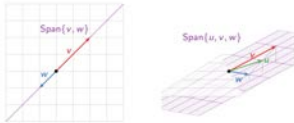


Section 2.5

Linear Independence

Motivation

Sometimes the span of a set of vectors is "smaller" than you expect from the number of vectors.



Textbook definitions.

Linear Independence

Definition

A set of vectors $\{v_1, v_2, \dots, v_p\}$ in $\mathbb{R}^n$ is **linearly independent** if the vector equation

$$x_1 v_1 + x_2 v_2 + \dots + x_p v_p = 0$$

has only the trivial solution $x_1 = x_2 = \dots = x_p = 0$. The set $\{v_1, v_2, \dots, v_p\}$ is **linearly dependent** otherwise.

Like span, linear (in)dependence is another one of those big vocabulary words that you absolutely need to learn. Much of the rest of the course will be built on these concepts, and you need to know exactly what they mean in order to be able to answer questions on quizzes and exams (and solve real-world problems later on).

In other words, $\{v_1, v_2, \dots, v_p\}$ is linearly dependent if there exist numbers $x_1, x_2, \dots, x_p$, not all equal to zero, such that

$$x_1 v_1 + x_2 v_2 + \dots + x_p v_p = 0.$$

This is called a **linear dependence relation** or an **equation of linear dependence**.

Note that linear (in)dependence is a notion that applies to a collection of vectors, not to a single vector, or to one vector in the presence of some others.

$$(2)\begin{bmatrix} 1 \\ 1 \end{bmatrix} + (-1)\begin{bmatrix} 2 \\ 2 \end{bmatrix} + (0)\begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(0)\begin{bmatrix} 1 \\ 1 \end{bmatrix} + 0\begin{bmatrix} 2 \\ 2 \end{bmatrix} + 15\begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Checking Linear Independence

Question: Is $\left\{\begin{pmatrix} 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \end{pmatrix}\right\}$ linearly independent?

Equivalently, does the (homogeneous) the vector equation

$$x \begin{pmatrix} 1 \\ 1 \end{pmatrix} + y \begin{pmatrix} 1 \\ -1 \end{pmatrix} + z \begin{pmatrix} 3 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Strategy can't pivot/free of the system w/ aug matrix $[A|0]$.

$$\left[\begin{array}{ccc|c} 1 & 1 & 3 & 0 \\ 1 & -1 & 1 & 0 \\ 1 & 2 & 4 & 0 \end{array}\right] \sim \left[\begin{array}{ccc|c} 1 & 1 & 3 & 0 \\ 0 & -2 & -2 & 0 \\ 0 & 1 & 1 & 0 \end{array}\right] \sim \left[\begin{array}{ccc|c} 1 & 0 & 2 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array}\right] \text{ RREF}$$

Coef matrix A did NOT have a pivot in every col.

$$\begin{aligned} x &= -2z \\ y &= -z \\ z &= z \text{ (free)} \end{aligned}$$

Example: what is

(1) $\text{Span}\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \end{bmatrix}\}$

$\text{Span}\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \end{bmatrix}\right\}$?
a line in $\mathbb{R}^2$ ✓

(2) $\text{Span}\{\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}\}$

$\text{Span}\left\{\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}\right\}$ is a plane in $\mathbb{R}^3$

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

$$\sim \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

Exam 1 This week

On Wednesday 9/23
@ 6:30 pm.

See Canvas for cannon exam locations

Warning: It is not meaningful to say "v is dependent on w", but you can say that the set $\{v, w\}$ is linearly dependent.

A: No, The set $\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 3 \\ 1 \end{bmatrix}\right\}$ is linearly dependent.

Q2: Find a dependence relation?

A: one non-trivial soln is $z=1$

get $\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -2 \\ -1 \\ 1 \end{bmatrix}$ so dep rel: -2

$$\rightarrow 2\begin{bmatrix} 1 \\ 1 \end{bmatrix} - 1\begin{bmatrix} 1 \\ -1 \end{bmatrix} + 1\begin{bmatrix} 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Checking Linear Independence

Question: Is $\left\{ \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ 4 \end{pmatrix} \right\}$ linearly independent?

Equivalently, does the (homogeneous) the vector equation

$$x \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix} + y \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix} + z \begin{pmatrix} 3 \\ 1 \\ 4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Linear Independence and Matrix Columns

In general, $\{v_1, v_2, \dots, v_p\}$ is linearly independent if and only if the vector equation

$$x_1 v_1 + x_2 v_2 + \dots + x_p v_p = 0$$

has only the trivial solution, if and only if the matrix equation

$$Ax = 0$$

has only the trivial solution, where A is the matrix with columns $v_1, v_2, \dots, v_p$:

$$A = \begin{pmatrix} | & | & & | \\ v_1 & v_2 & \cdots & v_p \\ | & | & & | \end{pmatrix}.$$

This is true if and only if the matrix A has a pivot in each column.

Important

- The vectors $v_1, v_2, \dots, v_p$ are linearly independent if and only if the matrix with columns $v_1, v_2, \dots, v_p$ has a pivot in each column.
- Solving the matrix equation $Ax = 0$ will either verify that the columns $v_1, v_2, \dots, v_p$ of A are linearly independent, or will produce a linear dependence relation.

Example: Are the vectors $v_1 = [1; 1; 0]$, $v_2 = [2; 0; 4]$, and $v_3 = [1; 2; -2]$ linearly dependent? Can you write v_3 as a vector in $\text{Span}\{v_1, v_2\}$?

Q: $\left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix} \right\}$ linearly independent/dependent?

Soln $A = \left[\begin{array}{cc|c} 1 & 2 & 1 \\ 1 & 0 & 2 \\ 0 & 4 & -2 \end{array} \right] \sim \left[\begin{array}{cc|c} 1 & 0 & 2 \\ 0 & 4 & -2 \\ 0 & 1 & 1 \end{array} \right]$

$$\sim \left[\begin{array}{cc|c} 1 & 0 & 2 \\ 0 & 4 & -2 \\ 0 & 2 & -1 \end{array} \right]$$

$$\sim \left[\begin{array}{cc|c} 1 & 0 & 2 \\ 0 & 4 & -2 \\ 0 & 0 & 0 \end{array} \right] \sim \left[\begin{array}{cc|c} 1 & 0 & 2 \\ 0 & 1 & -1/2 \\ 0 & 0 & 0 \end{array} \right]$$

A: linearly dependent

b/c $A = [v_1 \ v_2 \ v_3]$

does not have a pivot in every column.

Q₂: Is v_3 in $\text{Span}\{v_1, v_2\}$?

Soln. $x_1 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix}$

So $2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 2 \\ 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix}$

and this gives the dependence relation

$$2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 2 \\ 0 \\ 4 \end{bmatrix} - \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\left[\begin{array}{cc|c} 1 & 2 & 1 \\ 1 & 0 & 2 \\ 0 & 4 & -2 \end{array} \right]$$

↑ no pivot in 2nd col.

So system is consistent.

A₂: yes, v_3 is in $\text{Span}\{v_1, v_2\}$ ✓

Linear Independence

Suppose that one of the vectors $\{v_1, v_2, \dots, v_n\}$ is a linear combination of the other ones (that is, it is in the span of the other ones):

$$v_3 = 2v_1 - \frac{1}{2}v_2 \Leftrightarrow 2v_1 - \frac{1}{2}v_2 - v_3 = 0 \text{ (dep. relation)}$$

Theorem

A set of vectors $\{v_1, v_2, \dots, v_n\}$ is linearly dependent if and only if one of the vectors is in the span of the other ones.

Equivalently:

Theorem

A set of vectors $\{v_1, v_2, \dots, v_n\}$ is linearly dependent if and only if you can remove one of the vectors without shrinking the span.

Translation

A set of vectors is linearly independent if and only if, every time you add another vector to the set, the span gets bigger.

WARNING: do not NOT say v_3 is in $\text{Span}\{v_1, v_2\}$

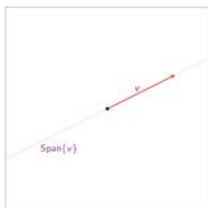
if and only if $\{v_1, v_2, v_3\}$ is lin. dep.

e.g. $\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 2 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right\}$

linearly dep but 3rd not in span of first two.

Linear Independence

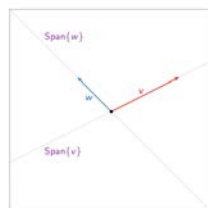
Pictures in $\mathbb{R}^2$



One vector $\{v\}$:
Linearly independent if $v \neq 0$.

Linear Independence

Pictures in $\mathbb{R}^2$



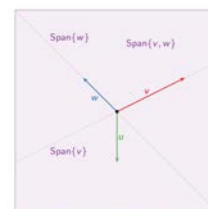
One vector $\{v\}$:
Linearly independent if $v \neq 0$.

Two vectors $\{v, w\}$:
Linearly independent

- Neither is in the span of the other.
- Span got bigger.

Linear Independence

Pictures in $\mathbb{R}^2$



One vector $\{v\}$:
Linearly independent if $v \neq 0$.

Two vectors $\{v, w\}$:
Linearly independent

- Neither is in the span of the other.
- Span got bigger.

Three vectors $\{v, w, u\}$:
Linearly dependent:

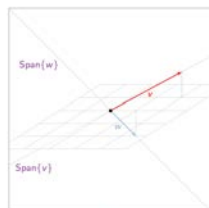
- u is in $\text{Span}\{v, w\}$.
- Span didn't get bigger after adding u .
- Can remove u without shrinking the span.

 Also v is in $\text{Span}\{u, w\}$ and w is in $\text{Span}\{u, v\}$.

[Interactive 2D: 2 vectors]
[Interactive 2D: 3 vectors]

Linear Independence

Pictures in $\mathbb{R}^3$



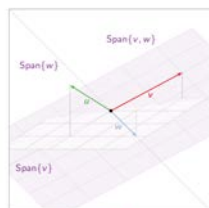
Two vectors $\{v, w\}$:
Linearly independent:

- Neither is in the span of the other.
- Span got bigger when we added w .

[Interactive 3D: 2 vectors]
[Interactive 3D: 3 vectors]

Linear Independence

Pictures in $\mathbb{R}^3$



Three vectors $\{v, w, u\}$:
Linearly independent: span got bigger when we added u .

[Interactive 3D: 2 vectors]
[Interactive 3D: 3 vectors]

<https://textbooks.math.gatech.edu/ila/demos/spans.html?captions=indep&v1=2,-1,1&v2=1,0,-1&v3=-5,-5,1&bels=v,w,x&range=5>

$x_1 v + x_2 w = u$ is
 an inconsistent system
 b/c put in last column.
 Know $\{v, w, u\}$ linearly independent
 then u is not in $\text{span}\{v, w\}$

Theorem

Let $v_1, v_2, \dots, v_p$ be vectors in $\mathbb{R}^n$, and consider the matrix

$$A = \begin{pmatrix} | & | & & | \\ v_1 & v_2 & \dots & v_p \\ | & | & & | \end{pmatrix}$$

Then you can delete the columns of A without pivots (the columns corresponding to free variables), without changing $\text{Span}\{v_1, v_2, \dots, v_p\}$. The pivot columns are linearly independent, so you can't delete any more columns.

This means that each time you add a pivot column, then the span increases.

Example: Which of the vectors in the set $\{v_1, v_2, v_3, v_4, v_5\}$ can be removed without changing the span of the vectors?

$$v_1 = [1; 0; 0], v_2 = [1; 1; 0], v_3 = [2; 2; 0], v_4 = [1; 3; 0], v_5 = [2; 2; 3]$$

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

Q: give a new matrix B
w/ some subset of cols
of A as its cols,
s.t.

(1) Span of cols of B
is same as span of cols of A .

(2) cols of B are lin. ind.

Ans. (many answers possible to satisfy (1) & (2))

(a) $B = \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 2 \\ 0 & 0 & 3 \end{bmatrix}$ ✓ keep pivot cols of A & erase other cols.

(d) $\begin{bmatrix} 2 & 1 & 2 \\ 2 & 3 & 2 \\ 0 & 0 & 3 \end{bmatrix}$ ✓

(b) $B = \begin{bmatrix} 1 & 1 & 2 \\ 0 & 3 & 2 \\ 0 & 0 & 3 \end{bmatrix}$ ✓

(e) $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ ✓

(b') $B = \begin{bmatrix} 1 & 2 & 2 \\ 0 & 2 & 2 \\ 0 & 0 & 3 \end{bmatrix}$ ✓

(c) $B = \begin{bmatrix} 1 & 1 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$ ✗

Linear Independence

Two more facts

Fact 1: Say $v_1, v_2, \dots, v_n$ are in $\mathbb{R}^m$. If $n > m$ then $\{v_1, v_2, \dots, v_n\}$ is linearly dependent: the matrix

$$A = \begin{pmatrix} | & | & & | \\ v_1 & v_2 & \dots & v_n \\ | & | & & | \end{pmatrix}$$

cannot have a pivot in each column (it is too wide).

This says you can't have 4 linearly independent vectors in $\mathbb{R}^3$, for instance.

A wide matrix can't have linearly independent columns.

Example: Is $\{v_1, v_2, v_3\}$ linearly independent or linearly dependent? If the set is linearly dependent, then find a dependence relation on v_1, v_2, v_3 .

$$v_1 = [1; 1], v_2 = [0; 1], v_3 = [2; 3]$$

$$v_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad v_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad v_3 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$[A|0] = \left[\begin{array}{ccc|c} 1 & 0 & 2 & 0 \\ 1 & 1 & 3 & 0 \end{array} \right] \quad (\text{columns are } v_1, v_2, v_3) \quad A \text{ is } \underline{\text{wide}}$$

Warning ~~T~~ F all full matrices have linearly independent cols

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

Fact 2: If one of $v_1, v_2, \dots, v_n$ is zero, then $\{v_1, v_2, \dots, v_n\}$ is linearly dependent. For instance, if $v_1 = 0$, then

$$1 \cdot v_1 + 0 \cdot v_2 + 0 \cdot v_3 + \dots + 0 \cdot v_n = 0$$

is a linear dependence relation.

A set containing the zero vector is linearly dependent.

Example: Is $\{v_1, v_2, v_3\}$ linearly independent or linearly dependent? If the set is linearly dependent, then find a dependence relation on v_1, v_2, v_3 .

$$v_1 = [1; 1; 0], v_2 = [0; 0; 0], v_3 = [0; 1; 1]$$

$$v_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \quad v_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad v_3 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

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

Summary

- ▶ A set of vectors is **linearly independent** if removing one of the vectors shrinks the span; otherwise it's **linearly dependent**.
- ▶ There are several other criteria for linear (in)dependence which lead to pretty pictures.
- ▶ The columns of a matrix are linearly independent if and only if the RREF of the matrix has a pivot in every column.
- ▶ The pivot columns of a matrix A are linearly independent, and you can delete the non-pivot columns (the "free" columns) without changing the span of the columns.
- ▶ Wide matrices cannot have linearly independent columns.

Warning

These are not the official definitions!

Linear Independence

Definition

A set of vectors $\{v_1, v_2, \dots, v_p\}$ in $\mathbb{R}^n$ is **linearly independent** if the vector equation

$$x_1 v_1 + x_2 v_2 + \dots + x_p v_p = 0$$

has only the trivial solution $x_1 = x_2 = \dots = x_p = 0$. The set $\{v_1, v_2, \dots, v_p\}$ is **linearly dependent** otherwise.

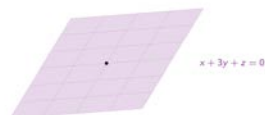
This is the official textbook definition.

Section 2.6

Subspaces

Motivation

Today we will discuss **subspaces** of $\mathbb{R}^n$.



Examples

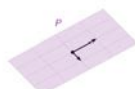
Example

A line L through the origin is a subspace: L contains zero and is easily seen to be closed under addition and scalar multiplication.



Example

A plane P through the origin is a subspace: P contains zero; the sum of two vectors in P is also in P ; and any scalar multiple of a vector in P is also in P .



Example

All of $\mathbb{R}^n$: this contains 0, and is closed under addition and scalar multiplication.

Example

The subset $\{0\}$: this subspace contains only one vector.

Definition of Subspace

Definition

A **subspace** of $\mathbb{R}^n$ is a subset V of $\mathbb{R}^n$ satisfying:

1. The zero vector is in V .
2. If u and v are in V , then $u + v$ is also in V .
3. If u is in V and c is in $\mathbb{R}$, then cu is in V .

"not empty"

"closed under addition"

"closed under $\times$ scalars"

A subspace is a span of some set of vectors in it.

Subsets and Subspaces

They aren't the same thing

A subset of $\mathbb{R}^n$ is any collection of vectors in $\mathbb{R}^n$ whatsoever. For example, the unit circle

$$C = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\}$$

is a subset of $\mathbb{R}^2$, but it is not a subspace.



Subset: yes

Subspace: no

Non-Examples

Non-Example

A line L (or any other set) that doesn't contain the origin is not a subspace. Fails: 1.

Non-Example

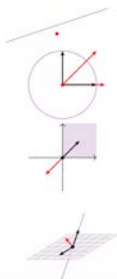
A circle C is not a subspace. Fails: 1, 2, 3. Think: a circle isn't a "linear space."

Non-Example

The first quadrant in $\mathbb{R}^2$ is not a subspace. Fails: 3 only.

Non-Example

A line union a plane in $\mathbb{R}^3$ is not a subspace. Fails: 2 only.



Subspaces are Spans, and Spans are Subspaces

Theorem

Any $\text{Span}\{v_1, v_2, \dots, v_p\}$ is a subspace.

Definition

If $V = \text{Span}\{v_1, v_2, \dots, v_p\}$, we say that V is the subspace generated by or spanned by the vectors $v_1, v_2, \dots, v_p$. We call $\{v_1, v_2, \dots, v_p\}$ a spanning set for V .

III

Every subspace is a span, and every span is a subspace.

Example: check from the definitions that $\text{Span}\{v_1, v_2\}$ is a subspace where $v_1 = [1; 0; 0]$ and $v_2 = [0; 1; 0]$.

Poll

Poll

Which of the following are subspaces?

- A. The empty set $\{\}$.
- B. The solution set to a homogeneous system of linear equations.
- C. The solution set to an inhomogeneous system of linear equations.
- D. The set of all vectors in $\mathbb{R}^n$ with rational (fraction) coordinates.

For the ones which are not subspaces, which property(ies) do they not satisfy?

Poll

Poll

Which of the following are subspaces?

- A. The empty set $\{\}$.
- B. The solution set to a homogeneous system of linear equations.
- C. The solution set to an inhomogeneous system of linear equations.
- D. The set of all vectors in $\mathbb{R}^n$ with rational (fraction) coordinates.

For the ones which are not subspaces, which property(ies) do they not satisfy?

Subspaces

Verification

Let $V = \left\{ \begin{pmatrix} a \\ b \end{pmatrix} \text{ in } \mathbb{R}^2 \mid ab = 0 \right\}$. Let's check if V is a subspace or not.

Definition of Subspace

Definition

A **subspace** of $\mathbb{R}^n$ is a subset V of $\mathbb{R}^n$ satisfying:

1. The zero vector is in V .
2. If u and v are in V , then $u + v$ is also in V .
3. If u is in V and c is in $\mathbb{R}$, then cu is in V .

"not empty"

"closed under addition"

"closed under $\times$ scalars"

Column Space and Null Space

An $m \times n$ matrix A naturally gives rise to two subspaces.

Definition

- The **column space** of A is the subspace of $\mathbb{R}^m$ spanned by the columns of A . It is written $\text{Col } A$.
- The **null space** of A is the set of all solutions of the homogeneous equation $Ax = 0$:

$$\text{Nul } A = \{x \text{ in } \mathbb{R}^n \mid Ax = 0\}.$$

This is a subspace of $\mathbb{R}^n$.

Column Space and Null Space

An $m \times n$ matrix A naturally gives rise to two subspaces.

Definition

- ▶ The **column space** of A is the subspace of $\mathbb{R}^m$ spanned by the columns of A . It is written $\text{Col } A$.
- ▶ The **null space** of A is the set of all solutions of the homogeneous equation $Ax = 0$:

$$\text{Nul } A = \{x \text{ in } \mathbb{R}^n \mid Ax = 0\}.$$

This is a subspace of $\mathbb{R}^n$.

Example: Why is $\text{Col}(A)$ always a subspace?

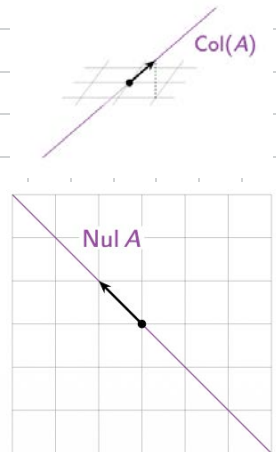
Example: Show that $\text{Nul}(A)$ always satisfies all the conditions for being a subspace, using the definitions.

Column Space and Null Space

Example

$$\text{Let } A = \begin{pmatrix} 1 & 1 \\ 1 & 1 \\ 1 & 1 \end{pmatrix}.$$

Example: Find $\text{Col}(A)$ and $\text{Nul}(A)$ where $A = [1 \ 1 ; 1 \ 1 ; 1 \ 1]$



Example: with A as above, describe $\text{Col}(A)$ and $\text{Nul}(A)$ geometrically.

The Null Space is a Span

The column space of a matrix A is defined to be a span (of the columns).

The null space is defined to be the solution set to $Ax = 0$. It is a subspace, so it is a span.

Question

How to find vectors that span the null space?

Example: Write the null space of the matrix A as a span.

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

Answer: Parametric vector form! We know that the solution set to $Ax = 0$ has a parametric form that looks like

$$x_3 \begin{pmatrix} 1 \\ 2 \\ 1 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} -2 \\ 3 \\ 0 \\ 1 \end{pmatrix} \quad \text{if, say, } x_3 \text{ and } x_4 \text{ are the free variables. So} \quad \text{Nul } A = \text{Span} \left\{ \begin{pmatrix} 1 \\ 2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 3 \\ 0 \\ 1 \end{pmatrix} \right\}.$$

Subspaces

Summary

- A **subspace** is the same as a span of some number of vectors, but we haven't computed the vectors yet.
- To any matrix is associated two subspaces, the **column space** and the **null space**:

$\text{Col } A = \text{the span of the columns of } A$

$\text{Nul } A = \text{the solution set of } Ax = 0.$

How do you check if a subset is a subspace?

- Is it a span? Can it be written as a span?
- Can it be written as the column space of a matrix?
- Can it be written as the null space of a matrix?
- Is it all of $\mathbb{R}^n$ or the zero subspace $\{0\}$?
- Can it be written as a type of subspace that we'll learn about later (eigenspaces, ...)?

If so, then it's automatically a subspace.

If all else fails:

- Can you verify directly that it satisfies the three defining properties?

Sections 2.7 and 2.9

Basis, Dimension, Rank and Basis Theorems

Subspaces

Reminder

Recall: a subspace of $\mathbb{R}^n$ is the same thing as a span, except we haven't computed a spanning set yet.

For example, $\text{Col } A$ and $\text{Nul } A$ for a matrix A .

There are lots of choices of spanning set for a given subspace.

Are some better than others?

Basis of a Subspace

What is the smallest number of vectors that are needed to span a subspace?

Definition

Let V be a subspace of $\mathbb{R}^n$. A **basis** of V is a set of vectors $\{v_1, v_2, \dots, v_n\}$ in V such that:

1. $V = \text{Span}\{v_1, v_2, \dots, v_n\}$, and
2. $\{v_1, v_2, \dots, v_n\}$ is linearly independent.

The number of vectors in a basis is the **dimension** of V , and is written $\dim V$.

Note the big red border here

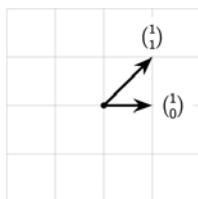
Important

A subspace has many different bases, but they all have the same number of vectors.

Bases of $\mathbb{R}^2$

Question

What is a basis for $\mathbb{R}^2$?



Bases of $\mathbb{R}^n$

The unit coordinate vectors

$$e_1 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad e_2 = \begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{pmatrix}, \quad \dots, \quad e_{n-1} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \\ 0 \end{pmatrix}, \quad e_n = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{pmatrix}$$

are a basis for $\mathbb{R}^n$. The identity matrix has columns $e_1, e_2, \dots, e_n$.

1. They span: I_n has a pivot in every row.
2. They are linearly independent: I_n has a pivot in every column.

In general: $\{v_1, v_2, \dots, v_n\}$ is a basis for $\mathbb{R}^n$ if and only if the matrix

$$A = \begin{pmatrix} | & | & & | \\ v_1 & v_2 & \cdots & v_n \\ | & | & & | \end{pmatrix}$$

has a pivot in every row and every column.

Basis of a Subspace

Example

Example

Let

$$V = \left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} \text{ in } \mathbb{R}^3 \mid x + 3y + z = 0 \right\} \quad B = \left\{ \begin{pmatrix} -3 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ -3 \end{pmatrix} \right\}.$$

Verify that B is a basis for V . (So $\dim V = 2$: it is a plane.)

<https://textbooks.math.gatech.edu/ila/demos/spans.html?v1=-3,1,0&v2=0,1,-3&range=5&captions=combo>

Example: Find a basis for $\text{Nul}(A)$ with A given below
(the RREF of A is also given)

Basis for Nul A

Example

$$A = \begin{pmatrix} 1 & 2 & 0 & -1 \\ -2 & -3 & 4 & 5 \\ 2 & 4 & 0 & -2 \end{pmatrix} \xrightarrow{\text{rref}} \begin{pmatrix} 1 & 0 & -8 & -7 \\ 0 & 1 & 4 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Fact

The vectors in the parametric vector form of the general solution to $Ax = 0$ always form a basis for $\text{Nul } A$.

Example: find a basis for $\text{Col}(A)$ for the matrix A given below (the RREF of A is also given)

Basis for $\text{Col } A$

Example

$$A = \begin{pmatrix} 1 & 2 & 0 & -1 \\ -2 & -3 & 4 & 5 \\ 2 & 4 & 0 & -2 \end{pmatrix} \xrightarrow{\text{rref}} \begin{pmatrix} 1 & 0 & -8 & -7 \\ 0 & 1 & 4 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

pivot columns = basis $\longleftrightarrow$ pivot columns in rref

Fact

The pivot columns of A always form a basis for $\text{Col } A$.

Warning: I mean the pivot columns of the original matrix A , not the row-reduced form. (Row reduction changes the column space.)

The Basis Theorem

Basis Theorem

Let V be a subspace of dimension m . Then:

- Any m linearly independent vectors in V form a basis for V .
- Any m vectors that span V form a basis for V .

Example: any three linearly independent vectors form a basis for $\mathbb{R}^3$.

Upshot

If you already know that $\dim V = m$, and you have m vectors $B = \{v_1, v_2, \dots, v_m\}$ in V , then you only have to check one of

- B is linearly independent, or
- B spans V

in order for B to be a basis.

The Rank Theorem

Recall:

- ▶ The **dimension** of a subspace V is the number of vectors in a basis for V .
- ▶ A basis for the column space of a matrix A is given by the pivot columns.
- ▶ A basis for the null space of A is given by the vectors attached to the free variables in the parametric vector form.

Definition

The **rank** of a matrix A , written $\text{rank } A$, is the dimension of the column space $\text{Col } A$. The **nullity** of A , written $\text{nullity } A$, is the dimension of the solution set of $Ax = 0$.

Rank Theorem

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

$$\text{rank } A + \text{nullity } A = n = \text{the number of columns of } A.$$

so that is:

$$(\text{dimension of column space}) + (\text{dimension of solution set to } Ax=0) = (\text{number of variables})$$

The Rank Theorem

Example

$$A = \begin{pmatrix} 1 & 2 & 0 & -1 \\ -2 & -3 & 4 & 5 \\ 2 & 4 & 0 & -2 \end{pmatrix} \xrightarrow{\text{ref}} \begin{pmatrix} 1 & 0 & -8 & -7 \\ 0 & 1 & 4 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

basis of Col A free variables

You Try It!

Poll

Poll

True or False: If A is a 10×15 matrix and there is a basis of $\text{Col } A$ consisting of 4 vectors, then there is a basis of $\text{Nul } A$ consisting of 6 vectors.

Summary

- ▶ A **basis** of a subspace is a minimal set of spanning vectors.
- ▶ There are recipes for computing a basis for the column space and null space of a matrix.
- ▶ The **dimension** of a subspace is the number of vectors in any basis.
- ▶ The **basis theorem** says that if you already know that $\dim V = m$, and you have m vectors in V , then you only have to check if they span or they're linearly independent to know they're a basis.
- ▶ The **rank theorem** says the dimension of the column space of a matrix, plus the dimension of the null space, is the number of columns of the matrix.