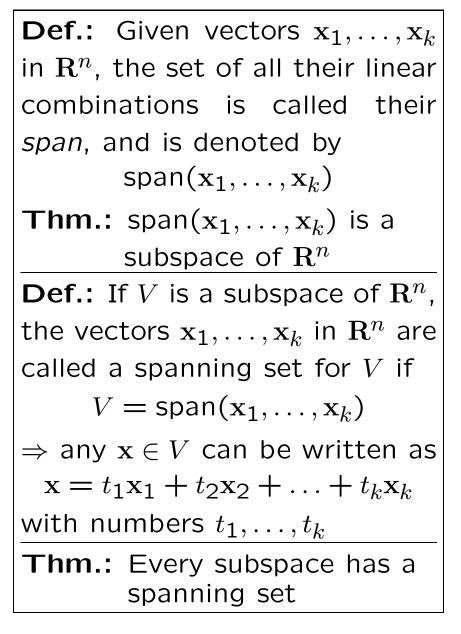
7.5 Span of a Set of Vectors



Nullspaces:

Ex.: Consider
$$A\mathbf{x} = \mathbf{0}$$
 for

$$A = \begin{bmatrix} 1 & 3 & -2 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$
Free variable: $x_3 = t$
Equations: $-x_2 = 0$, $x_1 - 2t = 0$
 $\Rightarrow \mathbf{x} = \begin{bmatrix} 2t \\ 0 \\ t \end{bmatrix} = t \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix}$
 $\Rightarrow \text{ null}(A) = \text{span}([2, 0, 1]^T)$
Ex.: $A\mathbf{x} = \mathbf{0}$ for $A = [1, 3, -2]$
Free variables: $x_2 = s$, $x_3 = t$
Equation: $x_1 + 3s - 2t = 0$
 $\Rightarrow \mathbf{x} = \begin{bmatrix} 2t - 3s \\ s \\ t \end{bmatrix} = s \begin{bmatrix} -3 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix}$
 $\Rightarrow \text{ null}(A) = \text{span}([-3, 1, 0]^T, [2, 0, 1]^T)$

Determine if a given x is in span (x_1, \ldots, x_k) :

1. Form matrix

 $X = [\mathbf{x}_1, \dots, \mathbf{x}_k]$

- 2. Try to solve the system $X\mathbf{c} = \mathbf{x}$ for \mathbf{c}
- 3. If Xc = x has no solution (system inconsistent), x is not in span $(x_1, ..., x_k)$
- 4. If $X\mathbf{c} = \mathbf{x}$ has a solution $\mathbf{c} = [c_1, \dots, c_k]^T$, then $\mathbf{x} = c_1 \mathbf{x}_1 + \dots + c_k \mathbf{x}_k$ is in span $(\mathbf{x}_1, \dots, \mathbf{x}_k)$

Ex.:
$$\mathbf{x}_1 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$
, $\mathbf{x}_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$,
 $\Rightarrow X = \begin{bmatrix} -1 & 1 \\ 2 & 1 \end{bmatrix}$

augmented matrix for $X\mathbf{c} = \mathbf{x}$:

$$M = [X, \mathbf{x}]$$
(a) Let $\mathbf{x} = \begin{bmatrix} 5 \\ -1 \end{bmatrix}$:

$$M = \begin{bmatrix} -1 & 1 & 5 \\ 2 & 1 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 3 \end{bmatrix}$$

$$\Rightarrow \text{ solution exists, } c_1 = -2, c_2 = 3$$

$$\Rightarrow \mathbf{x} = -2\mathbf{x}_1 + 3\mathbf{x}_2 \text{ is in span}(\mathbf{x}_1, \mathbf{x}_2)$$
(b) Let $\mathbf{x} = \begin{bmatrix} u \\ v \end{bmatrix}$ be arbitrary:

$$M = \begin{bmatrix} -1 & 1 & u \\ 2 & 1 & v \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & (v - u)/3 \\ 0 & 1 & (2u + v)/3 \end{bmatrix}$$
Solution exists $\Rightarrow \text{ span}(\mathbf{x}_1, \mathbf{x}_2) = \mathbf{R}^2$

Ex.:
$$\mathbf{x}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$
, $\mathbf{x}_2 = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$,
 $\Rightarrow X = \begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix}$
Let $\mathbf{x} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \Rightarrow$
 $M = \begin{bmatrix} 1 & 2 & 1 \\ 1 & 2 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & -1 \end{bmatrix}$
Last column pivot

Last column pivot ⇒ solutions don't exist ⇒ x is not in span(x_1, x_2)

Note: $x_2 = 2x_1$

$$\Rightarrow c_1 \mathbf{x}_1 + c_2 \mathbf{x}_2 = (c_1 + 2c_2)\mathbf{x}_1$$
$$= (c_1/2 + c_2)\mathbf{x}_2$$
$$\Rightarrow \operatorname{span}(\mathbf{x}_1, \mathbf{x}_2) = \operatorname{span}(\mathbf{x}_1)$$
$$= \operatorname{span}(\mathbf{x}_2)$$

Ex.:
$$\mathbf{x}_1 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$
, $\mathbf{x}_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\mathbf{x}_3 = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$
General vector in span $(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3)$:
 $\mathbf{x} = c_1 \mathbf{x}_1 + c_2 \mathbf{x}_2 + c_3 \mathbf{x}_3$
Since $\mathbf{x}_3 = \mathbf{x}_2 - \mathbf{x}_1 \Rightarrow$
 $\mathbf{x} = c_1 \mathbf{x}_1 + c_2 \mathbf{x}_2 + c_3 (\mathbf{x}_2 - \mathbf{x}_1)$
 $= (c_1 - c_3) \mathbf{x}_1 + (c_2 + c_3) \mathbf{x}_2$
 \Rightarrow span $(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3) =$ span $(\mathbf{x}_1, \mathbf{x}_2)$
and on p.2 it was shown that
 $\operatorname{span}(\mathbf{x}_1, \mathbf{x}_2) = \mathbf{R}^2$

Def.: $\mathbf{x}_1, \ldots, \mathbf{x}_k \in \mathbf{R}^n$ are

• linearly independent if the only linear combination of them that is 0 is trivial, i.e.

$$c_1 \mathbf{x}_1 + \ldots + c_k \mathbf{x}_k = \mathbf{0} \quad (1)$$

$$\Rightarrow c_1 = c_2 = \cdots = c_k = \mathbf{0}$$

• linearly dependent if there are numbers c_1, \ldots, c_k , not all zero, for which (1) is satisfied.

Linear independence check

$$(1) \Rightarrow Xc = 0 \qquad (2)$$

Thm.: $\mathbf{x}_1, \ldots, \mathbf{x}_k$ are

- linearly independent if (2) has only c = 0 as solution
- linearly dependent if (2) has nontrivial solutions

If k > n, $\mathbf{x}_1, \ldots, \mathbf{x}_k$ are always linearly dependent **Ex.:** $x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $x_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ $X = \begin{vmatrix} 1 & 1 \\ 1 & -1 \end{vmatrix} \stackrel{R1(2,1,-1)}{\to} \begin{vmatrix} 1 & 1 \\ 0 & -2 \end{vmatrix}$ $\Rightarrow Xc = 0$ has only solution c = 0 \Rightarrow $\mathbf{x}_1, \mathbf{x}_2$ are linearly independent **Ex.:** $\begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 1 \\ -1 \end{bmatrix} - \begin{bmatrix} 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ \Rightarrow the 3 vectors are linearly dependent (k = 3 > 2)**Ex.:** $x_j = col_j(X)$, j = 1, 2, 3, where $X = \begin{vmatrix} 0 & -2 & -2 \\ -2 & -1 & -3 \\ 2 & 2 & 4 \end{vmatrix} \rightarrow \begin{vmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{vmatrix}$ $X\mathbf{c} = \mathbf{0}$ for $\mathbf{c} = [\mathbf{1}, \mathbf{1}, -\mathbf{1}]^T \Rightarrow$ $x_1 + x_2 - x_3 = 0 \Rightarrow$ linearly dependent

Bases and Dimension of a Subspace, Rank of a Matrix

Def.: A spanning set $\mathbf{x}_1, \ldots, \mathbf{x}_k$ for a subspace V of \mathbf{R}^n is a basis of V if $\mathbf{x}_1, \ldots, \mathbf{x}_k$ are linearly independent.

Meaning:

 $\mathbf{x} \in V \Rightarrow \mathbf{x} = a_1 \mathbf{x}_1 + \ldots + a_k \mathbf{x}_k$ with *unique* numbers a_1, \ldots, a_k **Thm.:**

- 1. Every subspace V has a basis (in fact, ∞ many)
- 2. All bases of V have the same number of vectors

Def.: The dimension of a subspace V of \mathbb{R}^n is the number of vectors in a basis of V, and denoted by dim V.

Def.: The rank of a matrix X is the number of pivots in an *REF* of X, and denoted by rank X.

Thm.: Given a spanning set $\mathbf{x}_1, \ldots, \mathbf{x}_k$ for a subspace V of \mathbf{R}^n , let $X = [\mathbf{x}_1, \ldots, \mathbf{x}_k]$. Then

1. dim
$$V = \operatorname{rank} X$$

- 2. $\mathbf{x}_1, \ldots, \mathbf{x}_k$ is a basis of V if and only if rank X = k
- 3. If k = n and rank X = n, then $\mathbf{x}_1, \dots, \mathbf{x}_n$ form a basis of \mathbf{R}^n (dim $\mathbf{R}^n = n$)

Ex.: Let
$$e_j = col_j(I)$$

where $I: n \times n$ identity matrix
 e_1, \dots, e_n are a basis of \mathbb{R}^n
 $- called the standard basis
For $n = 2$: $e_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$, $e_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$
Ex.: $x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $x_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$
Claim: x_1, x_2 are a basis of \mathbb{R}^2
Proof: Given $\mathbf{x} = \begin{bmatrix} x \\ y \end{bmatrix}$, show that \mathbf{x}
can be uniquely represented as
 $\mathbf{x} = a_1 \mathbf{x}_1 + a_2 \mathbf{x}_2$
Equations for a_1, a_2 :
 $\begin{bmatrix} x \\ y \end{bmatrix} = a_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + a_2 \begin{bmatrix} 1 \\ -1 \end{bmatrix}$
 $= \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix}$
 $X = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \stackrel{R1(2,1,-1)}{\rightarrow} \begin{bmatrix} 1 & 1 \\ 0 & -2 \end{bmatrix}$
is nonsingular \Rightarrow unique solution$

Ex.: $A = \begin{bmatrix} 1 & 3 & -2 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ $null(A) = span([2, 0, 1]^T)$ (see p.1) $[2,0,1]^T$ is a basis of null(A) $\Rightarrow \dim \operatorname{null}(A) = 1$ **Ex.:** A = [1, 3, -2] (see p.1) $null(A) = span([-3, 1, 0]^T, [2, 0, 1]^T)$ $[-3, 1, 0]^T, [2, 0, 1]^T$ are linearly independent $\Rightarrow [-3, 1, 0]^T, [2, 0, 1]^T$ are a basis of null(A) $\Rightarrow \dim \operatorname{null}(A) = 2$

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Computation of a Basis of a Nullspace

A: $m \times n$

- Transform $A \rightarrow REF(A)$ or RREF(A)
- For each choice of a free variable set this variable equal to 1 and all other free variables equal to 0
- For each of these choices solve for the pivot variables
- \Rightarrow f (= \sharp of free variables) solution vectors $\mathbf{x}_1, \dots, \mathbf{x}_f$ for $A\mathbf{x} = \mathbf{0}$
- $\mathbf{x}_1, \dots, \mathbf{x}_f$ are a basis of $\operatorname{null}(A)$

Solutions of Inhomogeneous Systems and Nullspaces

Form of general solution to $A\mathbf{x} = \mathbf{b}$:

$$\mathbf{x} = \mathbf{x}_p + t_1 \mathbf{x}_1 + \ldots + t_f \mathbf{x}_f$$

where

- **x**_p: particular solution
- $\mathbf{x}_1, \ldots, \mathbf{x}_f$: basis of null(A)
- t_1, \ldots, t_f : free parameters

Finding \mathbf{x}_p :

- Transform M = [A, b]
 to REF(M) or RREF(M)
- Set all free variables 0 and solve for pivot variables

Ex.: $A\mathbf{x} = \mathbf{b}$ for $A = \begin{bmatrix} 0 & -1 & 1 \\ 2 & 4 & -2 \\ 2 & 3 & -1 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} 2 \\ -6 \\ -4 \end{bmatrix}$ Augmented matrix: M = [A, b]. Matlab \Rightarrow $RREF(M) = \begin{vmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 0 & 0 \end{vmatrix}$ Free variable: x_3 Set $x_3 = 0 \Rightarrow \begin{cases} x_1 = 1 \\ x_2 = -2 \end{cases}$ $\Rightarrow \mathbf{x}_{p} = [1, -2, 0]^{T}$ $RREF(A) = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix}$ \Rightarrow x₁ = [-1, 1, 1]^T is basis of null(A) Solution set: $\{\mathbf{x} = \mathbf{x}_p + t\mathbf{x}_1 | t \in \mathbf{R}\}$

Worked Out Examples

(A) Is w in the span of the given vectors? If yes, find linear combination of spanning vectors for w.

$$\begin{aligned} & \text{Ex. 1: } \mathbf{u}_{1} = [1, -2]^{T}, \ \mathbf{u}_{2} = [3, 0]^{T}. \ \text{Is } \mathbf{w} = [5, -2]^{T} \text{ in span}(\mathbf{u}_{1}, \mathbf{u}_{2})? \\ & \text{Set } U = \begin{bmatrix} 1 & 3 & 5 \\ -2 & 0 \end{bmatrix}; \ U\mathbf{c} = \mathbf{w} \to M = [U, \mathbf{w}] = \begin{bmatrix} 1 & 3 & 5 \\ -2 & 0 & -2 \end{bmatrix} \\ & M \to \begin{bmatrix} 1 & 3 & 5 \\ 0 & 6 & 8 \end{bmatrix} \to \begin{bmatrix} 1 & 3 & 5 \\ 0 & 1 & 4/3 \end{bmatrix} \to \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 4/3 \end{bmatrix} \Rightarrow \begin{cases} \text{yes, } \mathbf{c} = [1, 4/3]^{T} \\ \mathbf{w} = \mathbf{u}_{1} + (4/3)\mathbf{u}_{2} \end{cases} \\ & \text{Ex. 3: } \mathbf{u}_{1} = [1, -2]^{T}, \ \mathbf{u}_{3} = [2, -4]^{T}. \ \text{Is } \mathbf{w} = [3, -3]^{T} \ \text{in span}(\mathbf{u}_{1}, \mathbf{u}_{3})? \\ & \text{Here } M = \begin{bmatrix} 1 & 2 & 3 \\ -2 & -4 & -3 \end{bmatrix} \to \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 3 \end{bmatrix} \Rightarrow \text{inconsistent} \\ & \Rightarrow \text{ no, } \mathbf{w} \text{ is not in span}(\mathbf{u}_{1}, \mathbf{u}_{3}) = \text{span}(\mathbf{u}_{1}) = \text{span}(\mathbf{u}_{3}) \\ & \text{Ex. 7: } \mathbf{v}_{1} = [1, -4, 4]^{T}, \ \mathbf{v}_{2} = [0, -2, 1]^{T}, \ \mathbf{v}_{3} = [1, -2, 3]^{T}. \\ & \text{ Is } \mathbf{w} = [1, 0, 2]^{T} \ \text{ in span}(\mathbf{v}_{1}, \mathbf{v}_{2}, \mathbf{v}_{3})? \\ & M = \begin{bmatrix} 1 & 0 & 1 & 1 \\ -4 & -2 & -2 & 0 \\ 4 & 1 & 3 & 2 \end{bmatrix} \to \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -1 & -2 \\ 0 & 1 & -1 & -2 \end{bmatrix} \to \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \\ \Rightarrow 1\text{-parameter family of solutions. Choose, e.g., } c_{3} = 0 \Rightarrow c_{1} = 1, c_{2} = 2 \\ \Rightarrow \text{ yes, } \mathbf{w} = \mathbf{v}_{1} - 2\mathbf{v}_{2} + 0\mathbf{v}_{3} \text{ is in span}(\mathbf{v}_{1}, \mathbf{v}_{2}, \mathbf{v}_{3}) \end{aligned}$$

(B) Either show that the given vectors are linearly independent or find nontrivial linear combination that adds to zero

Ex. 17:
$$\mathbf{v}_1 = \begin{bmatrix} 1\\ 2 \end{bmatrix}$$
, $\mathbf{v}_2 = \begin{bmatrix} -1\\ 3 \end{bmatrix}$; $X = \begin{bmatrix} 1 & -1\\ 2 & 3 \end{bmatrix}^{R1(2,1,-2)} \begin{bmatrix} 1 & -1\\ 0 & 5 \end{bmatrix} (REF)$
REF has no free variables \Rightarrow linearly independent
Ex. 20: $\mathbf{v}_1 = \begin{bmatrix} -8\\ 9\\ -6 \end{bmatrix}$, $\mathbf{v}_2 = \begin{bmatrix} -2\\ 0\\ 7 \end{bmatrix}$; $X = \begin{bmatrix} -8 & -2\\ 9 & 0\\ -6 & 7 \end{bmatrix}^{R3(1,-1/8)} \begin{bmatrix} 1 & 1/4\\ 9 & 0\\ -6 & 7 \end{bmatrix}$
 $R1(2,1,-9),R1(3,1,6) \begin{bmatrix} 1 & 1/4\\ 0 & -9/4\\ 0 & 17/2 \end{bmatrix}^{R1(3,2,34/9)} \begin{bmatrix} 1 & 1/4\\ 0 & -9/4\\ 0 & 0 \end{bmatrix} (REF)$
REF has no free variables \Rightarrow linearly independent
Ex. 22: $\mathbf{v}_1 = \begin{bmatrix} -8\\ 9\\ -6 \end{bmatrix}$, $\mathbf{v}_2 = \begin{bmatrix} -2\\ 0\\ 7 \end{bmatrix}$, $\mathbf{v}_3 = \begin{bmatrix} 8\\ -18\\ 40 \end{bmatrix}$; $X = \begin{bmatrix} -8 & -2 & 8\\ 9 & 0 & -18\\ -6 & 7 & 40 \end{bmatrix}$
 $X \rightarrow \begin{bmatrix} 1 & 0 & -2\\ 0 & 1 & 4\\ 0 & 0 & 0 \end{bmatrix} (RREF)$
free variable: c_3 , set $c_3 = 1 \Rightarrow c_1 = 2$, $c_2 = -4$
 $\Rightarrow 2\mathbf{v}_1 - 4\mathbf{v}_2 + \mathbf{v}_3 = 0$

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(C) Determine if nullspace of matrix is trivial (null(A) = 0) or nontrivial. If nontrivial, find a basis.

Ex. 25: $A = [2, -1] (REF)$, free variable: y set $y = 1 \Rightarrow 2x - 1 = 0 \Rightarrow x = 1/2 \Rightarrow$ basis $[1/2, 1]^T$
Ex. 28: $A = \begin{bmatrix} 4 & 4 \\ -2 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 \\ -2 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \Rightarrow \operatorname{null}(A) = 0$
$\mathbf{Ex.:} \ A = \begin{bmatrix} 0 & -2 & 0 & -2 \\ 2 & -12 & -4 & -14 \\ 0 & 1 & 0 & 1 \\ -2 & 11 & 4 & 13 \end{bmatrix} \to \dots \to \begin{bmatrix} 1 & 0 & -2 & -1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} (RREF)$
free variables: x_3 , x_4

set
$$x_3 = 1$$
, $x_4 = 0 \Rightarrow x_1 - 2 = 0$, $x_2 = 0 \Rightarrow \mathbf{x}_1 = [2, 0, 1, 0]^T$
set $x_3 = 0$, $x_4 = 1 \Rightarrow x_1 - 1 = 0$, $x_2 + 1 = 0 \Rightarrow \mathbf{x}_2 = [1, -1, 0, 1]^T$
 $\mathbf{x}_1, \mathbf{x}_2$ are a basis of null(A)

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(D) Find solution set of $A\mathbf{x} = \mathbf{b}$ using previously computed basis of null(A). **Ex.:** A as in Ex. 25, b = 2. M = [A, b] = [2, -1, 2] (REF), free variable: y, set y = 0 $\Rightarrow 2x = 2 \Rightarrow x = 1 \Rightarrow$ particular solution: $\mathbf{x}_p = [1, 0]^T$ Use basis of nullspace from Ex. 25 \Rightarrow solution set { $\mathbf{x} = [1, 0]^T + t[1/2, 1]^T | t \in \mathbf{R}$ } **Ex.:** A as in Ex. 28, $\mathbf{b} = [0, -1]^T$. $[A, \mathbf{b}] = \begin{bmatrix} 4 & 4 & 0 \\ -2 & -1 & -1 \end{bmatrix} \to \begin{bmatrix} 1 & 1 & 0 \\ -2 & -1 & -1 \end{bmatrix} \to \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & -1 \end{bmatrix} \to \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \end{bmatrix}$ Equations: x = 1, $y = -1 \Rightarrow$ unique solution $\mathbf{x} = [1, -1]^T$ **Ex.:** A as in last Ex. of (C), p.11; $\mathbf{b} = [0, 6, 0, -6]^T$. set free variables $x_3 = x_4 = 0 \Rightarrow x_1 = 3$, $x_2 = 0$ \Rightarrow particular solution $\mathbf{x}_p = [3, 0, 0, 0]^T$. Use basis of nullspace from Ex. on p.11

 $\Rightarrow \text{ solution set } \{\mathbf{x} = [3, 0, 0, 0]^T + s[2, 0, 1, 0]^T + t[1, -1, 0, 1]^T \mid s, t \in \mathbf{R}\}$