

Lecture XIV: §3.3 Examples of subspaces of \mathbb{R}^n

Recall: A subset \mathcal{W} of \mathbb{R}^n is a subspace of \mathbb{R}^n if and only if:

(S1) The zero vector $\vec{0}$ is in \mathcal{W}

(S2) $\vec{x} + \vec{y}$ lies in \mathcal{W} whenever \vec{x}, \vec{y} are in \mathcal{W}

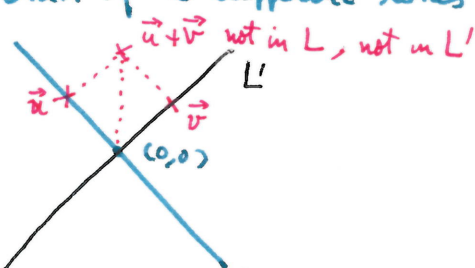
(S3) $\alpha \vec{x}$ lies in \mathcal{W} whenever \vec{x} is in \mathcal{W} & α is any scalar in \mathbb{R}

Example: A line in \mathbb{R}^2 through the origin (direction = $\begin{bmatrix} -3 \\ 2 \\ 1 \end{bmatrix}$, defined by $\begin{cases} x+y+z=0 \\ x+2y-z=0 \end{cases}$)

Non-example: Graph of $f(x) = |x|$.

Non-example: Union of 2 different lines L, L' through the origin in \mathbb{R}^2

Why?



TODAY: Important examples coming from matrices, spans of vectors.

§1 The Span of a Subset

Def: Given vectors $\vec{v}_1, \dots, \vec{v}_r$ in \mathbb{R}^n , a vector \vec{y} in \mathbb{R}^n is a linear combination of $\vec{v}_1, \dots, \vec{v}_r$ if we can find scalars $\alpha_1, \dots, \alpha_r$ in \mathbb{R} giving
$$\vec{y} = \alpha_1 \vec{v}_1 + \dots + \alpha_r \vec{v}_r.$$

We write $\mathcal{W} = \text{Sp}(\vec{v}_1, \dots, \vec{v}_r) = \text{set of all linear comb. of } \vec{v}_1, \dots, \vec{v}_r.$

Thm 1: The set $\mathcal{W} = \text{Sp}(\vec{v}_1, \dots, \vec{v}_r)$ is a subspace of \mathbb{R}^n

Proof: Need to show (S1), (S2), (S3):

(S1): $\vec{0} = 0\vec{v}_1 + \dots + 0\vec{v}_r$ ✓

(S2): \vec{x} in \mathcal{W} : $\vec{x} = \alpha_1 \vec{v}_1 + \dots + \alpha_r \vec{v}_r$ $\alpha_1, \dots, \alpha_r$ scalars

\vec{y} in \mathcal{W} : $\vec{y} = \beta_1 \vec{v}_1 + \dots + \beta_r \vec{v}_r$ β_1, \dots, β_r —

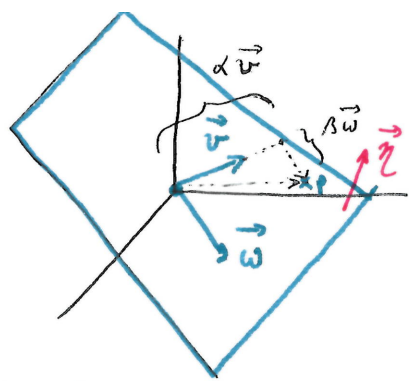
$$\vec{x} + \vec{y} = (\alpha_1 + \beta_1)\vec{v}_1 + \dots + (\alpha_r + \beta_r)\vec{v}_r$$
 $(\alpha_1 + \beta_1), \dots, (\alpha_r + \beta_r)$ scalars

(S3) \vec{x} in $\mathcal{W} \implies \alpha \vec{x} = (\alpha \alpha_1)\vec{v}_1 + \dots + (\alpha \alpha_r)\vec{v}_r$ $\alpha \alpha_1, \dots, \alpha \alpha_r$ scalars.

(as above) □

Example 1: A line L through the origin in \mathbb{R}^n : vector eqn: $\vec{x} = \vec{0} + t\vec{v}$ $\implies \vec{v} = \text{dir}(L)$
 so $L = \text{Sp}(\vec{v})$ t parameter

Example 2: A plane π in \mathbb{R}^3 passing through the origin.



Egn $\vec{OP} \cdot \vec{z} = 0$

\vec{v}, \vec{w} noncollinear vectors, so P lies in π if and only if $\vec{OP} = \alpha \vec{v} + \beta \vec{w}$ for some α, β in \mathbb{R} .

Conclusion: plane = $Sp(\vec{v}, \vec{w})$.

Why? (via example)

$\vec{v} = \begin{bmatrix} -2 \\ -1 \\ 0 \end{bmatrix}, \vec{w} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \Rightarrow \vec{z} = \vec{v} \times \vec{w} = \begin{bmatrix} -1 \\ 2 \\ -1 \end{bmatrix} \Rightarrow \text{Egn: } -y_1 + 2y_2 - y_3 = 0$

y in $Sp(\vec{v}, \vec{w})$, so $y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = a \begin{bmatrix} -2 \\ -1 \\ 0 \end{bmatrix} + b \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -2a + b \\ -a + b \\ b \end{bmatrix}$

from y we must find a, b that solves the system of 3 eqns in 2 unknowns

\Rightarrow Augmented matrix $\left[\begin{array}{cc|c} -2 & 1 & y_1 \\ -1 & 1 & y_2 \\ 0 & 1 & y_3 \end{array} \right] \xrightarrow[\substack{R_2 \leftrightarrow R_1 \\ R_1 \rightarrow -R_1}]{\substack{R_2 \rightarrow R_2 + 2R_1 \\ R_3 \rightarrow R_3 + R_2}} \left[\begin{array}{cc|c} 1 & -1 & -y_2 \\ -2 & 1 & y_1 \\ 0 & 1 & y_3 \end{array} \right] \xrightarrow[\substack{R_2 \rightarrow R_2 + 2R_1 \\ R_3 \rightarrow R_3 + R_2}]{\substack{R_1 \rightarrow R_1 + R_2 \\ R_3 \rightarrow R_3 - R_2}} \left[\begin{array}{cc|c} 1 & -1 & -y_2 \\ 0 & -1 & y_1 - 2y_2 \\ 0 & 1 & y_3 \end{array} \right] \rightarrow \left[\begin{array}{cc|c} 1 & -1 & -y_2 \\ 0 & 1 & -y_1 + 2y_2 \\ 0 & 0 & y_1 - 2y_2 + y_3 \end{array} \right]$

The system is consistent if and only if $y_1 - 2y_2 + y_3 = 0$ = (-Egn) ✓

§2. The Null Space of a Matrix:

Def Given: an $m \times n$ matrix A , the solution set of $Ax = 0$ in \mathbb{R}^n is the Null Space (or kernel) of A .

$N(A) = \{x : Ax = 0, x \text{ in } \mathbb{R}^n\}$

Thm 2: $N(A)$ is a (vector) subspace of \mathbb{R}^n

Proof: (s1) 0 = trivial solution is a solution ✓

(s2) given 2 solutions \vec{u}, \vec{v} , then $A(\vec{u} + \vec{v}) = A\vec{u} + A\vec{v} = \vec{0} + \vec{0} = \vec{0}$ ✓
so $(\vec{u} + \vec{v})$ is a soln!

(s3) given a solution \vec{u} , α scalar then $A(\alpha \vec{u}) = \alpha(A\vec{u}) = \alpha \cdot \vec{0} = \vec{0}$ ✓
so $\alpha \vec{u}$ is a soln!

Note: The general form of a solution to $Ax = \vec{0}$ is the $\vec{x} = x_1 \vec{v}_1 + \dots + x_r \vec{v}_r$ where x_1, \dots, x_r are the independent variables
so the Null Space = $Sp(\vec{v}_1, \dots, \vec{v}_r)$

Example: $A = \begin{bmatrix} 1 & 1 & 3 & 1 \\ 3 & 2 & 8 & 5 \\ -1 & -2 & -4 & 1 \end{bmatrix} \rightsquigarrow [A|0] \sim \begin{bmatrix} 1 & 0 & 2 & 3 & | & 0 \\ 0 & 1 & 1 & -2 & | & 0 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}$
 $x_1 = -2x_3 - 3x_4$
 $x_2 = x_3 + 2x_4$
 $\Rightarrow \vec{x} = x_3 \begin{bmatrix} -2 \\ 1 \\ 1 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -3 \\ 2 \\ 0 \\ 1 \end{bmatrix} \Rightarrow N(A) = Sp\left(\begin{bmatrix} -2 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ 2 \\ 0 \\ 1 \end{bmatrix}\right)$

Example: A plane in \mathbb{R}^3 through $(0,0,0)$ has eqn $aX + bY + cZ = 0$, $\vec{r} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$

Claim: The plane = $\mathcal{W}([a \ b \ c])$. where some $a, b, c \neq 0$

§3. The Range of a matrix

Def: Given an $(m \times n)$ matrix A , the range of A is the set of vectors:

$$\mathcal{R}(A) = \{ y \in \mathbb{R}^m : y = Ax \text{ for some } x \in \mathbb{R}^n \}$$

Note: write $A = [\vec{v}_1 \ \dots \ \vec{v}_n]$ for $\vec{v}_1, \dots, \vec{v}_n = \text{col}(A)$: vectors in \mathbb{R}^m , then

$$Ax = x_1 \vec{v}_1 + x_2 \vec{v}_2 + \dots + x_n \vec{v}_n \quad \& \quad x_1, \dots, x_n \text{ are arbitrary scalars}$$

We conclude: $\mathcal{R}(A) = \text{Sp}(\text{columns of } A)$. so we call it the Column Space of } A

Thm 3: The range of $\mathcal{R}(A)$ is a subspace of \mathbb{R}^m .

Example: Describe the range of $A = \begin{bmatrix} 1 & -1 & 1 & 1 \\ 2 & -1 & 4 & 0 \\ 1 & 1 & 5 & -3 \end{bmatrix}$

Eqn: $\vec{y} = A\vec{x}$

$\implies [A|\vec{y}] =$

$$\left[\begin{array}{cccc|c} 1 & -1 & 1 & 1 & y_1 \\ 2 & -1 & 4 & 0 & y_2 \\ 1 & 1 & 5 & -3 & y_3 \end{array} \right] \xrightarrow{\substack{R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - R_1}} \left[\begin{array}{cccc|c} 1 & -1 & 1 & 1 & y_1 \\ 0 & 1 & 2 & -2 & y_2 - 2y_1 \\ 0 & 2 & 4 & -4 & y_3 - y_1 \end{array} \right]$$

$$\xrightarrow{R_3 \rightarrow R_3 - 2R_2} \left[\begin{array}{cccc|c} 1 & -1 & 1 & 1 & y_1 \\ 0 & 1 & 2 & -2 & y_2 - 2y_1 \\ 0 & 0 & 0 & 0 & 3y_1 - 2y_2 + y_3 \end{array} \right]$$

The system is compatible if and only

if $3y_1 - 2y_2 + y_3 = 0$ = plane in \mathbb{R}^3

so $y_3 = -3y_1 + 2y_2$

$$\vec{y} = \begin{bmatrix} y_1 \\ y_2 \\ -3y_1 + 2y_2 \end{bmatrix}$$

$$= y_1 \begin{bmatrix} 1 \\ 0 \\ -3 \end{bmatrix} + y_2 \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} \in \text{Sp} \left(\begin{bmatrix} 1 \\ 0 \\ -3 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} \right)$$

§4. The Row Space of a matrix

Def: Given A ($m \times n$) matrix, we define the Row Space of } A as the span of its m rows (vectors in \mathbb{R}^n , transposed)

Ex $A = \begin{bmatrix} 1 & 2 & 4 \\ 5 & 7 & 8 \end{bmatrix}$

$\mathcal{R}(A) = \text{Sp} \left(\begin{bmatrix} 1 \\ 5 \end{bmatrix}, \begin{bmatrix} 2 \\ 7 \end{bmatrix}, \begin{bmatrix} 4 \\ 8 \end{bmatrix} \right)$

$\text{Row}(A) = \text{Sp} \left(\begin{bmatrix} 1 \\ 4 \end{bmatrix}, \begin{bmatrix} 2 \\ 8 \end{bmatrix} \right)$

Q: What happens under elementary Row operations? Answer: $\text{Row}(A)$ is preserved!

Thm 4: If $A \sim_{\text{row equiv}} B$, then A & B have the same row space.

Proof (idea): Show that this property holds if A & B are related by simple elementary row operation.

(E1) Swapping rows clearly preserved the row space

(E2) Multiplying a row (say R_1) by a scalar $\alpha \neq 0$:

$$\text{Sp}(\alpha R_1, R_2, \dots, R_m) = \text{Sp}(R_1, R_2, \dots, R_m)$$

(E) because $x = \alpha_1(\alpha R_1) + \alpha_2 R_2 + \dots + \alpha_m R_m = (\alpha_1 \alpha) R_1 + \alpha_2 R_2 + \dots + \alpha_m R_m$

(Z) " $x = \alpha_1 R_1 + \dots + \alpha_m R_m = \frac{\alpha_1}{\alpha} (\alpha R_1) + \dots + \alpha_m R_m$

(E3) Multiplying a row (say R_1) & adding the result to a row (say R_2)

$$\text{Sp}(R_1, \alpha R_1 + R_2, \dots, R_m) = \text{Sp}(R_1, R_2, \dots, R_m)$$

(E) because $x = \alpha_1 R_1 + \alpha_2(\alpha R_1 + R_2) + \dots + \alpha_m R_m = (\alpha_1 + \alpha \alpha_2) R_1 + \alpha_2 R_2 + \dots + \alpha_m R_m$

(Z) " $x = \alpha_1 R_1 + \alpha_2 R_2 + \dots + \alpha_m R_m = (\alpha_1 - \alpha \alpha_2) R_1 + \alpha_2(\alpha R_1 + R_2) + \alpha_3 R_3 + \dots + \alpha_m R_m$

Observation We can use row operations to find a better set of generators of $\text{Row}(A)$, \square
and in general for $\text{Sp}(v_1, \dots, v_m) = W$ in \mathbb{R}^n

Example: $v_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$, $v_2 = \begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix}$, $v_3 = \begin{bmatrix} 3 \\ 5 \\ 6 \end{bmatrix}$, $v_4 = \begin{bmatrix} -1 \\ -1 \\ -4 \end{bmatrix}$ (4 generators)

• Write A with rows $v_1^t, v_2^t, v_3^t, \dots, v_m^t$. (A ($m \times n$) matrix)

• Find $A \sim B$ with B in reduced echelon form.

$$A = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 3 & 5 \\ 3 & 5 & 6 \\ -1 & -1 & -4 \end{bmatrix} \xrightarrow{\substack{R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \\ R_4 \rightarrow R_4 + R_1}} \begin{bmatrix} 1 & 2 & 1 \\ 0 & -1 & 3 \\ 0 & -1 & 3 \\ 0 & 1 & 5 \end{bmatrix} \xrightarrow{\substack{R_3 \rightarrow R_3 - R_2 \\ R_4 \rightarrow R_4 + R_2 \\ R_2 \rightarrow -R_2}} \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & -3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{R_1 \rightarrow R_1 - 2R_2} \begin{bmatrix} 1 & 0 & 7 \\ 0 & 1 & -3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

• Take the nonzero rows of B , transpose them & we get a better set of generators $\hookrightarrow V$

New set = $\begin{bmatrix} 1 \\ 0 \\ 7 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ -3 \end{bmatrix}$. $V = \text{Sp}\left(\begin{bmatrix} 1 \\ 0 \\ 7 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ -3 \end{bmatrix}\right)$ (2 generators)

Next time: See what "better set" means (Basis for the subspace V).