Subspaces Geometric Algorithms Lecture 15

CAS CS 132

Introduction

Recap Problem $A = \begin{bmatrix} 1 & 0 & -1 & 2 \\ 2 & 0 & 2 & 3 \\ 1 & 4 & 0 & 2 \end{bmatrix}$

Consider the following pair of matrices A and B which are row equivalent. Write down a sequence of row operations from A to B and find a matrix E such that EA = B.

 $R, \leftarrow R, + P_{1}$ $swap(R_1, R_2)$ $R_2 t 2R_2$ = B \sim

Answer $R_2, R_3 \leftarrow R_3, R_2$



Objectives

- 1. Introduce the fundamental notions of subspaces and bases.
- subspaces in \mathbb{R}^n .
- 3. Connected subspaces to matrices so that we this course.

2. Extend our intuitions about planes in \mathbb{R}^3 to

can use the techniques we been honing in

Keywords

subspace closed under addition closed under scaling column space null space basis

Subspaces

The Idea Behind Subspaces





A plane in \mathbb{R}^3 looks like a (possibly tilted) copy of \mathbb{R}^2



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Subspaces generalize of this idea.



A plane in \mathbb{R}^3 looks like a (possibly tilted) copy of \mathbb{R}^2

Subspaces generalize of this idea.

For example, there can be a "possibly tilted copy" of \mathbb{R}^3 sitting in \mathbb{R}^5



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Flatland by Edwin A. Abbott





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The moral. We have to be careful regarding our intuitions about higher-dimensional subspaces.

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The moral. We have to be careful regarding our intuitions about higher-dimensional subspaces.

A 3D subspace of \mathbb{R}^7 "looks like" 3D space from the inside, but from the outside it may be "tilted."

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Projection of the 4D cube







Subspace (Algebraic Definition)

- **Definition.** A subspace of \mathbb{R}^n is a set H of vectors in \mathbb{R}^n such that
- H
- is in H

1. for every u and v in H, the vector u + v is in

2. for every \mathbf{u} in H and scalar c, the vector $c\mathbf{u}$



Subspace (Algebraic Definition)

- **Definition.** A subspace of \mathbb{R}^n is a set H of vectors in \mathbb{R}^n such that
- H
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1. for every u and v in H, the vector u + v is in H is closed under addition

2. for every \mathbf{u} in H and scalar c, the vector $c\mathbf{u}$

Subspace (Algebraic Definition)

- **Definition.** A subspace of \mathbb{R}^n is a set H of vectors in \mathbb{R}^n such that
- H
- **2.** for every \mathbf{u} in H and scalar c, the vector $c\mathbf{u}$ is in H H is closed under scaling !! Subspaces must "live" somewhere !!

1. for every u and v in H, the vector u + v is in H is closed under addition

How to Think About this Definition

It's not possible to "leave" H by addition or scaling.

(recall this is also how we discussed spans)



https://textbooks.math.gatech.edu/ila/spans.html

Question. Verify that H is a subspace of \mathbb{R}^n .

- Question. Verify that H is a subspace of \mathbb{R}^n . Solution.

1. Show that if u and v are in H then so is $u + v_{\bullet}$

- Question. Verify that H is a subspace of \mathbb{R}^n . Solution.
- scalar c.

1. Show that if u and v are in H then so is $u + v_{\bullet}$ 2. Show that if u is in H then so is cu for any

Question. Verify that H is not a subspace of \mathbb{R}^n .

Question. Verify that *H* is *not* a subspace of \mathbb{R}^n . **Solution.** Find **u** and **v** in *H* such that $\mathbf{u} + \mathbf{v}$ is not in *H*.

Solution. Find u and v in H such that u + v is not in H.

Find u in H such that cu is not in H for some scalar c.

Question. Verify that H is not a subspace of \mathbb{R}^n .

OR

Subspaces must include the origin



REH then OREH by closure under scaling $\nabla \in \mathcal{H}$



Question. Verify that H is not a subspace of \mathbb{R}^n .

Question. Verify that H is not a subspace of \mathbb{R}^n . Solution.

Find u and v in H such that u + v is not in H.

Question. Verify that H is not a subspace of \mathbb{R}^n . Solution. Find u and v in H such that u + v is not in H.

OR

Find u in H such that cu is not in H for some scalar c_{\bullet}

Question. Verify that H is not a subspace of \mathbb{R}^n . Solution. Find u and v in H such that u + v is not in H. Show that 0 is not in H.

- OR
- Find u in H such that cu is not in H for some scalar c_{\bullet} OR
Example: The Origin $\begin{bmatrix} 0 \\ \vdots \\ \vdots \\ \vdots \end{bmatrix}$ **Fact.** The set $\{\mathbf{0}_n\}$ is a subspace of \mathbb{R}^n Verify: (1) $\vec{u}, \vec{v} \in \{\vec{0}, \vec{\zeta}\}$ $\vec{u} = \vec{0}, \vec{v} = \vec{0}$ $\vec{u} + \vec{v} = \vec{0} + \vec{0} = \vec{0} \in \{\vec{0}\}$ $\boxed{1} \quad \overrightarrow{u} \in \underbrace{1} \quad \overrightarrow{0} \quad \overrightarrow{u} = \overrightarrow{0} \quad \overrightarrow{u} = \overrightarrow{0} \quad \overrightarrow{0} = \overrightarrow{0} \quad \overrightarrow{0} \quad$

Example: \mathbb{R}^n

words, \mathbb{R}^n is a subspace of itself). $\square \quad \vec{\pi}, \vec{\tau} \in \mathbb{R}^n \quad \mathcal{W}^{\text{av}} \quad \vec{\pi} + \vec{\tau} \in \mathbb{R}^n$ $\square \quad \vec{\pi} \in \mathbb{R}^n \quad \mathcal{W}^{\text{av}} \quad \vec{\pi} \in \mathbb{R}^n$

Fact. The set \mathbb{R}^n is a subspace of \mathbb{R}^n (in other

Example: Spans

Fact. For any set of vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ of \mathbb{R}^n , the set span $\{v_1, v_2, ..., v_k\}$ is a subspace of \mathbb{R}^n . Verify: k=2 $i \neq i$ $i \neq$

2) Exercise



Subspace in \mathbb{R}^3 (Geometrically)

There are only 4 kinds of subspaces of \mathbb{R}^3 :

- **1.** $\{0\}$ just the origin
- 2. lines (through the origin)
- 3. planes (through the origin)
- **4.** All of \mathbb{R}^3



https://commons.wikimedia.org/wiki/File:Linear_subspaces_with_shading.svg



Non-Example: Bounded Sets

4 = Fact. The set $\{(x, y) : x \ge 3\}$

Verify:



https://brainly.com/question/14147114

Question

is not a subspace of \mathbb{R}^3 .

2. Show that the range of a linear

) \ **1.** Show that the unit sphere $\{(x, y, z) : x^2 + y^2 + x_1^2 = 1\}$

transformation $T: \mathbb{R}^m \to \mathbb{R}^n$ is a subspace of \mathbb{R}^n .



Answer (1) $\xi(x, \gamma, z): + \gamma + 2^{2} = 1$ 1+0+071 0+0+071 $\left[\begin{array}{c} \mathcal{O} \\ \mathcal{O} \end{array}\right]$

 $\{(x, y, z): x^2 + y^2 + z^2 = 1\}$

 $(1)^{2} + (1)^{2} + 0 \neq 1$





solin. transformation
plantz T X
$$\mapsto$$
 Ax
span $\{ col of A \}$
 $= u + v$
 \vec{v} this means
 $\vec{v} + \vec{v} + Ran(T)$



How To: Subspaces and Span

Question. Show that v lies in the subspace generated by $\mathbf{u}_1, \ldots, \mathbf{u}_k$.

Solution. Show that v is in span $\{u_1, \ldots, u_k\}$.

- We will start using "subspace generated by" and "span of" interchangeably.

Subspaces and Matrices



Since matrices can be viewed as...

» collections of vectors » implementing linear transformations



- Since matrices can be viewed as...
- » collections of vectors
 » implementing linear transformations
- ...they have many associated subspaces.



- Since matrices can be viewed as...
- » collections of vectors
 » implementing linear transformations
- ...they have many associated subspaces.
- Today we'll look at:
- » column space
 » null space



Definition. The column space of a matrix A, written Col(A) or Col A, is the set of all linear combinations of the columns of A.

Definition. The column space of a matrix A, combinations of the columns of A.

columns.

written Col(A) or Col A, is the set of all linear

The column space of a matrix is the span of its

- **Definition.** The column space of a matrix A, combinations of the columns of A_{\bullet}
- columns.
- The column space of a matrix is the <u>range</u> of the linear transformation it implements.



written Col(A) or Col A, is the set of all linear

The column space of a matrix is the span of its

Subspace of What?





$c_1 \mathbf{a}_1 + c_2 \mathbf{a}_2 + \dots c_n \mathbf{a}_n$ is a vector in \mathbb{R}^m

is a subspace of

Col(A)

 \mathbb{R}^m



Examples

A =



Col(A) is all of \mathbb{R}^3 $\operatorname{Col}(B) \text{ is just span} \left\{ \begin{bmatrix} 1\\2\\3 \end{bmatrix}, \begin{bmatrix} 4\\5\\6 \end{bmatrix} \right\}$



Null Space

Null Space

Definition. The null space of a matrix A, written Nu(A) or Nu(A), is the set of all solutions to the homogenous equation



 $A\mathbf{x} = \mathbf{0}$

Null Space

Definition. The null space of a matrix A, written Nu(A) or Nu(A), is the set of all solutions to the homogenous equation

The null space of a matrix A is the set of all vectors that are mapped to the zero vector by A.

$A\mathbf{x} = \mathbf{0}$

mtr

*i*R

Subspace of What?



v is a vector in \mathbb{R}^n

Nul(A)is a subspace of

 \mathbb{R}^n

The Null Space is a Subspace

Fact. For any $m \times n$ matrix A, the set Nul(A) is a subspace of \mathbb{R}^n .



Examples $Nul(A) = \{0\}$ $Nul(B) = span\{[1 \ 1 \ 0]^T\}$



Linear Transformations Perspective

If A implements the linear transformation T then:

» Col(A) is the same as ran(T), where vectors are "sent" by T

» Nul(A) is the set of vectors
"zeroed out" by T, which is
sometimes called the kernel
of T.



Linear Algebra and its Applications (Lay, Lay, McDonald)



Comparing Column Space and Null Space $M \in \mathbb{R}^{7\times5}$

The column space and the null space live can live in entirely different spaces.

The point. They are not easily comparable

Nul A	Col A
1 . Nul <i>A</i> is a subspace of \mathbb{R}^n .	1 . Col A is a subspace of \mathbb{R}^m .
2. Nul A is implicitly defined; that is, you an given only a condition $(A\mathbf{x} = 0)$ that vectors in Nul A must satisfy.	 2. Col A is explicitly defined; that is, you are told how to build vectors in Col A.
3 . It takes time to find vectors in Nul A. Row operations on $\begin{bmatrix} A & 0 \end{bmatrix}$ are required.	 3. It is easy to find vectors in Col A. The columns of A are displayed; others are formed from them.
4 . There is no obvious relation between Nul <i>A</i> and the entries in <i>A</i> .	 4. There is an obvious relation between Col A and the entries in A, since each column of A is in Col A.
5. A typical vector \mathbf{v} in Nul A has the propert that $A\mathbf{v} = 0$.	y 5. A typical vector \mathbf{v} in Col A has the property that the equation $A\mathbf{x} = \mathbf{v}$ is consistent.
 6. Given a specific vector v, it is easy to tell: v is in Nul A. Just compute Av. 	 6. Given a specific vector v, it may take time to tell if v is in Col A. Row operations on [A v] are required.
7. Nul $A = \{0\}$ if and only if the equation $A\mathbf{x} = 0$ has only the trivial solution.	7. Col $A = \mathbb{R}^m$ if and only if the equation $A\mathbf{x} = \mathbf{b}$ has a solution for every \mathbf{b} in \mathbb{R}^m .
8. Nul $A = \{0\}$ if and only if the linear transformation $\mathbf{x} \mapsto A\mathbf{x}$ is one-to-one.	8. Col $A = \mathbb{R}^m$ if and only if the linear transformation $\mathbf{x} \mapsto A\mathbf{x}$ maps \mathbb{R}^n onto \mathbb{R}^m .

Linear Algebra and its Applications (Lay, Lay, McDonald)



Bases

We've already said spans are subspaces, but the <u>converse</u> true too.

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Every subspace is the span of a collection of vectors.

converse true too.

vectors.

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Every subspace is the span of a collection of

A basis is a "minimal" choice of these vectors.

- converse true too.
- vectors.

A basis is a "compact representation" of a subspace.

We've already said spans are subspaces, but the

Every subspace is the span of a collection of

A basis is a "minimal" choice of these vectors.

Recall: Standard Basis

Definition. The *n*-dimensional standard basis vectors (or standard coordinate vectors) are the vectors $\mathbf{e}_1, \dots, \mathbf{e}_n$ where



Recall: Standard Basis

Definition (Alternative). The *n*-dimensional of the $n \times n$ identity matrix.

standard basis vectors e_1, \ldots, e_n are the columns

 $I = [\mathbf{e}_1 \ \mathbf{e}_2 \ \dots \ \mathbf{e}_n]$
What was interesting about the standard basis?





What was interesting about the standard basis?

The *n* standard basis vectors in \mathbb{R}^n :

» are linearly independent » span all of \mathbb{R}^n





What was interesting about the standard basis?

The *n* standard basis vectors in \mathbb{R}^n :

» are linearly independent » span all of \mathbb{R}^n

Their span is as "large" as possible while the set of vectors generating the span is as "small" as possible.







Basis

Definition. A **basis** for a subspace H of \mathbb{R}^n is a linearly independent set $\{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_k\}$ of vectors that spans H (in symbols: $H = \text{span}\{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_k\}$).

A basis is a minimal seall of H.

A basis is a minimal set of vectors which spans

Example: Standard basis

The standard basis is a basis of \mathbb{R}^n .

Column vectors are just weights for a linear combination of the standard basis

$\begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = v_1 \mathbf{e}_1 + v_2 \mathbf{e}_2 + \dots + v_n \mathbf{e}_n$

Example: Column Space of Invertible Matrices

Fact. The columns of an invertible *n*×*n* matrix form a basis of \mathbb{R}^n . Verify: "A is invertiblen then Init column of A me L.I. V column of A span R.V





Theorem. If the vectors \mathbf{v}_1 , \mathbf{v}_2 ,..., \mathbf{v}_k span a of H_{\bullet}

subspace H then a subset of them form a basis

- **Theorem.** If the vectors \mathbf{v}_1 , \mathbf{v}_2 ,..., \mathbf{v}_k span a of H_{\bullet}
- we get a basis.

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We can *remove* vectors from a spanning set until

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- How do we do this?

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- **Theorem.** If the vectors \mathbf{v}_1 , \mathbf{v}_2 ,..., \mathbf{v}_k span a of H_{\bullet}
- we get a basis.
- How do we do this?
- As usual, by connecting back to matrices.

subspace H then a subset of them form a basis

We can *remove* vectors from a spanning set until



 $V_{\gamma} + Se_{\gamma} -$





the standard basis is in their span.

Solving tip. A set of vectors in \mathbb{R}^n spans \mathbb{R}^n if

Bases of Column Space and Null Space

The Goal of this Last Section

a given matrix.

Determine how to find <u>bases</u> for the column space and the null space of

How to: Finding a basis for the null space

Question. Given a $m \times n$ matrix A find a basis for Nul(A).

How to: Finding a basis for the null space

Question. Given a $m \times n$ matrix A find a basis for Nul(A).

The idea. Describe the solutions of Ax = 0 as linear combination of vectors

Example $A \sim \begin{bmatrix} 1 & -2 & 0 & -1 & 3 \\ 0 & 0 & 1 & 2 & -2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ Suppose A has the above reduced echelon form. Let's write down a general form solution for A:

Parametric Solutions

We can think of our general form solution as a <u>(linear) transformation</u>.

$$x_1 = 2x_2 + x_4 - 3x_5$$

$$x_2 \text{ is free}$$

$$x_3 = (-2)x_4 + 2x_5$$

$$x_4 \text{ is free}$$

$$x_5 \text{ is free}$$

"given values for x₂, x₃, and x₄, I can give you a solution"

Parametric Solutions

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$$x_4 \text{ is free}$$
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$$\begin{bmatrix} s \\ t \\ u \end{bmatrix} \mapsto \begin{bmatrix} 2s + t - 3u \\ s \\ (-2)t + 2u \\ t \\ u \end{bmatrix}$$

Parametric Solutions

We can think of our general form solution as a (linear) transformation. !! this transformation is only linear !!

$$x_1 = 2x_2 + x_4 - 3x_5$$
$$x_2 \text{ is free}$$
$$x_3 = (-2)x_4 + 2x_5$$
$$x_4 \text{ is free}$$
$$x_5 \text{ is free}$$

!! in the case of homogeneous equations !!

$$\begin{bmatrix} s \\ t \\ u \end{bmatrix} \mapsto \begin{bmatrix} 2s + t - 3u \\ s \\ (-2)t + 2u \\ t \\ u \end{bmatrix}$$



Let's find the matrix imp transformation:

$$\begin{bmatrix} s \\ t \\ u \end{bmatrix} \mapsto \begin{bmatrix} 2s + t - s \\ (-2)t - t \\ t \\ u \end{bmatrix}$$
implementing this linear



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



Every solution to $A\mathbf{x} = \mathbf{0}$ can be written as an image of this transformation.

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



 $\begin{bmatrix} 2 & 1 & -3 \\ 1 & 0 & 0 \\ 0 & -2 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ Example Every solution to $A\mathbf{x} = \mathbf{0}$ can be written as an image of this transformation.

So every solution can be written as a linear combination of its <u>columns</u>.



 $\begin{bmatrix} 2 & 1 & -3 \\ 1 & 0 & 0 \\ 0 & -2 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ Example Every solution to $A\mathbf{x} = \mathbf{0}$ can be written as an image of this transformation.

So every solution can be written as a linear combination of its <u>columns</u>.

The columns of this matrix <u>span</u> Nul(A).



The columns of this matrix are linearly independent.

Verify:

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



The columns of this matrix <u>span</u> Nul(A).

- The columns of this matrix are linearly independent.
- The columns of this matrix form a basis for Nul(A).

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



Alternatively, we can think of writing a general form solution so that it is a linear combination of vectors with <u>free variables as weights:</u>

 $x_1 = 2x_2 + x_4 - 3x_5$ x_2 is free $x_3 = (-2)x_4 + 2x_5$ x_4 is free x_5 is free



How to: Finding a basis for the null space

Question. Given a $m \times n$ matrix A find a basis for Nul(A)

Solution.

- 1. Find a general form solution for $A\mathbf{x} = \mathbf{0}$.
- 2. Write this solution as a linear combination of
- 3. The resulting vectors form a basis for Nul(A).

vectors where the free variables are the weights.

An Observation

general form solution.

$$x_1 = 2x_2 + x_4 - 3x_5$$

$$x_2 \text{ is free}$$

$$x_3 = (-2)x_4 + 2x_5$$

$$x_4 \text{ is free}$$

$$x_5 \text{ is free}$$

The number of vectors in the basis we found is the same as the number of free variables in a

$$\begin{bmatrix} s \\ t \\ u \end{bmatrix} \mapsto \begin{bmatrix} 2s + t - 3u \\ s \\ (-2)t + 2u \\ t \\ u \end{bmatrix}$$

onto column space...

How To: Finding a basis for the column space

How To: Finding a basis for the column space

Question. Given a $m \times n$ for Col(A).

Question. Given a $m \times n$ matrix A, find a basis

How To: Finding a basis for the column space

for Col(A).

We already know the columns of A span Col(A).

Question. Given a $m \times n$ matrix A, find a basis
How To: Finding a basis for the column space

- for Col(A).
- We already know the columns of A span Col(A).
- of A form a basis for Col(A).

Question. Given a $m \times n$ matrix A, find a basis

So we also already know *some* subset of columns

How To: Finding a basis for the column space

- for Col(A).
- We already know the columns of A span Col(A).
- So we also already know *some* subset of columns of A form a basis for Col(A).

Question. Given a $m \times n$ matrix A, find a basis

Which vectors should we choose?

The idea. What if we cover up the non-pivot columns?



Column Space and Reduced Echelon form $\begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_3 &$



Then we see $[\mathbf{a}_1 \ \mathbf{a}_3]$ has 2 pivots.

The idea. What if we cover up the non-pivot columns?



Column Space and Reduced Echelon form $\begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_3 &$



Then we see $[\mathbf{a}_1 \ \mathbf{a}_3]$ has 2 pivots. So the pivot columns are <u>linearly independent</u>.

The idea. What if we cover up the non-pivot columns?



Column Space and Reduced Echelon form $\begin{bmatrix} a_2 \\ a_2 \end{bmatrix} \sim \begin{bmatrix} 2 \\ 0 \\ 0 \\ 0 \end{bmatrix} 0 \begin{bmatrix} 1 \\ -2 \\ 0 \\ 0 \end{bmatrix}$ $\mathbf{f}\mathbf{a}_1$



Observation. $[2 \ 1 \ 0 \ 0]^T$ is a solution to the system $A\mathbf{x} = \mathbf{0}$.

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In general, every non-pivot column of A can be written as a linear combination pivots in front of it.

This tells us that \mathbf{a}_1 and \mathbf{a}_3 <u>span</u> Col(A).

The takeaway. The pivot columns of A form a basis for Col(A).

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!! IMPORTANT !! Choose the columns of A. (\mathbf{e}_1 and \mathbf{e}_2 do not necessarily form a basis for Col(A))

How To: Finding a basis for the column space

Question. Given a $m \times n$ matrix A, find a basis for Col(A)

Solution.

- 1. Find the pivot columns in an echelon form of A_{\bullet}

2. The associated columns in A form a basis for Col(A).

General Tip

A lot of information can be gleaned from the (reduced) echelon form of a matrix.

You shouldn't do reductions without thinking, but when you're stuck, reduce and maybe you can find a solution in that matrix.

Question

$A = \begin{bmatrix} 1 & -2 & 19 & 0 & -4 \\ 1 & 0 & 9 & 1 & 1 \\ 1 & -1 & 14 & 1 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 9 & 0 & 0 \\ 0 & 1 & -5 & 0 & 2 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}$ Find a bases for the column space and null

Find a bases for the constant space of A.



Summary

(where $k \leq n$).

Subspaces define "tilted versions" of \mathbb{R}^k in \mathbb{R}^n Bases are compact representation of subspaces as minimal spanning sets.

Matrices have useful associated subspaces like the column space and null space.