from \mathbf{r}_1 and \mathbf{r}_2 ?

イロト イヨト イヨト

Find a basis for $\mathcal{C}(A)$, where

Let \mathbf{a}_i be a column vector in A and \mathbf{r}_i a column vector in reduced row echelon form.

Can you see why \mathbf{r}_3 is a linear combination of \mathbf{r}_1 and \mathbf{r}_2 ? Can you see why \mathbf{r}_4 is linearly independent from \mathbf{r}_1 and \mathbf{r}_2 ?

So, \mathbf{r}_3 and \mathbf{r}_5 do not contribute to $\mathcal{C}(R)$. Column vectors \mathbf{r}_1 , \mathbf{r}_2 , and \mathbf{r}_4 are linearly independent (they are standard unit vectors). Therefore, a basis for $\mathcal{C}(A)$ is

$$\{\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_4\} = \left\{ \begin{bmatrix} 1\\2\\-3\\4 \end{bmatrix}, \begin{bmatrix} 1\\-1\\2\\1 \end{bmatrix}, \begin{bmatrix} 1\\1\\-2\\1 \end{bmatrix} \right\}$$

Can you see that $\mathcal{C}(A) \neq \mathcal{C}(R)$?

イロト 不得 トイヨト イヨト

29/49

Basis

Find a basis for $\mathcal{N}(A)$.

▲□▶ ▲圖▶ ▲厘▶ ▲厘▶ →

Find a basis for $\mathcal{N}(A)$. Actually, nothing is new here. We are only changing the vocabulary. We must find the solutions to $A\mathbf{x} = \mathbf{0}$. Using the reduced row echelon form

$$R = \begin{bmatrix} 1 & 0 & 1 & 0 & -1 \\ 0 & 1 & 2 & 0 & 3 \\ 0 & 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Find a basis for $\mathcal{N}(A)$. Actually, nothing is new here. We are only changing the vocabulary. We must find the solutions to $A\mathbf{x} = \mathbf{0}$. Using the reduced row echelon form

$$R = \begin{bmatrix} 1 & 0 & 1 & 0 & -1 \\ 0 & 1 & 2 & 0 & 3 \\ 0 & 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

we get

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} -s+t \\ -2s+3t \\ s \\ -4t \\ t \end{bmatrix} = s \begin{bmatrix} -1 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} 1 \\ -3 \\ 0 \\ -4 \\ 1 \end{bmatrix} = s\mathbf{u} + t\mathbf{v}$$

(CONAHCYT INAOE)

30 / 49

Find a basis for $\mathcal{N}(A)$. Actually, nothing is new here. We are only changing the vocabulary. We must find the solutions to $A\mathbf{x} = \mathbf{0}$. Using the reduced row echelon form

$$R = \begin{bmatrix} 1 & 0 & 1 & 0 & -1 \\ 0 & 1 & 2 & 0 & 3 \\ 0 & 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

we get

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} -s+t \\ -2s+3t \\ s \\ -4t \\ t \end{bmatrix} = s \begin{bmatrix} -1 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} 1 \\ -3 \\ 0 \\ -4 \\ 1 \end{bmatrix} = s \mathbf{u} + t \mathbf{v}$$

A basis for $\mathcal{N}(A)$ is $\{\mathbf{u}, \mathbf{v}\}$

30 / 49

イロト イ団ト イヨト イヨト

2

イロト イヨト イヨト イヨト

Theorem

Let S be a subspace of \mathbb{R}^n . Then, any two basis for S have the same number of vectors.

Theorem

Let S be a subspace of \mathbb{R}^n . Then, any two basis for S have the same number of vectors.

Proof.

This is left as homework.

Theorem

Let S be a subspace of \mathbb{R}^n . Then, any two basis for S have the same number of vectors.

Proof.

This is left as homework.

Definition

If S is a subspace of \mathbb{R}^n , then the number of vectors in a basis for S is called the **dimension** of S, denoted dim(S).

CO		ICV7	VOE'
	VAL		NUE,

イロト イ団ト イヨト イヨト

Theorem

The row and column spaces of a matrix A have the same dimension.

CON		CVT	
	илп		(בי

2

イロト イヨト イヨト イヨト

Theorem

The row and column spaces of a matrix A have the same dimension.

Proof.

This is left as homework.

CONARCYT	INAGE

イロト イヨト イヨト イヨト

Theorem

The row and column spaces of a matrix A have the same dimension.

Proof.

This is left as homework.

Definition

The rank of a matrix A is the dimension of its row and column spaces and is denoted by r(A).

Theorem

For any matrix A,

$$r(A^T) = r(A)$$

	A O E \
	$\Delta (1) = 1$
CONFILCTION	

メロト メロト メヨト メヨト

Theorem

For any matrix A,

(CONAHCYT INAOE)

$$r(A^T) = r(A)$$

Proof.

$$r(A^{T}) = \dim(\mathcal{C}(A^{T}))$$
$$= \dim(\mathcal{R}(A))$$
$$= r(A)$$

	July 9 2024	34 / 49

Definition

The nullity of a matrix A is the dimension of its null space and is denoted by n(A).

CON	ALICY	T INI	AOE)
	АПСІ		AUE)

Definition

The nullity of a matrix A is the dimension of its null space and is denoted by n(A).

In other words, n(A) is the dimension of the solution space of $A\mathbf{x} = \mathbf{0}$, which equals the number of free variables in the solution.

イロト イ団ト イヨト イヨト
Dimension and rank

Theorem (the rank theorem)

If A is an $m\times n$ matrix, then

$$r(A) + n(A) = n$$

CON	ALICY	T INI	AOE)
	АПСІ		AUE)

メロト メタト メヨト メヨト

Dimension and rank

Theorem (the rank theorem)

If A is an $m \times n$ matrix, then

$$r(A) + n(A) = n$$

Proof.

Let R be the reduced row echelon form of A and let r(A) = r. Then, R has r leading 1s. So, there are r dependent variables and n - r free variables in the solution set of $A\mathbf{x} = \mathbf{0}$. Since $\dim(n(A)) = n - r$,

$$r(A) + n(A) = r + (n - r)$$
$$= n$$

イロト イ団ト イヨト イヨト

Find the nullity of :

$$M = \begin{bmatrix} 2 & 3\\ 1 & 5\\ 4 & 7\\ 3 & 6 \end{bmatrix}$$

CO	U A LI	CVT	181.4	OE)
	МН			UE)

2

◆□▶ ◆圖▶ ◆臣▶ ◆臣▶

Find the nullity of :

$$M = \begin{bmatrix} 2 & 3\\ 1 & 5\\ 4 & 7\\ 3 & 6 \end{bmatrix}$$

Since the two columns of M are clearly linearly independent, $r(M)=2. \label{eq:mass}$ Thus, by the rank theorem,

$$n(M) = 2 - r(M) = 2 - 2 = 0$$

イロト イヨト イヨト イヨト

Find the nullity of :

$$N = \begin{bmatrix} 2 & 1 & -2 & -1 \\ 4 & 4 & -3 & 1 \\ 2 & 7 & 1 & 8 \end{bmatrix}$$

э.

◆□▶ ◆圖▶ ◆臣▶ ◆臣▶

Find the nullity of :

$$N = \begin{bmatrix} 2 & 1 & -2 & -1 \\ 4 & 4 & -3 & 1 \\ 2 & 7 & 1 & 8 \end{bmatrix}$$

There is no obvious dependence among the rows or columns of $N,\,{\rm so}$ we apply row operations to reduce it to

$$\begin{bmatrix} 2 & 1 & -2 & -1 \\ 0 & 2 & 1 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

We have reduced the matrix far enough (we do not need reduced row echelon form here, since we are not looking for a basis for the null space). We see that there are only two nonzero rows, so r(N) = 2. Hence,

$$n(N) = 4 - r(N) = 4 - 2 = 2$$

38 / 49

イロト イポト イヨト イヨト

The fundamental theorem of invertible matrices (version 2)

Theorem

Let A be an $n \times n$ matrix. The following statements are equivalent

- A is nonsingular.
- $\mathcal{LS}(A, \mathbf{0})$ has only the trivial solution.
- $\mathcal{N}(A)$ has only the zero vector.
- $\mathcal{LS}(A, \mathbf{b})$ has a unique solution for every $\mathbf{b} \in \mathbb{R}^n$.
- A is invertible.
- $A\mathbf{x} = \mathbf{b}$ has a unique solution for every $\mathbf{b} \in \mathbb{R}^n$.
- $A\mathbf{x} = \mathbf{0}$ has only the trivial solution.
- The reduced row-echelon form of A is I_n .
- A is a product of elementary matrices.

Image: A math the second se

The fundamental theorem of invertible matrices (version 2)

Theorem

More equivalent statements

- r(A) = n.
- n(A) = 0.
- The column vectors of A are linearly independent.
- The column vectors of A span \mathbb{R}^n , i.e., $\mathcal{C}(A) = \mathbb{R}^n$.
- The column vectors of A are a basis for \mathbb{R}^n .
- The row vectors of A are linearly independent.
- The row vectors of A span \mathbb{R}^n , i.e., $\mathcal{R}(A) = \mathbb{R}^n$.
- The row vectors of A are a basis for \mathbb{R}^n .

40 / 49

Image: A math the second se

Ending

(cor		ICVA	
COI	VAF	1 C Y I	AUE

July 9 2024 41 / 49

æ

▲□ → ▲圖 → ▲ 臣 → ▲ 臣 →

Summary

- A **subspace** (of a vector space) contains the zero vector and is closed under linear combinations.
- The row space of $A_{m \times n}$, $\mathcal{R}(A)$, is the subspace of \mathbb{R}^n spanned by the rows of A.
- The column space of $A_{m \times n}$, C(A), is the subspace of \mathbb{R}^m spanned by the columns of A.
- The **null space** of $A_{m \times n}$, $\mathcal{N}(A)$, is a subspace of \mathbb{R}^n .

(日) (四) (日) (日) (日)



Ending

- If S is a subspace of \mathbb{R}^n , then the number of vectors in a basis for S is called the **dimension** of S, denoted by dim(S).
- For any matrix A, $\mathcal{R}(A) = \mathcal{C}(A)$.
- r(A) + n(A) = n, where r(A) is the **rank** of the matrix and n(A) is its **nullity**.

(日) (四) (日) (日) (日)

Ending

Homework

- Let S be the collection of vectors that satisfy the given property. Is S a subspace of $\mathbb{R}^2?$
 - **1** x = 0.
 - 2 y = 2x.
 - $x \ge 0, \ y \ge 0.$
 - $xy \geq 0.$
- Let S be the collection of vectors that satisfy the given property. Is S a subspace of $\mathbb{R}^3?$

•
$$x = y = z$$
.
• $z = 2x, y = 0$.
• $x - y + z = 1$.
• $|x - y| = |y - z|$.

(日) (四) (日) (日) (日)

Homework

- Prove the theorems from slides 32 and 33.
- Is b in $\mathcal{C}(A)$? Is w in $\mathcal{R}(A)$?

•
$$A = \begin{bmatrix} 1 & 0 & -1 \\ 1 & 1 & 1 \end{bmatrix}$$
, $\mathbf{b} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$, $\mathbf{w} = \begin{bmatrix} -1 & 1 & 1 \end{bmatrix}$.
• $A = \begin{bmatrix} 1 & 1 & -3 \\ 0 & 2 & 1 \\ 1 & -1 & 4 \end{bmatrix}$, $\mathbf{b} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$, $\mathbf{w} = \begin{bmatrix} 2 & 4 & -5 \end{bmatrix}$

2

イロン イ団 とく ヨン イヨン

End

Homework

• Find a basis for $\mathcal{R}(A)$, $\mathcal{C}(A)$, and $\mathcal{N}(A)$?

•
$$A = \begin{bmatrix} 1 & 0 & -1 \\ 1 & 1 & 1 \end{bmatrix}$$
.
• $A = \begin{bmatrix} 1 & 1 & -3 \\ 0 & 2 & 1 \\ 1 & -1 & -4 \end{bmatrix}$.
• $A = \begin{bmatrix} 2 & -4 & 0 & 2 & 1 \\ -1 & 2 & 1 & 2 & 3 \\ 1 & -2 & 1 & 4 & 4 \end{bmatrix}$

.

2

イロン 不通 とうきとう ほどう

Homework

• Is
$$\begin{bmatrix} 1\\1\\1\\0\\\end{bmatrix}$$
, $\begin{bmatrix} 1\\1\\0\\1\\1\\\end{bmatrix}$, $\begin{bmatrix} 1\\0\\1\\1\\1\\\end{bmatrix}$, $\begin{bmatrix} 0\\1\\1\\1\\1\\\end{bmatrix}$ a basis for \mathbb{R}^4 ?
• Is $\begin{bmatrix} 1\\-1\\0\\0\\1\\0\\-1\\\end{bmatrix}$, $\begin{bmatrix} 0\\1\\0\\-1\\1\\1\\\end{bmatrix}$, $\begin{bmatrix} 0\\0\\-1\\1\\1\\\end{bmatrix}$, $\begin{bmatrix} -1\\0\\1\\0\\1\\0\\\end{bmatrix}$ a basis for \mathbb{R}^4 ?

(CONAHCYT INAOE)

July 9 2024 47 / 49

イロト イヨト イヨト イヨト 二日

Next topics

• Eigenvalues and eigenvectors?

イロト イヨト イヨト イヨト

Thank you

2

▲□▶ ▲圖▶ ▲国▶ ▲国▶