

A subspace of  $\mathbb{R}^n$  is any set  $H$  in  $\mathbb{R}^n$  that has three properties:

- ✓ a. The zero vector is in  $H$ .
- b. For each  $\mathbf{u}$  and  $\mathbf{v}$  in  $H$ , the sum  $\mathbf{u} + \mathbf{v}$  is in  $H$ .
- ✓ c. For each  $\mathbf{u}$  in  $H$  and each scalar  $c$ , the vector  $c\mathbf{u}$  is in  $H$ .

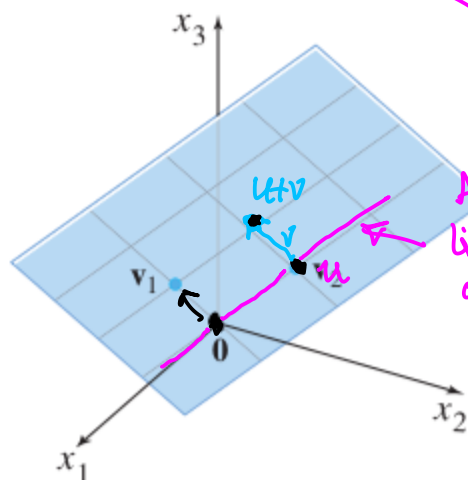


FIGURE 1

Span  $\{v_1, v_2\}$  as a plane through the origin.

## Column space and Null space of a matrix.

row echelon form of  $A$

$$24. A = \begin{bmatrix} -3 & 9 & -2 & -7 \\ 2 & -6 & 4 & 8 \\ 3 & -9 & -2 & 2 \end{bmatrix} \sim \begin{bmatrix} \text{P} & \text{F} & \text{P} & \text{F} \\ x_1 & x_2 & x_3 & x_4 \\ 1 & -3 & 6 & 9 \\ 0 & 0 & 4 & 5 \\ 0 & 0 & 0 & 0 \end{bmatrix} = U$$

solve  $Ax=0$  by solving  $Ux=0$

$$x_1 - 3x_2 + 6x_3 + 9x_4 = 0$$

$$4x_3 + 5x_4 = 0$$

back substitution

$$x_3 = -\frac{5}{4}x_4$$

$$x_1 = 3x_2 - 6x_3 - 9x_4 = 3x_2 + \frac{15}{2}x_4 - 9x_4$$

same computation

$$x_1 = 3x_2 - \frac{3}{2}x_4$$

vector form

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 3x_2 - \frac{3}{2}x_4 \\ x_2 \\ -\frac{5}{4}x_4 \\ x_4 \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \\ 0 \\ 0 \end{bmatrix} x_2 + \begin{bmatrix} -3/2 \\ 0 \\ -5/4 \\ 1 \end{bmatrix} x_4$$

$$\text{Nul}(A) = \left\{ x : Ax = 0 \right\} = \left\{ \begin{bmatrix} 3 \\ 1 \\ 0 \\ 0 \end{bmatrix} x_2 + \begin{bmatrix} -3/2 \\ 0 \\ -5/4 \\ 1 \end{bmatrix} x_4 : x_2, x_4 \in \mathbb{R} \right\}$$

free variables  
↓ ↓  
 $x_2, x_4 \in \mathbb{R}$

$$\text{Nul}(U) = \left\{ x : Ux = 0 \right\}$$

linear span of two columns...

another way to write this is with a matrix

$$N = \begin{bmatrix} 3 & -3/2 \\ 1 & 0 \\ 0 & -5/4 \\ 0 & 1 \end{bmatrix}$$

$$\text{Nul}(A) = \left\{ N \begin{bmatrix} x_2 \\ x_4 \end{bmatrix} : x_2, x_4 \in \mathbb{R} \right\} = \left\{ Nc : c \in \mathbb{R}^2 \right\}$$

↑ column space of N

$$= \text{Col}(N)$$

Thus,

$$\text{Nul}\left( \begin{bmatrix} -3 & 9 & -2 & -7 \\ 2 & -6 & 4 & 8 \\ 3 & -9 & -2 & 2 \end{bmatrix} \right) = \text{Col}\left( \begin{bmatrix} 3 & -3/2 \\ 1 & 0 \\ 0 & -5/4 \\ 0 & 1 \end{bmatrix} \right)$$

independent columns...

$$\text{Nul}(A) = \text{Col}(N) \quad \text{or} \quad \left\{ x : Ax = 0 \right\} = \left\{ Nc : c \in \mathbb{R}^2 \right\}$$

What about  $\text{col}(A) = ?$

$\text{Col } A = \left\{ Ax : x \in \mathbb{R}^4 \right\}$  ← simplify this in order to make a basis by removing the dependent vectors

$= \left\{ \begin{bmatrix} -3 \\ 2 \\ 3 \end{bmatrix} x_1 + \begin{bmatrix} 9 \\ -6 \\ -9 \end{bmatrix} x_2 + \begin{bmatrix} -2 \\ 4 \\ -2 \end{bmatrix} x_3 + \begin{bmatrix} -7 \\ 8 \\ 2 \end{bmatrix} x_4 : x_1, x_2, x_3, x_4 \in \mathbb{R} \right\}$

Here is how to simplify

row echelon form of A

$$24. A = \begin{bmatrix} -3 & 9 & -2 & -7 \\ 2 & -6 & 4 & 8 \\ 3 & -9 & -2 & 2 \end{bmatrix} \sim \begin{array}{cccc} & & \text{P} & \text{F} \\ & & x_1 & x_2 \\ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} & \begin{bmatrix} -3 \\ 0 \\ 0 \end{bmatrix} & \begin{bmatrix} 6 \\ 4 \\ 0 \end{bmatrix} & \begin{bmatrix} 9 \\ 5 \\ 0 \end{bmatrix} \\ & & \text{P} & \text{F} \\ & & x_3 & x_4 \end{array} = U$$

Keep these and throw away the others

$\text{Col } A = \left\{ \begin{bmatrix} -3 \\ 2 \\ 3 \end{bmatrix} x_1 + \begin{bmatrix} -2 \\ 4 \\ -2 \end{bmatrix} x_3 : x_1, x_3 \in \mathbb{R} \right\}$

↑ ↑ pivot variables

• Still need to define dimension

$\dim \text{Col } A = \# \text{ of pivot variables} = 2$

$\dim \text{Nul } A = \# \text{ of free variables} = 2$

Note.  $\dim \text{Col } A + \dim \text{Nul } A = 4 = \# \text{ of columns in } A$

Why can you simplify col A like above?

24.  $A = \begin{bmatrix} -3 & 9 & -2 & -7 \\ 2 & -6 & 4 & 8 \\ 3 & -9 & -2 & 2 \end{bmatrix} \sim \begin{bmatrix} 1 & -3 & 6 & 9 \\ 0 & 0 & 4 & 5 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad r_1 \leftarrow r_1 - \frac{3}{2} r_2$

Find reduced row echelon form...

same computation

$$9 - \frac{3}{2} \cdot 5 = \frac{18 - 15}{2} = \frac{3}{2}$$

$$\begin{bmatrix} 1 & -3 & 0 & 3/2 \\ 0 & 0 & 4 & 5 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

rescale

$$r_2 \leftarrow \frac{1}{4} r_2$$

reduced row echelon form

$$\begin{bmatrix} 1 & -3 & 0 & 3/2 \\ 0 & 0 & 1 & 5/4 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Note the free columns are always linear combinations of the pivot columns..

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

$$\begin{bmatrix} 3/2 \\ 5/4 \\ 0 \end{bmatrix} = \frac{3}{2} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + \frac{5}{4} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

These same relationships between the columns exist in the original matrix.

$$\begin{bmatrix} 9 \\ -6 \\ -9 \end{bmatrix} = -3 \begin{bmatrix} -3 \\ 2 \\ 3 \end{bmatrix}$$

$$\begin{bmatrix} -7 \\ 8 \\ 2 \end{bmatrix} = \frac{3}{2} \begin{bmatrix} -3 \\ 2 \\ 3 \end{bmatrix} + \frac{5}{4} \begin{bmatrix} -2 \\ 4 \\ -2 \end{bmatrix}$$

$$\begin{aligned} \frac{3}{2}(-3) + \frac{5}{4}(-2) &= \frac{-18}{4} - \frac{10}{4} \\ &= \frac{-28}{4} = -7 \end{aligned}$$

$$A = \begin{bmatrix} -3 & 9 & -2 & -7 \\ 2 & -6 & 4 & 8 \\ 3 & -9 & -2 & 2 \end{bmatrix}$$

$$\begin{aligned} \text{Col } A &= \left\{ \begin{bmatrix} -3 \\ 2 \\ 3 \end{bmatrix} x_1 + \begin{bmatrix} 9 \\ -6 \\ -9 \end{bmatrix} x_2 + \begin{bmatrix} -2 \\ 4 \\ -2 \end{bmatrix} x_3 + \begin{bmatrix} -7 \\ 8 \\ 2 \end{bmatrix} x_4 : x_1, x_2, x_3, x_4 \in \mathbb{R} \right\} \\ &= \left\{ \begin{bmatrix} -3 \\ 2 \\ 3 \end{bmatrix} (x_1 - 3x_2 + \frac{3}{2}x_4) + \begin{bmatrix} -2 \\ 4 \\ -2 \end{bmatrix} (x_3 + \frac{5}{4}x_4) : x_1, x_2, x_3, x_4 \in \mathbb{R} \right\} \end{aligned}$$

$$= \left\{ \begin{bmatrix} -3 \\ 2 \\ 3 \end{bmatrix} z_1 + \begin{bmatrix} -2 \\ 4 \\ -2 \end{bmatrix} z_2 : z_1, z_2 \in \mathbb{R} \right\}$$

the span of the pivot columns...

Are  $\text{Col } A$  and  $\text{Nul } A$  really subspaces?

A subspace of  $\mathbb{R}^n$  is any set  $H$  in  $\mathbb{R}^n$  that has three properties:

- The zero vector is in  $H$ .
- For each  $u$  and  $v$  in  $H$ , the sum  $u + v$  is in  $H$ .
- For each  $u$  in  $H$  and each scalar  $c$ , the vector  $c u$  is in  $H$ .

check these properties for each set...

$$\text{Col } A = \left\{ Ax : x \in \mathbb{R}^n \right\} \quad \text{Nul } A = \left\{ x : Ax = 0 \right\}$$

Suppose  $u, v \in \text{Col } A$ . Need to show that  $u + v \in \text{Col } A$ .

Since  $u \in \text{Col } A$  then  $u = Ax$  for some  $x \in \mathbb{R}^n$

Since  $v \in \text{Col } A$  then  $v = Ay$  for some  $y \in \mathbb{R}^n$

Thus  $u + v = Ax + Ay = A(x + y)$  by linearity of matrix mult.

This means  $u + v \in \text{Col } A$ .

Definition

A basis for a subspace  $H$  of  $\mathbb{R}^n$  is a linearly independent set in  $H$  that spans  $H$ .

Dimension of a space is the number of vectors in any basis...