

Plan:

- ① Vectors and span
- ② Linear subspaces and geometry
- ③ Linear independence
- ④ Dimension of linear subspaces and rank

Reading:

[ME] 10.1-10.3,
 (10.4-10.7),
 11.1-11.4,
 (27.1+27.5)

Review:

- matrix multiplication and identity matrix I
- inverse matrix A^{-1} : $|A| \neq 0 \iff A^{-1}$ exists
- determinants and minors

$$A_{n \times n} : \begin{cases} \text{rk}(A) = n & : |A| \neq 0 \\ \text{rk}(A) < n & : |A| = 0 \end{cases}$$

$$A_{m \times n} : \begin{cases} \text{rk}(A) = r & : \text{there is at least one } r\text{-minor} \neq 0 \\ \text{rk}(A) < r & : \text{all } r\text{-minors are zero} \end{cases}$$

$r = \text{size of } \# \text{ maximal minor}$

- Linear systems:

$$\begin{aligned} x + y + z + w &= 4 \\ 2x + 3y - z + 2w &= 7 \end{aligned}$$

$$\begin{array}{cccc|c} & x & y & z & w & \\ \hline \textcircled{1} & 1 & 1 & 1 & 1 & 4 \\ \textcircled{2} & 2 & 3 & -1 & 2 & 7 \end{array}$$

$$M_{12,12} = 3 - 2 = 1 \neq 0 : \begin{array}{l} x, y \text{ basic} \\ z, w \text{ free} \end{array}$$

$$M_{12,34} = 3 \neq 0 : \begin{array}{l} z, w \text{ basic} \\ x, y \text{ free} \end{array}$$

$$M_{12,14} = \begin{vmatrix} 1 & 1 \\ 2 & 2 \end{vmatrix} = 0 : \text{const choose} \\ \begin{array}{l} x, w \text{ basic} \\ y, z \text{ free} \end{array}$$

$$\begin{pmatrix} 1 & 1 \\ 2 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 4 - z - w \\ 7 + z - 2w \end{pmatrix}$$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 2 & 3 \end{pmatrix}^{-1} \begin{pmatrix} 4 \\ 7 \end{pmatrix}$$

① Vectors and span

Defn: An m-vector (a vector in \mathbb{R}^m) is a column vector of the form

$$\underline{v} = \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_m \end{pmatrix}$$

Operations: addition, subtraction, scalar multiplication

Ex: $\begin{pmatrix} 1 \\ 2 \end{pmatrix} + \begin{pmatrix} 3 \\ -1 \end{pmatrix} = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$, $\begin{pmatrix} 2 \\ 1 \end{pmatrix} - \begin{pmatrix} 3 \\ -1 \end{pmatrix} = \begin{pmatrix} -2 \\ 3 \end{pmatrix}$

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

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

A linear combination of $\{\underline{v}_1, \dots, \underline{v}_n\}$ is an expression of the form

an m-vector $\longrightarrow c_1 \cdot \underline{v}_1 + c_2 \cdot \underline{v}_2 + \dots + c_n \cdot \underline{v}_n = x_1 \cdot \underline{v}_1 + x_2 \cdot \underline{v}_2 + \dots + x_n \cdot \underline{v}_n$
where c_1, c_2, \dots, c_n are numbers.

The span of $\{\underline{v}_1, \dots, \underline{v}_n\}$ is the set of vectors

$$V = \text{span}(\underline{v}_1, \dots, \underline{v}_n) = \{c_1 \underline{v}_1 + \dots + c_n \underline{v}_n : c_1, c_2, \dots, c_n\}$$

This is a subset of \mathbb{R}^m .

$$\underline{\text{Ex:}} \quad \underline{v}_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix} \quad \underline{v}_2 = \begin{pmatrix} 3 \\ -1 \end{pmatrix}$$

$$V = \text{span}(\underline{v}_1, \underline{v}_2) = \{ x_1 \cdot \underline{v}_1 + x_2 \cdot \underline{v}_2 : x_1, x_2 \text{ numbers} \}$$

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

Q: Is $\begin{pmatrix} 7 \\ 5 \end{pmatrix}$ in $V = \text{span}(\underline{v}_1, \underline{v}_2)$?

$$\begin{pmatrix} x_1 + 3x_2 \\ 2x_1 - x_2 \end{pmatrix} = \begin{pmatrix} 7 \\ 5 \end{pmatrix}$$

vector eqn.

$$\begin{aligned} x_1 + 3x_2 &= 7 \\ 2x_1 - x_2 &= 5 \end{aligned}$$

$$\left(\begin{array}{cc|c} \textcircled{1} & 3 & 7 \\ 2 & -1 & 5 \end{array} \right) \xrightarrow{-2} \left(\begin{array}{cc|c} \textcircled{1} & 3 & 7 \\ 0 & -7 & -9 \end{array} \right)$$

echelon form
one solution

Yes,
 $\begin{pmatrix} 7 \\ 5 \end{pmatrix}$ is in
 $V = \text{span}(\underline{v}_1, \underline{v}_2)$

Any vector $\begin{pmatrix} a \\ b \end{pmatrix}$ is in $\text{span}(\underline{v}_1, \underline{v}_2) = V$ since the pivots would be the same.

Conclusion: $V = \text{span}(\underline{v}_1, \underline{v}_2) = \mathbb{R}^2$

Parametric description of a line through given points

Ex: Line through $(1,2)$, $(3,-1)$:

$$\underline{v} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

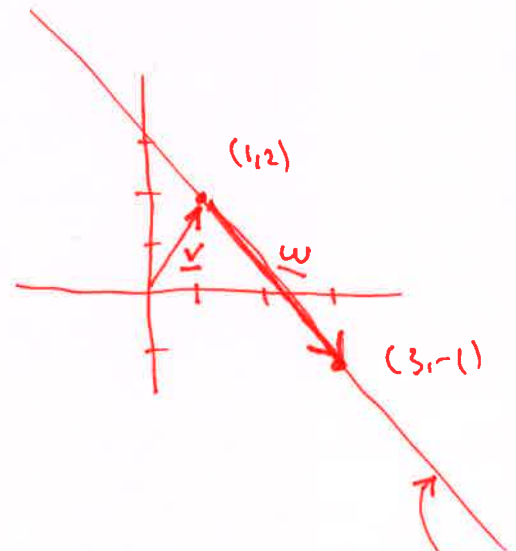
vector from $(0,0)$
to $(1,2)$

$$\underline{w} = \begin{pmatrix} 3 \\ -1 \end{pmatrix} - \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 2 \\ -3 \end{pmatrix}$$

vector from $(1,2)$
to $(3,-1)$

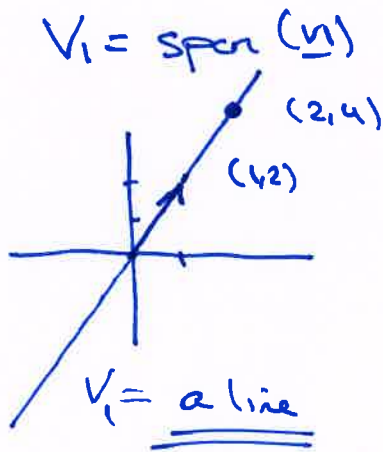
$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} + t \cdot \begin{pmatrix} 2 \\ -3 \end{pmatrix} = \underline{v} + t \cdot \underline{w}$$

$$\underline{\begin{pmatrix} x \\ y \end{pmatrix}} = \underline{\begin{pmatrix} 1+2t \\ 2-3t \end{pmatrix}}$$

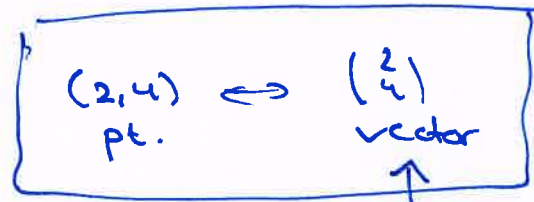


vector from
 $(0,0)$ to some
point on the
line

Ex 1

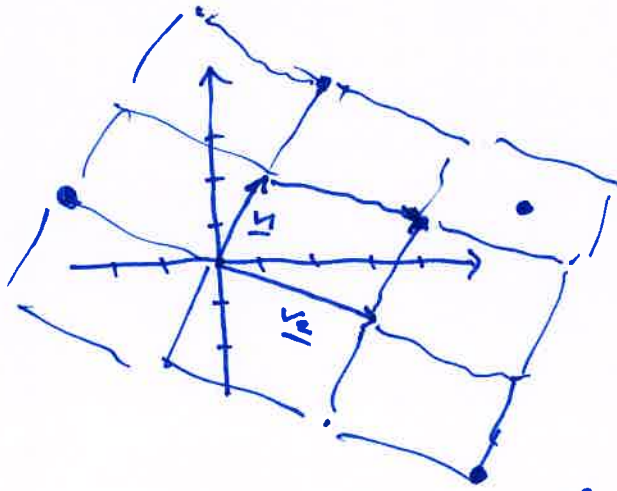


$v_1 = \begin{pmatrix} 2 \\ 4 \end{pmatrix}$



$V_2 = \text{span}(\underline{v}_1, \underline{v}_2)$

$v_1 = \begin{pmatrix} 2 \\ 2 \end{pmatrix} \quad v_2 = \begin{pmatrix} 3 \\ -1 \end{pmatrix}$



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

$2\underline{v}_1 - \underline{v}_2$

$-\underline{v}_2$

$2\underline{v}_2 - \underline{v}_1$

Defn. A linear subspace of \mathbb{R}^m is a subset V of \mathbb{R}^m such that

- (Linear Property) \rightarrow
- i) If P, Q are in V with $P \neq Q$, then the line through P and Q is in V
 - ii) $(0, 0, \dots, 0)$ is in V

Another way to say this:

- a) If $\underline{v}, \underline{w}$ is in V , then $\underline{v} + \underline{w}$ is in V
- b) If \underline{v} in V , then $r \cdot \underline{v}$ is in V for all r .

Ex: i) $V = \text{span}(\underline{v}_1, \dots, \underline{v}_n)$ is a linear subspace

property
i) + ii)
of the
second
defn.

$$\cdot \underline{v}_1 + \underline{v}_2, \quad 2\underline{v}_1 - 3\underline{v}_2 : \quad \underline{v}_1 + \underline{v}_2 + 2\underline{v}_1 - 3\underline{v}_2 = 3\underline{v}_1 - 2\underline{v}_2$$

$$7 \cdot (2\underline{v}_1 - 3\underline{v}_2) = 14\underline{v}_1 - 21\underline{v}_2$$

ii) $\left. \begin{array}{l} \text{The set of solutions of} \\ \text{any homogeneous linear system} \end{array} \right\}$ is a linear subspace.

prop. i)
and ii)
of the
first
defn.

if P and Q are solutions, then
the straight line thr. P and Q
consists of solutions } linear
property
of any
linear system.

$(0, 0, \dots, 0)$ is solution if
the linear system is homogeneous

Ex:

$$\begin{aligned} x + y + z &= 0 \\ x + 2y + 4z &= 0 \\ 2x + 3y + 5z &= 0 \end{aligned}$$

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & 2 & 4 & 0 \\ 2 & 3 & 5 & 0 \end{array} \right) \xrightarrow{R_2 - R_1, R_3 - 2R_1} \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & 1 & 3 & 0 \end{array} \right) \xrightarrow{R_3 - R_2}$$

$$\begin{aligned} x + y + z &= 0 \\ y + 3z &= 0 \end{aligned}$$

$$\rightarrow \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

echelon form

$$\begin{aligned} y &= -3z \\ x &= -y - z = 2z \end{aligned}$$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 2z \\ -3z \\ z \end{pmatrix} = z \cdot \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix} \leftarrow \text{span}(\underline{w}), \quad \underline{w} = \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix}$$

linear subspace of \mathbb{R}^3 Solutions = a line

Ex: Linear system with two free parameters

$$x_1 + x_2 + x_3 + x_4 = 4$$

$$x_1 + 2x_2 - x_3 + x_4 = 3$$

$$2x_1 + 3x_2 + 2x_4 = 7$$

$$\left(\begin{array}{cccc|c} \textcircled{1} & 1 & 1 & 1 & 4 \\ & 1 & 2 & -1 & 3 \\ & 2 & 3 & 0 & 7 \end{array} \right) \begin{array}{l} \downarrow -1 \\ \downarrow -2 \end{array}$$

$$\left(\begin{array}{cccc|c} \textcircled{1} & 1 & 1 & 1 & 4 \\ & 0 & \textcircled{1} & -2 & -1 \\ & 0 & 1 & -2 & -1 \end{array} \right) \begin{array}{l} \downarrow -1 \\ \downarrow -1 \end{array}$$

$$x_1 + x_2 + x_3 + x_4 = 4$$

$$x_2 - 2x_3 = -1$$

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

$$x_2 = -1 + 2x_3$$

$$x_1 = 4 - x_2 - x_3 - x_4$$

$$= 4 - (-1 + 2x_3) - x_3 - x_4$$

$$= 5 - 3x_3 - x_4$$

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 5 - 3x_3 - x_4 \\ -1 + 2x_3 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 5 \\ -1 \\ 0 \\ 0 \end{pmatrix} + \begin{pmatrix} -3x_3 \\ 2x_3 \\ x_3 \\ 0 \end{pmatrix} + \begin{pmatrix} -x_4 \\ 0 \\ 0 \\ x_4 \end{pmatrix}$$

(x_3, x_4 free)

$$= \begin{pmatrix} 5 \\ -1 \\ 0 \\ 0 \end{pmatrix} + x_3 \cdot \begin{pmatrix} -3 \\ 2 \\ 1 \\ 0 \end{pmatrix} + x_4 \cdot \begin{pmatrix} -1 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

The homogeneous case:

$$x_1 + x_2 + x_3 + x_4 = 0$$

$$x_1 + 2x_2 - x_3 + x_4 = 0$$

$$2x_1 + 3x_2 + 2x_4 = 0$$

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

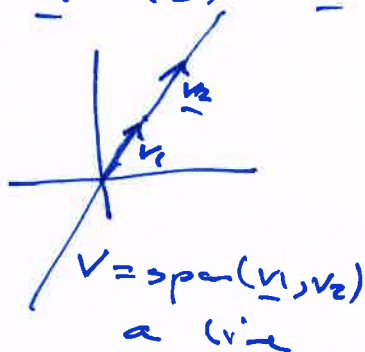
$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} -3x_3 - x_4 \\ 2x_3 \\ x_3 \\ x_4 \end{pmatrix} = x_3 \cdot \begin{pmatrix} -3 \\ 2 \\ 1 \\ 0 \end{pmatrix} + x_4 \cdot \begin{pmatrix} -1 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

(a span of two vectors)

③ Linear independence

$\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n$: m -vectors \rightarrow $V = \text{Span}(\underline{v}_1, \dots, \underline{v}_n)$
 linear subspace
 $\dim V = ?$

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



$$\underline{v}_2 = 2\underline{v}_1$$

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

$$2\underline{v}_1 = \underline{v}_2$$

$$\underline{v}_1 = \frac{1}{2} \underline{v}_2$$

$$\begin{aligned} x_1 \cdot \underline{v}_1 + x_2 \cdot \underline{v}_2 \\ = x_1 \cdot \underline{v}_1 + x_2 \cdot 2\underline{v}_1 \\ = (x_1 + 2x_2) \cdot \underline{v}_1 \end{aligned}$$

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

Defn: A linear dependency relation is an expansion of the form

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

where at least one $x_i \neq 0$.

Ex1 $\underline{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ $\underline{v}_2 = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$ $\underline{v}_3 = \begin{pmatrix} 2 \\ 5 \\ 5 \end{pmatrix}$

Is one of the vectors a linear comb. of the others? \rightarrow

$$\underline{v}_1 = a \cdot \underline{v}_2 + b \cdot \underline{v}_3 ?$$

or

$$\underline{v}_2 = a \cdot \underline{v}_1 + b \cdot \underline{v}_3 ?$$

or

$$\underline{v}_3 = a \cdot \underline{v}_1 + b \cdot \underline{v}_2 ?$$

Is there a linear dependency relation?

$$\underline{x}_1 \cdot \underline{v}_1 + \underline{x}_2 \cdot \underline{v}_2 + \underline{x}_3 \cdot \underline{v}_3 = \underline{0}$$

Defn: The vectors $\{\underline{v}_1, \dots, \underline{v}_m\}$ are linearly dependent if at least one of the vectors is a linear combination of the others. Otherwise, they are linearly independent.

linearly independent: none of the vectors are a linear combination of the others

BREAK

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

$$x_1 \underline{v}_1 + x_2 \underline{v}_2 + x_3 \underline{v}_3 = \underline{0}$$

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

$$\begin{cases} x_1 + x_2 + x_3 = 0 \\ x_1 + 2x_2 + 4x_3 = 0 \\ x_1 \quad \quad -2x_3 = 0 \end{cases}$$

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & 2 & 4 & 0 \\ 1 & 0 & -2 & 0 \end{array} \right) \begin{array}{c} \underline{v}_1 \\ \underline{v}_2 \\ \underline{v}_3 \end{array}$$

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & 2 & 4 & 0 \\ 1 & 0 & -2 & 0 \end{array} \right) \xrightarrow{J^{-1}} \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & -1 & -3 & 0 \end{array} \right) \xrightarrow{J_1} \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$$\begin{cases} x + y + z = 0 \\ y + 3z = 0 \end{cases}$$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 2z \\ -3z \\ z \end{pmatrix} = z \cdot \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix}$$

$$\begin{cases} y = -3z \\ x = +3z - z = 2z \end{cases}$$

$$\begin{cases} z = 1: & x_1 = 2 \\ & x_2 = -3 \\ & x_3 = 1 \end{cases}$$

$$2\underline{v}_1 - 3\underline{v}_2 + 1 \cdot \underline{v}_3 = \underline{0}$$

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

Conclusions:

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

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

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

 $\{\underline{v}_1, \underline{v}_2\}$ are linearly independentMethod: linear independence

i) $\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n$ \rightsquigarrow $A = (\underline{v}_1 | \underline{v}_2 | \dots | \underline{v}_n)$
 n -vectors $m \times n$ -matrix
 (coefficient matrix of $x_1 \underline{v}_1 + x_2 \underline{v}_2 + \dots + x_n \underline{v}_n = \underline{0}$)

ii) Gaussian process: $A \rightarrow \dots \rightarrow E$ note the pivot positions of E .
echelon form

Interpretation:

If there are pivots in all columns of A : $\{\underline{v}_1, \dots, \underline{v}_n\}$ are linearly independent

If there are pivots in some columns of A but not all of them:

Pivots in: $\{i_1, i_2, \dots, i_r\}$

i) $\{\underline{v}_{i_1}, \dots, \underline{v}_{i_r}\}$ are linearly dependent

ii) $\{\underline{v}_{i_1}, \underline{v}_{i_2}, \dots, \underline{v}_{i_r}\}$ are linearly independent and all other vectors are in $\text{span}\{\underline{v}_{i_1}, \underline{v}_{i_2}, \dots\}$

The case $n = n$: $A = (\underline{v}_1 | \dots | \underline{v}_n)$
 $n \times n$ -matrix
 (square)

i) $|A| \neq 0$: $\{\underline{v}_1, \dots, \underline{v}_n\}$ linearly independent

ii) $|A| = 0$: $\{\underline{v}_1, \dots, \underline{v}_n\}$ linearly dependent

Ex: $\underline{v}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ $\underline{v}_2 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$ $\underline{v}_3 = \begin{pmatrix} 1 \\ 4 \\ -2 \end{pmatrix} \Rightarrow \begin{vmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 0 & -2 \end{vmatrix} = 1 \cdot 2 \cdot (-2) - 1 \cdot 1 \cdot (-2) = 0$

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

④ Dimensions of linear subspaces and rank (m -vector)

Summary: $\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n \rightsquigarrow A = (\underline{v}_1 | \underline{v}_2 | \dots | \underline{v}_n)$

i) Rank: $\text{rk}(A) =$ maximal number of linearly independent vectors among $\{\underline{v}_1, \dots, \underline{v}_n\}$.

ii) Column space: $\text{Col}(A) = \text{span}(\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n)$
 linear subspace of \mathbb{R}^m

$$\boxed{\dim \text{Col}(A) = \text{rk}(A)}$$

iii) Null space: $\text{Null}(A) = \{ \underline{x} : A \underline{x} = \underline{0} \}$

solutions of hom. lin. sys,
 linear subspace of \mathbb{R}^n

$$\boxed{\dim \text{Null}(A) = n - \text{rk}(A)}$$

Defn: A base for a linear subspace V in \mathbb{R}^m is a collection $\{\underline{v}_1, \dots, \underline{v}_r\}$ of vectors in V such that:

i) $\text{span}(\underline{v}_1, \dots, \underline{v}_r) = V$

ii) $\{\underline{v}_1, \dots, \underline{v}_r\}$ are linearly independent

Then $\dim V = r$ (the number of vectors in a base).

Method: To find a base of $V = \text{span}(\underline{v}_1, \dots, \underline{v}_n)$, we do:

i) $A = (\underline{v}_1 | \underline{v}_2 | \dots | \underline{v}_n) \rightarrow \dots \rightarrow E$ echelon form

ii) Keep vectors corresponding to pivots, delete all other vectors \rightarrow Base B of V