

LECTURE 3

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MATHEMATICS

Plan:

- ① Vectors
- ② Linear independence
- ③ Rank and linear independence

Readings:

[ME] 10.1-10.3, (10.4-10.7), 11.1

Revision:

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{cases} \Rightarrow$$

linear system, $m \times n$

$$\begin{cases} A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \dots & a_{mn} \end{pmatrix} \text{ coeff. matrix} \\ \underline{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \quad \underline{b} = \begin{pmatrix} b_1 \\ \vdots \\ b_m \end{pmatrix} \\ \hat{A} = \left(A \mid \underline{b} \right) \text{ augmented matrix} \end{cases}$$

Fact: * number of solutions given by pivot positions:

- i) $\text{rk } A < \text{rk } \hat{A} \iff$ pivot position in last col. of $\hat{A} \iff$ inconsistent (no solutions)
- ii) $\text{rk } A = \text{rk } \hat{A} \iff$ no pivot pos. in last col. of $\hat{A} \iff$ consistent (solutions)

In case ii), there are $\boxed{n - \text{rk}(A)}$ degrees of freedom (and $n - \text{rk}(A)$ variable col's without a pivot position)

* pivot positions can be found using Gaussian elimination or minors. With minors:

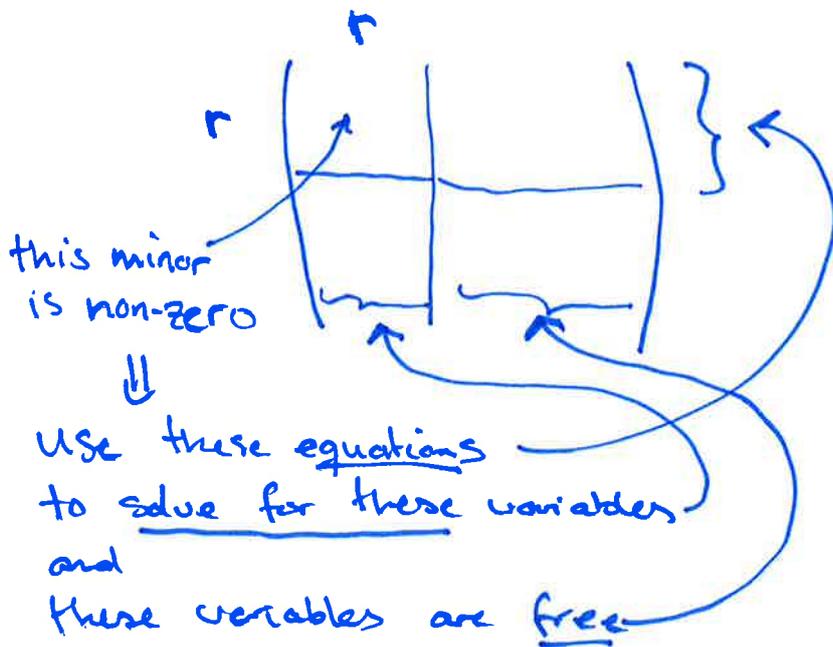


* rank = max. order of non-zero minor

* if $\text{rk} A = \text{rk} \hat{A}$ (consistent system), and $\text{rk} A = r$

since $M_{\substack{i_1, i_2, \dots, i_r \\ \text{rows}}, \substack{j_1, j_2, \dots, j_r \\ \text{cols}}} \neq 0$, then we can

solve eqn. $(i_1), (i_2), \dots, (i_r)$ for $x_{j_1}, x_{j_2}, \dots, x_{j_r}$ and the remaining variables are free.



① Vectors (cols vector)

An m-vector is an $m \times 1$ -matrix, and we write

$$\underline{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{pmatrix}$$

Computing with vectors:

- we can add/subtract m -vectors, and compute scalar multiples of m -vectors

Ex:

$$\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} + \begin{pmatrix} 0 \\ -1 \\ 4 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 7 \end{pmatrix} \quad 4 \cdot \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 4 \\ 8 \\ 12 \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} - \begin{pmatrix} 0 \\ -1 \\ 4 \end{pmatrix} = \begin{pmatrix} 1 \\ 3 \\ -1 \end{pmatrix}$$

- linear combination of vectors

If $\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n$ are m -vectors, then a linear combination of $\{\underline{v}_1, \dots, \underline{v}_n\}$ is an expression of the form

$$c_1 \cdot \underline{v}_1 + c_2 \cdot \underline{v}_2 + c_3 \cdot \underline{v}_3 + \dots + c_n \cdot \underline{v}_n$$

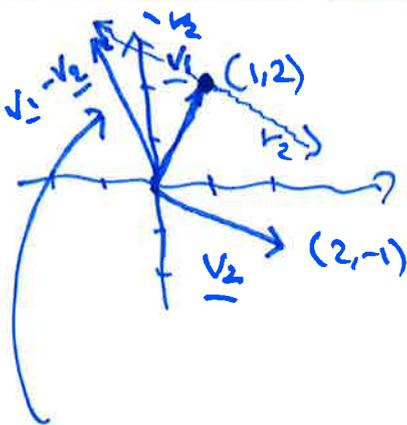
where c_1, c_2, \dots, c_n are given numbers.

Ex: $\underline{v}_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ $\underline{v}_2 = \begin{pmatrix} 2 \\ -1 \end{pmatrix}$

Linear comb: $c_1 \cdot \begin{pmatrix} 1 \\ 2 \end{pmatrix} + c_2 \cdot \begin{pmatrix} 2 \\ -1 \end{pmatrix} = \begin{pmatrix} c_1 \\ 2c_1 \end{pmatrix} + \begin{pmatrix} 2c_2 \\ -c_2 \end{pmatrix}$
 $= \begin{pmatrix} c_1 + 2c_2 \\ 2c_1 - c_2 \end{pmatrix}$

Ex: $c_1 = 1, c_2 = -1$: $1 \cdot \begin{pmatrix} 1 \\ 2 \end{pmatrix} + (-1) \cdot \begin{pmatrix} 2 \\ -1 \end{pmatrix} = \begin{pmatrix} -1 \\ 3 \end{pmatrix}$
 $\underline{v}_1 - \underline{v}_2 = \begin{pmatrix} -1 \\ 3 \end{pmatrix}$

Geometric interpretation:



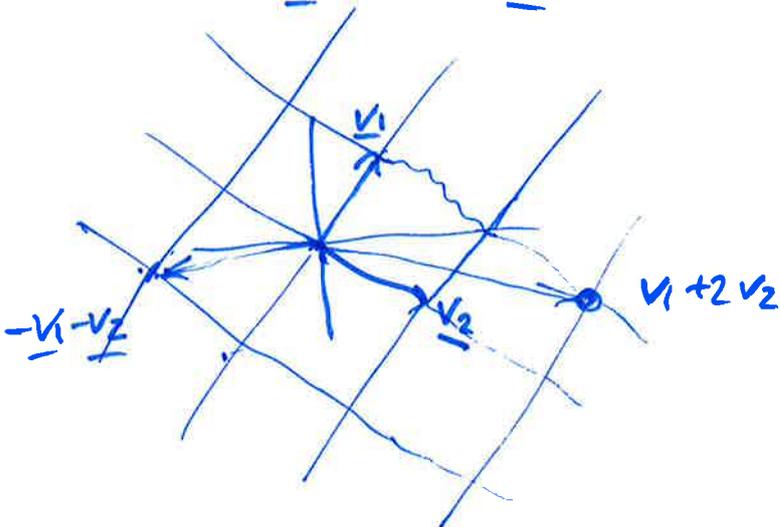
$\underline{v}_1 - \underline{v}_2$

$\underline{v}_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix} \leftrightarrow$ arrow from (0,0) to (1,2)

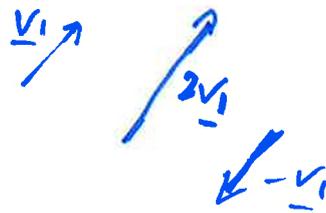
vectors = displacements

Linear combination

$c_1 \cdot \underline{v}_1 + c_2 \cdot \underline{v}_2$



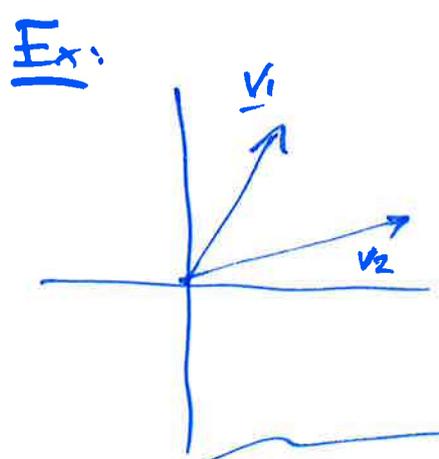
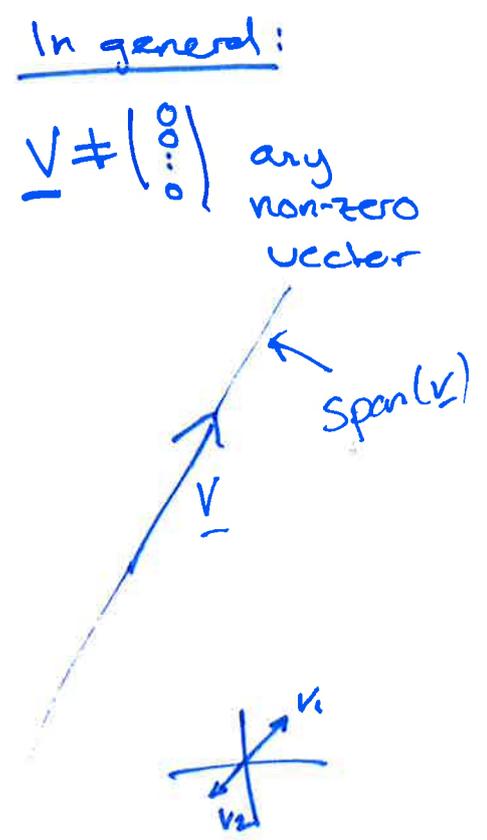
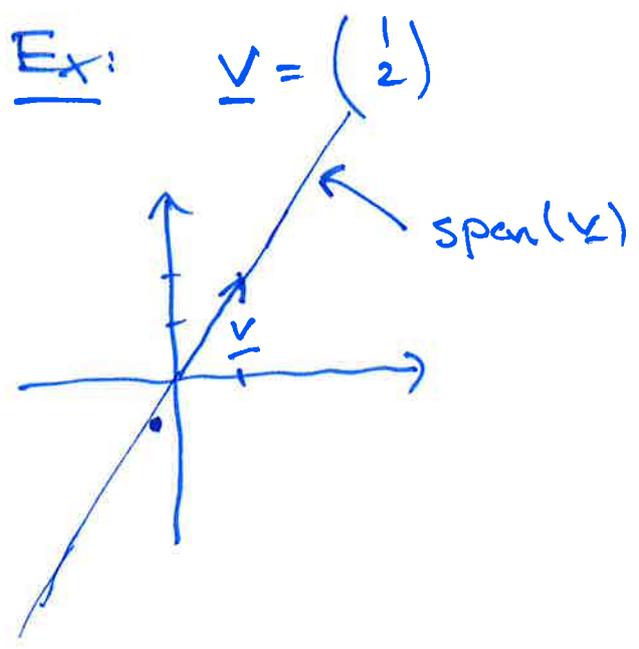
$c_1 \cdot \underline{v}_1$: Vector in the same (or opposite) direction as \underline{v}_1 , stretched with a factor c_1 .



$$\text{Span}(\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n) = \left\{ c_1 \underline{v}_1 + c_2 \underline{v}_2 + \dots + c_n \underline{v}_n : \right.$$

$$\left. c_1, c_2, \dots, c_n \text{ are number} \right\}$$

$$= \text{all linear combinations of } \underline{v}_1, \dots, \underline{v}_n.$$



both vectors lie along the same line:
 $\text{span}(\underline{v}_1, \underline{v}_2)$ is a line

otherwise:
 $\text{Span}(\underline{v}_1, \underline{v}_2)$ is the plane spanned out by these two vectors.

here the dimension of the span drops because

$$\underline{v}_2 = c_1 \cdot \underline{v}_1 \Rightarrow \text{span}(\underline{v}_1, \underline{v}_2) = \text{span}(\underline{v}_1)$$

Ex: Is $\begin{pmatrix} 5 \\ 2 \end{pmatrix}$ a linear combo. of
 $\underline{v_1} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ and $\underline{v_2} = \begin{pmatrix} 3 \\ -1 \end{pmatrix}$?

Is $\begin{pmatrix} 5 \\ 2 \end{pmatrix}$ in the $\text{span}(\underline{v_1}, \underline{v_2})$?

$$\begin{pmatrix} 5 \\ 2 \end{pmatrix} = x_1 \cdot \begin{pmatrix} 1 \\ 2 \end{pmatrix} + x_2 \cdot \begin{pmatrix} 3 \\ -1 \end{pmatrix}$$

vector
equation

$$\begin{pmatrix} 5 \\ 2 \end{pmatrix} = \begin{pmatrix} x_1 \\ 2x_1 \end{pmatrix} + \begin{pmatrix} 3x_2 \\ -x_2 \end{pmatrix}$$

$$\begin{pmatrix} 5 \\ 2 \end{pmatrix} = \begin{pmatrix} x_1 + 3x_2 \\ 2x_1 - x_2 \end{pmatrix} \iff \begin{cases} x_1 + 3x_2 = 5 \\ 2x_1 - x_2 = 2 \end{cases}$$

linear system

$$|A| = \begin{vmatrix} \textcircled{1} & 3 \\ 2 & \textcircled{-1} \end{vmatrix} = -1 - 6 = -7 \neq 0$$

↓
one unique solution

↓
Yes, $\begin{pmatrix} 5 \\ 2 \end{pmatrix}$ is in
 $\text{span}(\underline{v_1}, \underline{v_2})$

Ex:

$$\underline{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \quad \underline{v}_2 = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \quad \underline{v}_3 = \begin{pmatrix} 1 \\ 4 \\ 9 \end{pmatrix}$$

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Find $\text{span}(\underline{v}_1, \underline{v}_2, \underline{v}_3)$.

$$x_1 \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + x_2 \cdot \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} + x_3 \cdot \begin{pmatrix} 1 \\ 4 \\ 9 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$$

Given b_1, b_2, b_3 , are there solutions to this vector equation?

$$x_1 + x_2 + x_3 = b_1$$

$$x_1 + 2x_2 + 4x_3 = b_2$$

$$x_1 + 3x_2 + 9x_3 = b_3$$

$$\Leftrightarrow \hat{A} = \left(\begin{array}{ccc|c} 1 & 1 & 1 & b_1 \\ 1 & 2 & 4 & b_2 \\ 1 & 3 & 9 & b_3 \end{array} \right)$$

$$\left(\begin{array}{ccc|c} \textcircled{1} & 1 & 1 & b_1 \\ 0 & \textcircled{1} & 3 & b_2 - b_1 \\ 0 & 0 & \textcircled{2} & b_3 - b_1 \\ & & & -2(b_2 - b_1) \end{array} \right)$$

$$\left(\begin{array}{ccc|c} \textcircled{1} & 1 & 1 & b_1 \\ 0 & \textcircled{1} & 3 & b_2 - b_1 \\ 0 & 2 & 8 & b_3 - b_1 \end{array} \right)$$

one unique solution
for any b_1, b_2, b_3 } consistent



$\begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$ is in $\text{span}(\underline{v}_1, \underline{v}_2, \underline{v}_3)$ for all b_1, b_2, b_3

$\text{Span}(\underline{v}_1, \underline{v}_2, \underline{v}_3) = \text{all } 3\text{-vectors} = \mathbb{R}^3$

Ex: $\underline{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ $\underline{v}_2 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$ $\underline{v}_3 = \begin{pmatrix} 1 \\ 4 \\ -2 \end{pmatrix}$

$$x_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + x_2 \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} + x_3 \begin{pmatrix} 1 \\ 4 \\ -2 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$$

$$\left(\begin{array}{ccc|c} \textcircled{1} & 1 & 1 & b_1 \\ 1 & 2 & 4 & b_2 \\ 1 & 0 & -2 & b_3 \end{array} \right) \begin{array}{l} \leftarrow -1 \\ \leftarrow -1 \end{array} \rightarrow \left(\begin{array}{ccc|c} \textcircled{1} & 1 & 1 & b_1 \\ 0 & \textcircled{1} & 3 & b_2 - b_1 \\ 0 & -1 & -3 & b_3 - b_1 \end{array} \right) \begin{array}{l} \\ \leftarrow -1 \end{array}$$

$$\downarrow$$

$$\left(\begin{array}{ccc|c} \textcircled{1} & 1 & 1 & b_1 \\ 0 & \textcircled{1} & 3 & b_2 - b_1 \\ 0 & 0 & 0 & b_2 + b_3 - 2b_1 \end{array} \right)$$

Case:

- i) $b_2 + b_3 = 2b_1$: Consistent $\Rightarrow \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$ is in the span
- ii) $b_2 + b_3 \neq 2b_1$: Inconsistent $\Rightarrow \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$ is not in the span

Conclusion:

$$\text{span}(\underline{v}_1, \underline{v}_2, \underline{v}_3) = \left\{ \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} : b_2 + b_3 = 2b_1 \right\}$$

(2-dimensional)

② Linear independence of vectors

$\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n$: m -vectors

Definition:

The vectors $\underline{v}_1, \dots, \underline{v}_n$ are called linearly independent if none of the vectors are linear combinations of the other vectors, and linearly dependent if at least one of vectors is a linear comb. of the others.

Ex:

$$\underline{v}_2 = 2\underline{v}_1 - \underline{v}_3 \implies \underline{v}_1, \underline{v}_2, \underline{v}_3 \text{ are } \underline{\text{linearly dependent}}$$

$$\underline{0} = 2\underline{v}_1 - \underline{v}_2 - \underline{v}_3$$

A linear dependency relation can always be written

$$c_1 \cdot \underline{v}_1 + c_2 \underline{v}_2 + \dots + c_n \cdot \underline{v}_n = \underline{0}$$

with at least one $c_i \neq 0$.

$\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n$ lin. independent $\iff x_1 \underline{v}_1 + \dots + x_n \underline{v}_n = \underline{0}$
has no non-trivial solution $\underline{x} \neq \underline{0}$

$\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n$ lin. dependent $\iff x_1 \underline{v}_1 + x_2 \underline{v}_2 + \dots + x_n \underline{v}_n = \underline{0}$
has non-trivial solutions

Method to determine if $\underline{v}_1, \dots, \underline{v}_n$ are linearly independent or dependent (and what the linear dependency relation is, if it exists).

Write down the vector equation $x_1 \underline{v}_1 + x_2 \underline{v}_2 + \dots + x_n \underline{v}_n = \underline{0}$ and solve it.

$$x_1 \underline{v}_1 + x_2 \underline{v}_2 + \dots + x_n \underline{v}_n = \underline{0}$$



Homogeneous linear system

$$\left(\begin{array}{c|c} \underline{v}_1 & \vdots \\ \underline{v}_2 & \vdots \\ \dots & \dots \\ \underline{v}_n & \vdots \\ \hline & \begin{matrix} 0 \\ 0 \\ \vdots \\ 0 \end{matrix} \end{array} \right)$$

Unique solution $\underline{x} = \underline{0}$
(trivial soln.)

Infinitely many solutions

Ex: $\underline{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ $\underline{v}_2 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$ $\underline{v}_3 = \begin{pmatrix} 1 \\ 4 \\ -2 \end{pmatrix}$ $x_1 \underline{v}_1 + x_2 \underline{v}_2 + x_3 \underline{v}_3 = \underline{0}$

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & 2 & 4 & 0 \\ 1 & 0 & -2 & 0 \end{array} \right) \xrightarrow{R_1} \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & -1 & -3 & 0 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

x_3 free, inf. many solutions.

$$\left. \begin{array}{l} x_1 + x_2 + x_3 = 0 \\ x_2 + 3x_3 = 0 \\ x_3 \text{ free} \end{array} \right\} \begin{array}{l} x_1 = 3x_3 - x_3 = 2x_3 \\ x_2 = -3x_3 \\ x_3 = x_3 \end{array} \Rightarrow \underline{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2x_3 \\ -3x_3 \\ x_3 \end{pmatrix} = x_3 \cdot \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix}$$

Hence: $\underline{v}_1, \underline{v}_2, \underline{v}_3$ are linearly dependent

$$x_3=1 \text{ gives } \underline{x} = \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix}$$

\Downarrow

$$2\underline{v}_1 - 3\underline{v}_2 + \underline{v}_3 = \underline{0}$$

$$\underline{v}_3 = -2\underline{v}_1 + 3\underline{v}_2$$

$$\text{Span}(\underline{v}_1, \underline{v}_2, \underline{v}_3) = \text{Span}(\underline{v}_1, \underline{v}_2)$$

Case I: $m=n$

$$A = \left(\begin{array}{c|c|c|c} \underline{v}_1 & \underline{v}_2 & \dots & \underline{v}_n \end{array} \right)$$

square

$|A| = 0$: infinitely many solutions
linearly dependent

$|A| \neq 0$: Unique soln. $\underline{x} = \underline{0}$
linearly independence

$$\underline{Ax} = \underline{0}$$
$$\underline{x} = A^{-1} \cdot \underline{0} = \underline{0}$$

Ex: $\underline{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ $\underline{v}_2 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$ $\underline{v}_3 = \begin{pmatrix} 1 \\ 4 \\ -2 \end{pmatrix}$

$$\begin{vmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 0 & -2 \end{vmatrix} = 1 \cdot (4-2) + (-2) \cdot (2-1) = 2 - 2 = \underline{0}$$

linearly dependent

③ Linear independence and rank

~~Abel case m~~

$\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n$: m -vectors

$A = \left(\underline{v}_1 \mid \underline{v}_2 \mid \dots \mid \underline{v}_n \right) \rightsquigarrow$ Compute the rank of A .

$m \times n$ -matrix

Fact:

The rank of A is equal to the maximal number of linearly independent vectors among $\underline{v}_1, \dots, \underline{v}_n$.

Ex:

$$\underline{v}_1 = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \quad \underline{v}_2 = \begin{pmatrix} 7 \\ 4 \\ 11 \end{pmatrix} \quad \underline{v}_3 = \begin{pmatrix} 0 \\ -2 \\ -2 \end{pmatrix} \quad \underline{v}_4 = \begin{pmatrix} 1 \\ 7 \\ 8 \end{pmatrix}$$

$$A = \left(\begin{array}{ccc|c} 1 & 7 & 0 & 1 \\ 2 & 4 & -2 & 7 \\ 3 & 11 & -2 & 8 \end{array} \right) \begin{array}{l} \leftarrow -2 \\ \leftarrow -3 \end{array} \rightarrow \left(\begin{array}{ccc|c} 1 & 7 & 0 & 1 \\ 0 & -10 & -2 & 5 \\ 0 & -10 & -2 & 5 \end{array} \right) \begin{array}{l} \\ \\ \leftarrow -1 \end{array}$$

$$\downarrow$$
$$\left(\begin{array}{ccc|c} 1 & 7 & 0 & 1 \\ 0 & -10 & -2 & 5 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$\text{Rk}(A) = 2$: Max number of lin. independent vectors = 2

$\{\underline{v}_1, \underline{v}_2\}$ are linearly independent (pivot col.s)

Proof:

$\{ \underline{v}_1, \dots, \underline{v}_n \}$ vectors \longrightarrow

$$A = (\underline{v}_1 | \underline{v}_2 | \dots | \underline{v}_n)$$

$$\text{Lin. sys: } A \cdot \underline{x} = \underline{0}$$

$\text{rk } A = n$: $n - \text{rk } A = n - n = \underline{0}$
degrees of
freedom

\Rightarrow Unique sol'n $\underline{x} = \underline{0}$
linearly independent

$\text{rk } A < n$: $n - \text{rk } A > 0$
free variables

\Rightarrow Infinitely many solns,
linearly dependent

If we take away some vectors from $\underline{v}_1, \dots, \underline{v}_n$, it corresponds to deleting the corresponding col's in A . If we remove all non-pivot col's, then there will be no free var's left, and the new system becomes one with unique sol'n $\underline{x} = \underline{0}$, i.e. the remaining vectors (\Leftrightarrow pivot col's) are linearly independent.

Useful consequences

- i) $\dim \operatorname{span}(v_1, v_2, \dots, v_n) = \operatorname{rk} A = \operatorname{rk} (v_1 | v_2 | \dots | v_n)$
- ii) If $m=n$, then $|A| \neq 0 \iff \operatorname{rk} A = n$

Ex: What is the rank of $\begin{pmatrix} 1 & 3 & 2 \\ 2 & 5 & t \\ 4 & 7-t & -6 \end{pmatrix}$?

$$\begin{vmatrix} 1 & 3 & 2 \\ 2 & 5 & t \\ 4 & 7-t & -6 \end{vmatrix} = 1 \cdot (5 \cdot (-6) - t(7-t)) - 3(2(-6) - 4t) \\ + 2 \cdot (2(7-t) - 5 \cdot 4) \\ = -30 - 7t + t^2 + 36 + 12t + 28 - 4t - 40 \\ = t^2 + t - 6$$

$$|A| = 0 \quad t^2 + t - 6 = 0 \\ t = \frac{-1 \pm \sqrt{1 - 4(-6)}}{2} = -\frac{1}{2} \pm \frac{5}{2} = 2, -3$$

$$t \neq -3, 2: \quad |A| \neq 0 \Rightarrow \operatorname{rk} A = \underline{3}$$

$$t = -3, 2: \quad |A| = 0 \Rightarrow \operatorname{rk} A < 3$$

$$\underline{t = -3}: \quad A = \begin{pmatrix} 1 & 3 & 2 \\ 2 & 5 & -3 \\ 4 & 10 & -6 \end{pmatrix} \quad \begin{vmatrix} 1 & 3 \\ 2 & 5 \end{vmatrix} = 5 - 6 = -1 \neq 0 \\ \Rightarrow \operatorname{rk} A = \underline{2}$$

$$\underline{t = 2}: \quad A = \begin{pmatrix} 1 & 3 & 2 \\ 2 & 5 & 2 \\ 4 & 5 & -6 \end{pmatrix} \quad \begin{vmatrix} 1 & 3 \\ 2 & 5 \end{vmatrix} = -1 \neq 0 \\ \Rightarrow \operatorname{rk} A = \underline{2}$$

Concl:

$$\operatorname{rk} A = \begin{cases} 3, & t \neq -3, 2 \\ 2, & t = -3, 2 \end{cases}$$