

Agenda

Announcements

* 2-5

* midterm 1 in Lecture hall

Friday 2:00 - 3:15 PM

Warm UP

(1) What is the parametrized form of the general solution to a system of eqs whose corresponding aug matrix in RREF is

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 1 \end{array} \right)$$

$$x + y + z = 1$$

$$x = 1 - y - z$$

$$y = y$$

$$z = z$$

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

$$\text{Span} \left\{ \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \right\}$$

(2) (T/F)

If the 0 vector is a solution to a matrix equation, then the matrix equation must be homogeneous

$$\underline{A\vec{0} = \vec{0}} \quad \text{True}$$

Review

* The solution set to a homogeneous system $Ax=0$ is a span. always contains the trivial solution $x=0$

* The solution set to $Ax=b$ can be expressed as a translate

of a span.

Solution Set vs Span of Columns (very important)

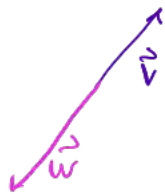
Let A be an $m \times n$ matrix.

- (1) The solution set. For fixed b , this is all x , $Ax = b$
 - * This is a span if $b=0$, or a translate of a span in general.
 - * Lives in \mathbb{R}^n
 - * Computed by finding the param. vector form
- (2) The span of the columns: this is all b s.t.
 - $Ax = b$ is consistent
 - * This is the span of cols of A
 - * Lives in \mathbb{R}^m

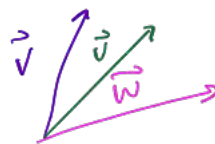
2.5]

Motivation

Span $\{\vec{v}, \vec{w}\}$



Span $\{\vec{v}, \vec{u}, \vec{w}\}$



one of the vectors (at least) is redundant.

Linear Independence

Definition

A set of vectors $\{v_1, \dots, v_p\}$ 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 ($x_1 = \dots = x_p = 0$)

The set $\{v_1, \dots, v_p\}$ is linearly dependent otherwise.

In other words $\{v_1, \dots, v_p\}$ is linearly dependent if there exist numbers x_1, \dots, x_p , not all zero s.t.

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

This is called the linear dependence relation.

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

Equiv, does the (homogeneous) vector eq

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

have a nontrivial solution?

$$\begin{pmatrix} 1 & -1 & 3 \\ 1 & 1 & 1 \\ 1 & 2 & 4 \end{pmatrix} \xrightarrow{\text{row reduce}} \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

So, $x = -2z$, $y = -z$, so there is a nontrivial solution, so vectors are linearly dependent

Q: 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?

Eqn, does the homog. vector eq

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

have a nontrivial sol?

$$\begin{pmatrix} 1 & 1 & 3 \\ 1 & -1 & 1 \\ -2 & 2 & 4 \end{pmatrix} \xrightarrow{\text{row reduce}} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

The trivial sol is the only sol, so vectors are linearly indep.

Linear independence & matrix columns

Recall, $\{v_1, \dots, v_p\}$ linearly indep iff

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

only has the trivial sol ($x_1 = \dots = x_p = 0$)

Equivalently, iff

$$Ax = 0$$

only has the trivial sol

where

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

This is true iff the matrix A has a pivot in each column.

Important

- * The vectors v_1, \dots, v_p are lin. indep. iff the matrix with cols v_1, \dots, v_p has a pivot in each column

Criterion

Suppose that one of the vectors $\{v_1, \dots, v_p\}$ is a linear combination of the other ones

$$v_3 = 2v_1 - \frac{1}{2}v_2 + 6v_4$$

then the vectors are linearly dependent

$$2v_1 - \frac{1}{2}v_2 - v_3 + 6v_4 = 0$$

Conversely, if the vectors are linearly dependent

$$2v_1 - \frac{1}{2}v_2 + 6v_4 = 0.$$

then one vector is a linear comb (in the span of) the other ones

$$v_2 = 4v_1 + 12v_4$$

Theorem

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

Theorem

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

Theorem

A set of vectors $\{v_1, \dots, v_r\}$, $v_i \neq \vec{0}$

then $\{v_1, \dots, v_r\}$ is linearly dependent

if and only if there is some j such that

$$v_j \text{ is in the span of } \{v_1, \dots, v_{j-1}\}$$

Equivalently, $\{v_1, \dots, v_r\}$ is linearly independent

if for every j , v_j is not in the span $\{v_1, \dots, v_{j-1}\}$

Remark

a set of (nonzero) vectors is linearly indep iff every time you add another vector to the set, the span gets bigger.

Why - take largest j s.t. v_j is in the span of others

then v_j is in the span of v_1, \dots, v_{j-1} . If not, ($d=3$)

$$v_3 = 2v_1 - \frac{1}{2}v_2 + 6v_4 \quad \Bigg| \quad v_4 = -\frac{1}{6}(2v_1 - \frac{1}{2}v_2 - v_3)$$

Q: Are there four vectors u, v, w, x in \mathbb{R}^3

which are linearly dependent, but such that

u is not a linear combination of v, w, x ?

Yes, see picture.

Theorem

Let v_1, \dots, v_p be vectors in \mathbb{R}^n ,

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

then you can delete cols of A without pivots

without changing the span $\{v_1, \dots, v_p\}$

Remark

Let d be # of pivot columns

* If $d=1$, span $\{v_1, \dots, v_p\}$ is a line.

$d=2$

plane

$d=3$

3-space

why? | If matrix is in RREF

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

the non pivot col is in the span of the pivot cols.

$$\begin{pmatrix} 2 \\ 3 \\ 0 \end{pmatrix} = 2 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + 3 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + 0 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

∴ pivot cols are linearly indep

$$\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} = x_1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + x_2 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$$\Rightarrow x_1 = x_2 = x_4 = 0.$$

Fact 1

Say v_1, \dots, v_n are in \mathbb{R}^m . If $n > m$
then $\{v_1, \dots, v_n\}$ is linearly dependent.

$$A = \begin{pmatrix} | & & | \\ v_1 & \dots & v_n \\ | & & | \end{pmatrix} \quad n > m$$

cannot have a pivot in each col

max n linearly
indep vectors
in \mathbb{R}^n

* A wide matrix can't have linearly indep columns.

Fact 2

If one of v_1, \dots, v_n is zero.

then $\{v_1, \dots, v_n\}$ is linearly dependent.

adding $\vec{0}$ does not increase span

say $v_1 = \vec{0}$

$$\exists v_1 + 0v_2 + \dots + 0v_n = \vec{0}$$

* a set containing the zero vector
is lin. dependent.

Finishing up 2.4

Q: what is the solution set of $Ax=b$

$$A = \begin{pmatrix} 1 & -1 & 2 \\ -2 & 2 & -4 \end{pmatrix} \text{ s } b = \begin{pmatrix} 1 \\ -2 \end{pmatrix} !$$

$$\left(\begin{array}{ccc|c} 1 & -1 & 2 & 1 \\ -2 & 2 & -4 & -2 \end{array} \right) \rightsquigarrow \left(\begin{array}{ccc|c} 1 & -1 & 2 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$$x - y + 2z = 1$$

$$x = 1 + y - 2z$$

$$\left| \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 + y - 2z \\ y \\ z \end{pmatrix} \right.$$

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

$$\text{Span} \left\{ \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix} \right\} + \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$