

Vector Equations

Geometric Algorithms

Lecture 5

Practice Problem

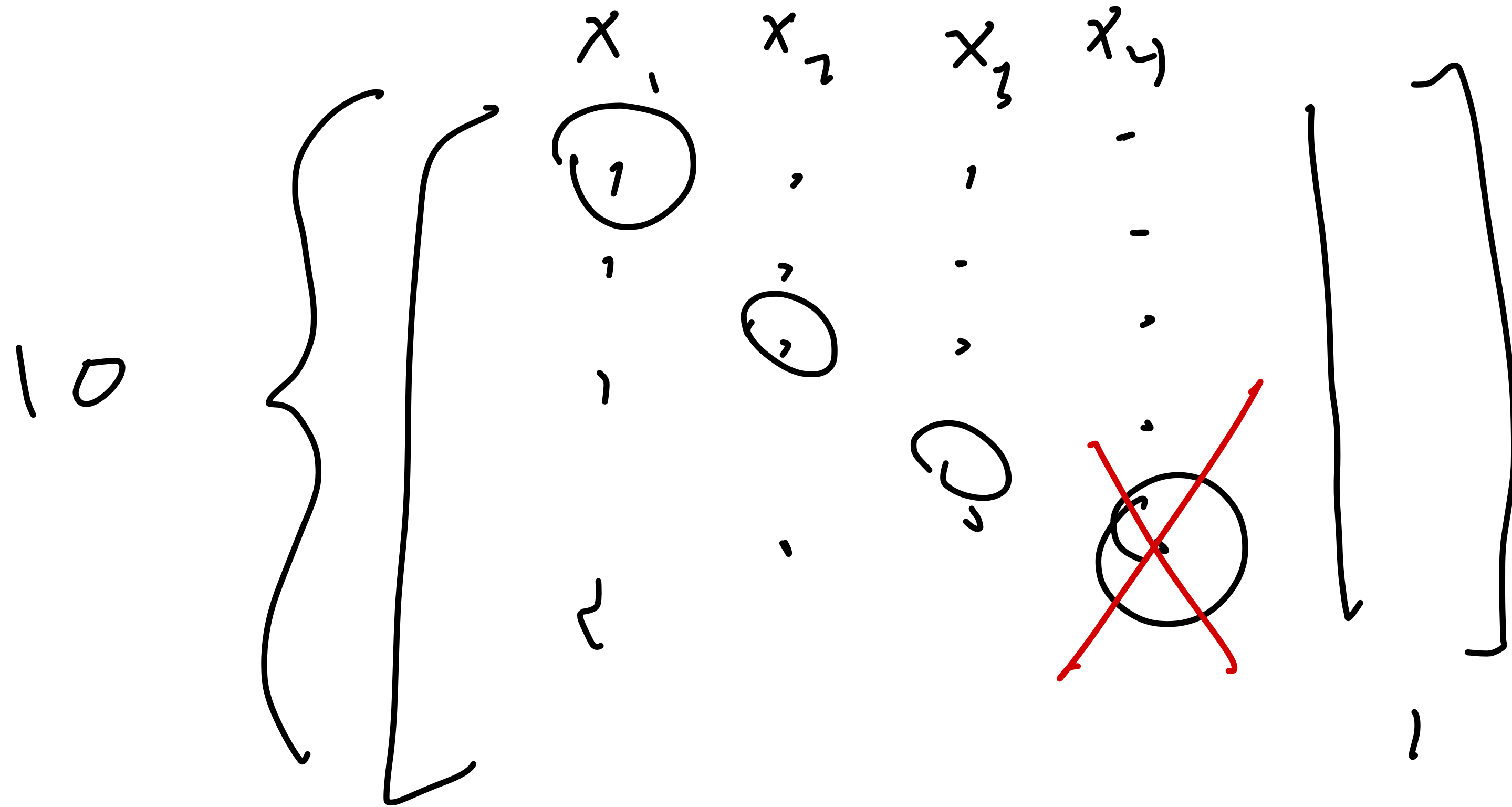
Suppose that A is a 322×245 augmented matrix for a system with infinitely many solutions. What is the maximum number of pivot positions that A can have?

what about 245×322 ?

Answer

$$\underbrace{10}_\text{rows} \times \underbrace{5}_\text{columns}$$

3 pivot



5

pivots

max

5 x 10

$$\begin{bmatrix} x_1 & \dots & x_9 & = \\ 0 & & & \\ & 0 & & \\ & & 0 & \\ & & & 0 \\ & & & & 0 \end{bmatrix}$$

Objectives

1. Define vectors
2. Discuss vector operations and vector algebra
3. Draw the connection between vectors and systems of linear equations

Keywords

vector

vector addition

vector scaling/multiplication

the zero vector

vector equations

linear combinations

span

Motivation (An Aside)

Changing Perspective

$$\sum_{i=0}^{n-1} 2^i = 2^n - 1$$

Show that this holds for all n

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$$\sum_{i=0}^{n-1} 2^i = 2^n - 1$$

$$100\dots000 - 000\dots001 = 011\dots111$$

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$$\sum_{i=0}^{n-1} 2^i = 2^n - 1$$

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show that this holds for all n

much easier in binary

Motivation?

vectors will be one of the most important
shifts of perspective in this course

the insight is simple yet elegant

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maybe I'm reaching...

Big Data

a piece of data is a bunch of distinct values
(numbers)

How can we tell if two piece of data are
similar?

maybe if they are **close together** in a geometric
sense

A Note on Algebra

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we're defining an new thing called a "column vector"

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doing abstract algebra is like implementing an interface

we're defining an new thing called a "column vector"

we need to define what "equality" and "adding" and "multiplying by a number" means for column vectors

Vectors

What is a vector (in \mathbb{R}^n)?

- A. an n -tuple of real numbers
- B. a point in \mathbb{R}^n
- C. a 1-column matrix with real values
- D. all of the above
- E. none of the above?

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it's common to conflate points and vectors

Column Vectors

$$\mathbb{R}^{n \times 1} = \mathbb{R}^n$$

Definition. a *column vector* is a matrix with a single column, e.g.,

$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

A Note on Matrix Size

an $(m \times n)$ matrix is a matrix with m rows and n columns

$$m \begin{bmatrix} * & * & \dots & * & * \\ * & * & \dots & * & * \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ * & * & \dots & * & * \\ * & * & \dots & * & * \end{bmatrix} n$$

$$4 \begin{bmatrix} 2 \\ 3 \\ 0.1 \\ -2 \end{bmatrix} 1$$

A Note on Matrix Size

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \in \mathbb{R}^{2 \times 2}$$

an $(m \times n)$ matrix is a matrix with m rows and n columns

$$\begin{array}{c} m \\ \left[\begin{array}{cccccc} * & * & \dots & * & * \\ * & * & \dots & * & * \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ * & * & \dots & * & * \\ * & * & \dots & * & * \end{array} \right] \end{array} \quad \begin{array}{c} n \\ \hline \end{array}$$
$$\begin{array}{c} 4 \\ \left[\begin{array}{c} 2 \\ 3 \\ 0.1 \\ -2 \end{array} \right] \end{array} \quad \begin{array}{c} 1 \\ \hline \end{array}$$

$\mathbb{R}^{m \times n}$ is set of matrices with \mathbb{R} entries

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n

$$\begin{array}{c} 4 \\ \left[\begin{array}{c} 2 \\ 3 \\ 0.1 \\ -2 \end{array} \right] \end{array}$$

1

the number of rows of a vectors is called its **dimension**

$\mathbb{R}^{m \times n}$ is set of matrices with \mathbb{R} entries

Examples

$$\vec{v} =$$

$$\begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \in \mathbb{R}^5$$

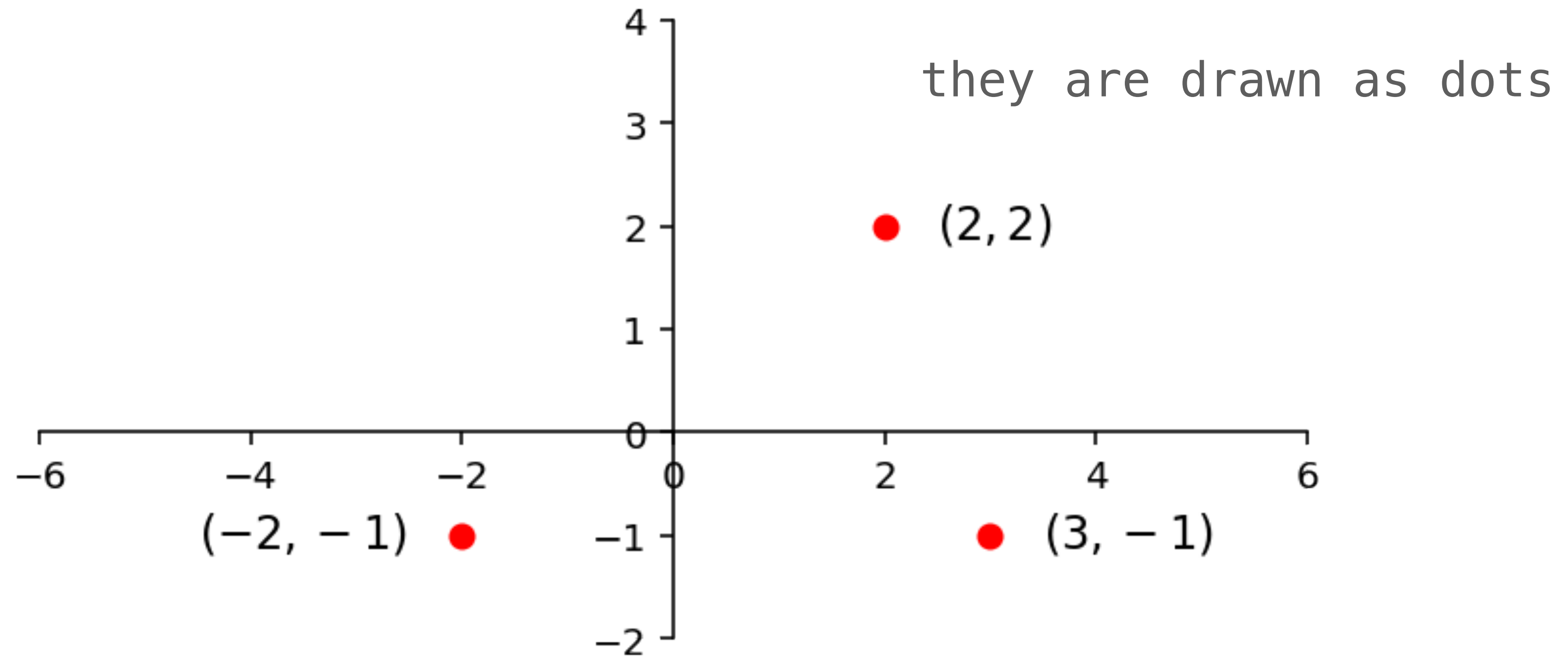
$$\in \mathbb{R}^5 = \mathbb{R}^{5 \times 1}$$

$$\vec{w} =$$

$$\begin{bmatrix} \pi \\ 0.2 \\ e \\ -1 \end{bmatrix} \in \mathbb{R}^4$$

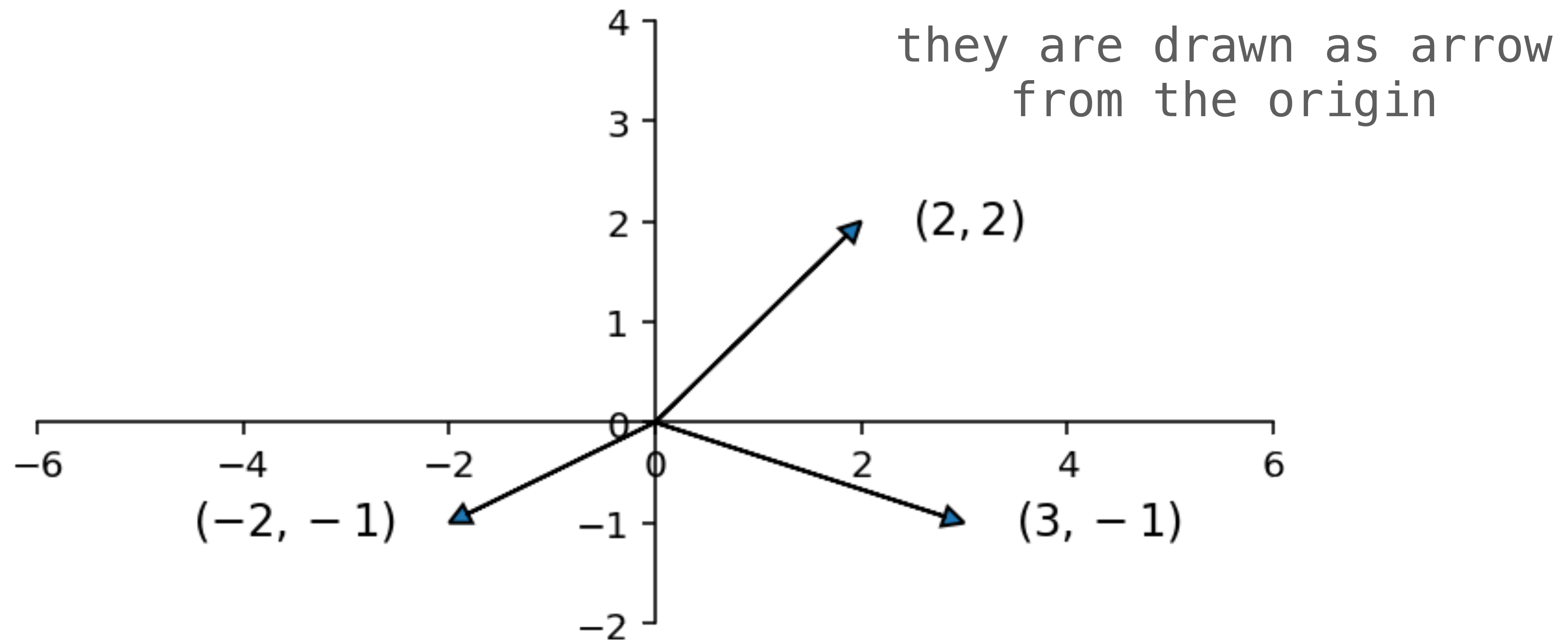
$$\vec{u} = [1] \in \mathbb{R}^1 \cong \mathbb{R}$$

Notation (Points)



points in \mathbb{R}^2 are notated as (a, b)

Notation (Vectors)



vectors in \mathbb{R}^2 are notated as $\begin{bmatrix} a \\ b \end{bmatrix}$

Notation (Looking ahead)

we will often write $[a_1 \ a_2 \ \dots \ a_n]^T$ for the vector

$$\begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}$$

!!IMPORTANT!!

(a_1, a_2, \dots, a_n) is not the same as $[a_1 \ a_2 \ \dots \ a_n]$

Vector Operations

Vector "Interface"

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equality what does it mean for two vectors
to be equal?

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- equality** what does it mean for two vectors to be equal?
- addition** what does $\mathbf{u} + \mathbf{v}$ (adding two vectors mean?
- scaling** what does $a\mathbf{v}$ (multiplying a vector by a real number) mean?

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What properties do they need to satisfy?

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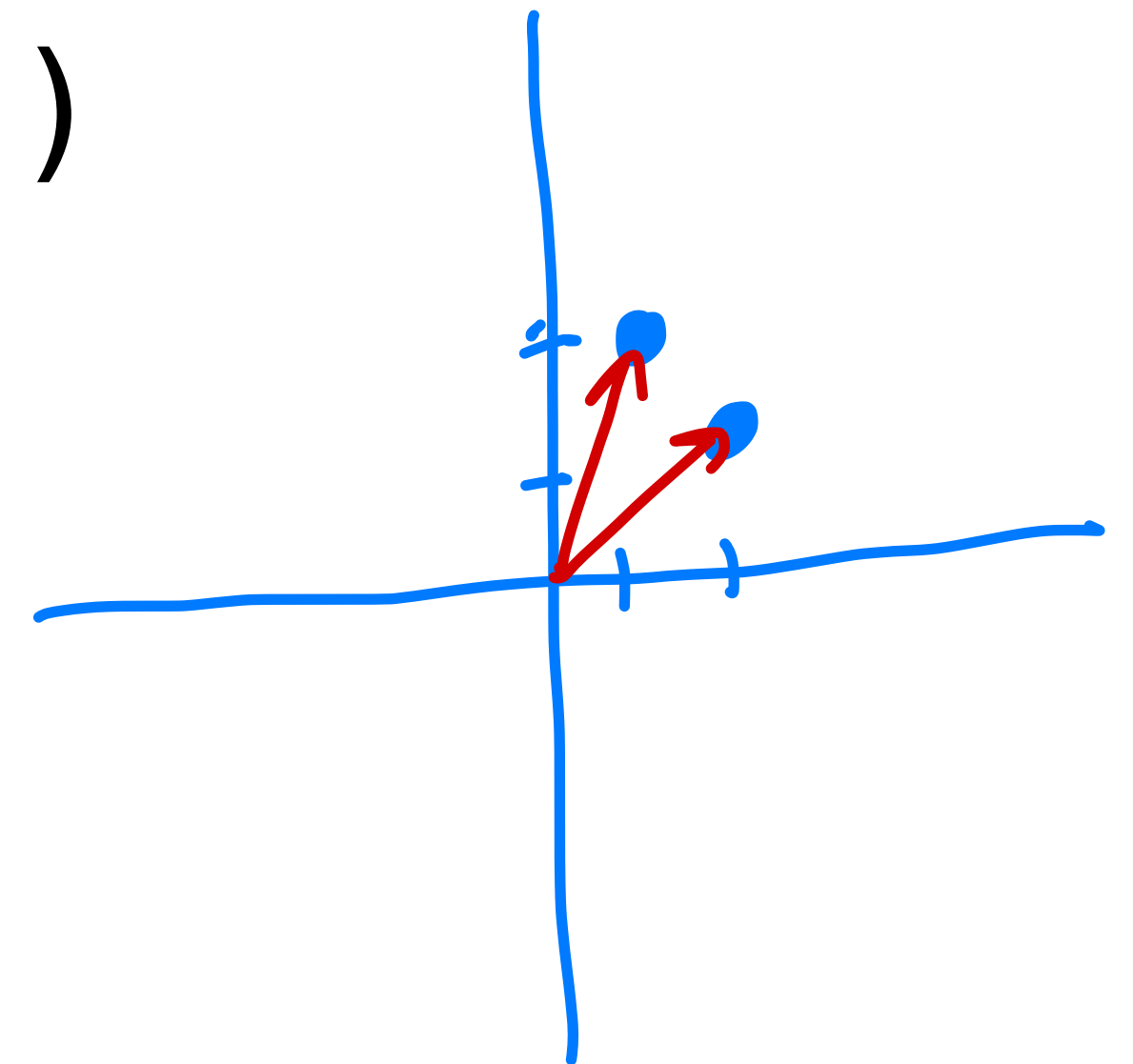
Vector Equality

two vectors are equal if their entries at each position are equal

(this is also the case for matrices)

!!IMPORTANT!!
ORDER MATTERS

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} \neq \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$



Vector Equality

$$\begin{bmatrix} 2+3 \\ 5 \end{bmatrix} = \begin{bmatrix} 5 \\ 5 \end{bmatrix}$$

$$\begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

is the same as

$$\begin{aligned} a_1 &= b_1 \\ a_2 &= b_2 \\ &\vdots \\ a_n &= b_n \end{aligned}$$

Examples

$$\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \neq \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

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

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Vector Addition

adding two vectors means adding their entries

$$\begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix} + \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} = \begin{bmatrix} a_1 + b_1 \\ a_2 + b_2 \\ \vdots \\ a_n + b_n \end{bmatrix}$$

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!! IMPORTANT !!

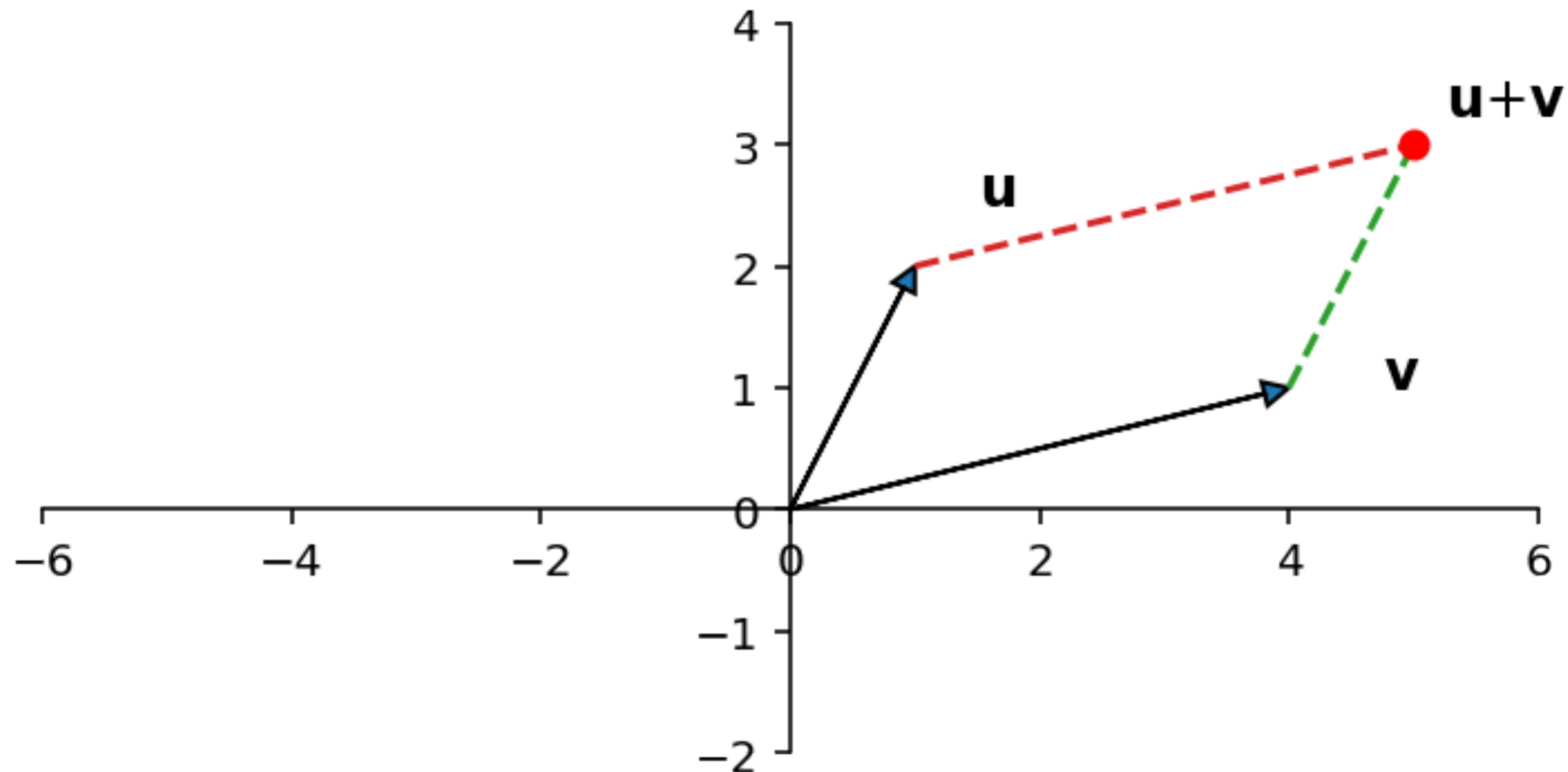
WE CAN ONLY ADD VECTORS OF THE SAME SIZE

Examples

$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 + -1 \\ 2 + 0 \\ 3 + 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \\ 5 \end{bmatrix}$$

Vector Addition (Geometrically)

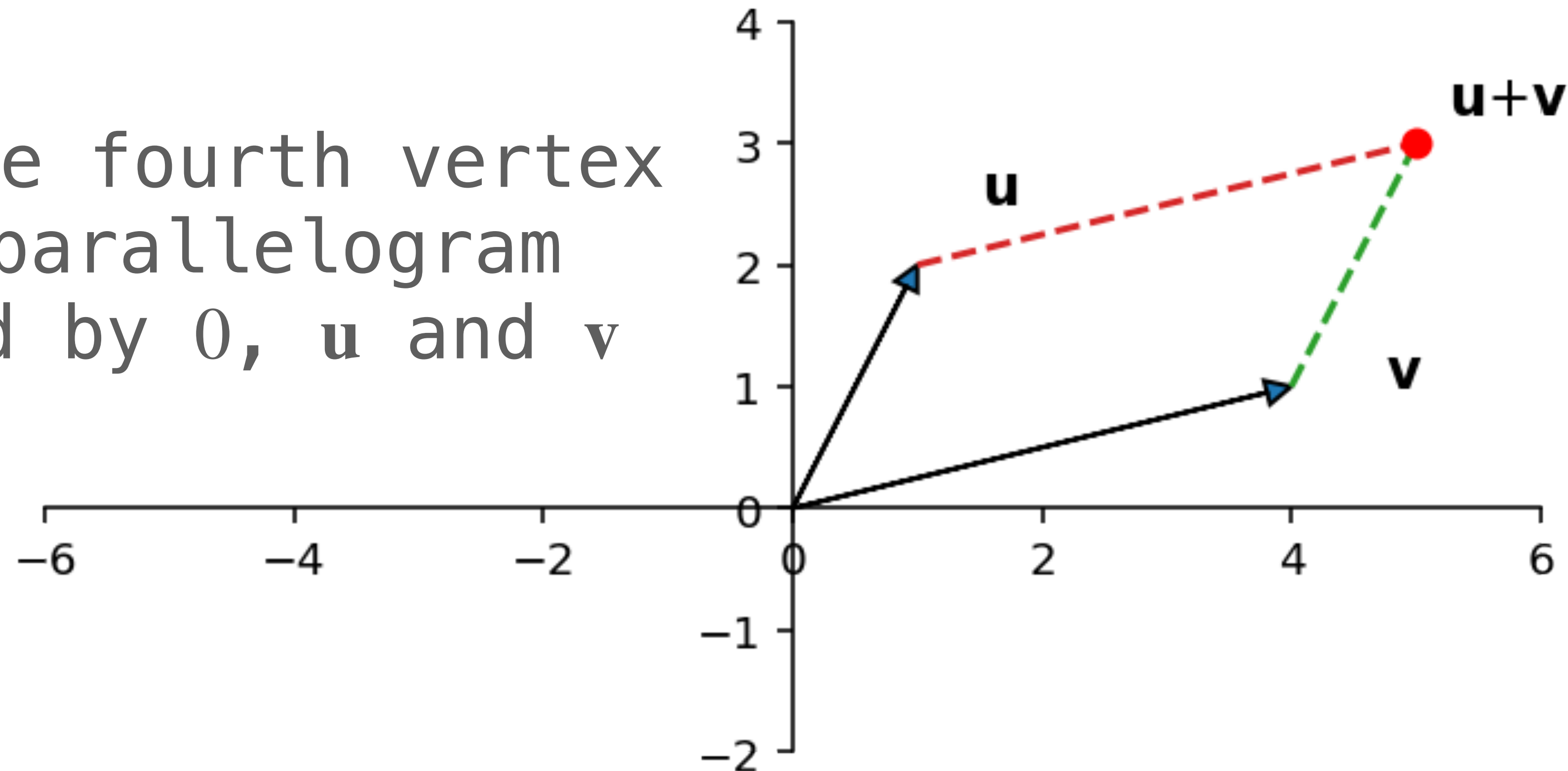
in \mathbb{R}^2 it's called the *parallelogram rule*



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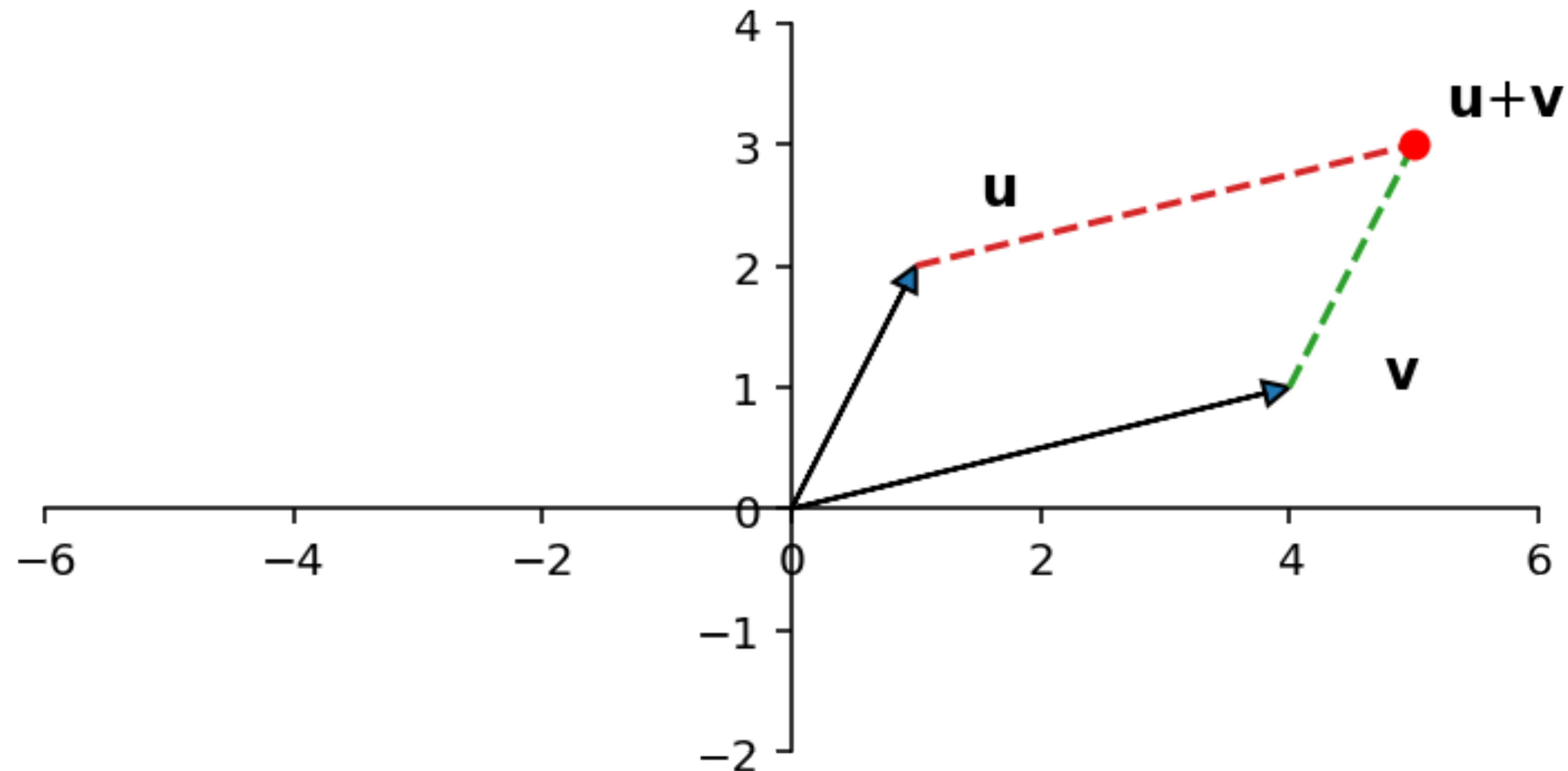
in \mathbb{R}^2 it's called the *parallelogram rule*

$\mathbf{u} + \mathbf{v}$ is the fourth vertex
of the parallelogram
generated by $\mathbf{0}$, \mathbf{u} and \mathbf{v}



Vector Addition (Geometrically)

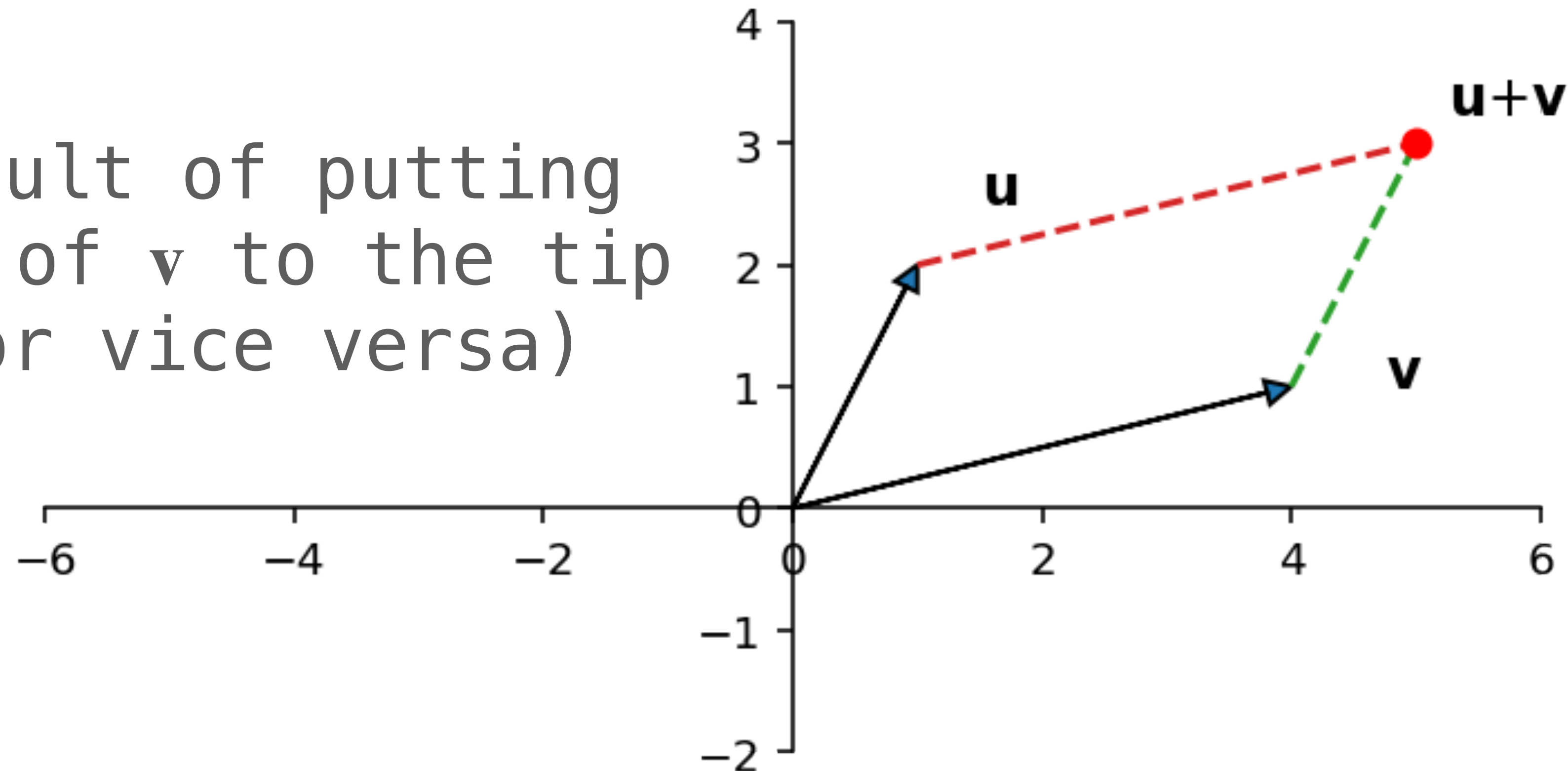
or the *tip-to-tail rule*



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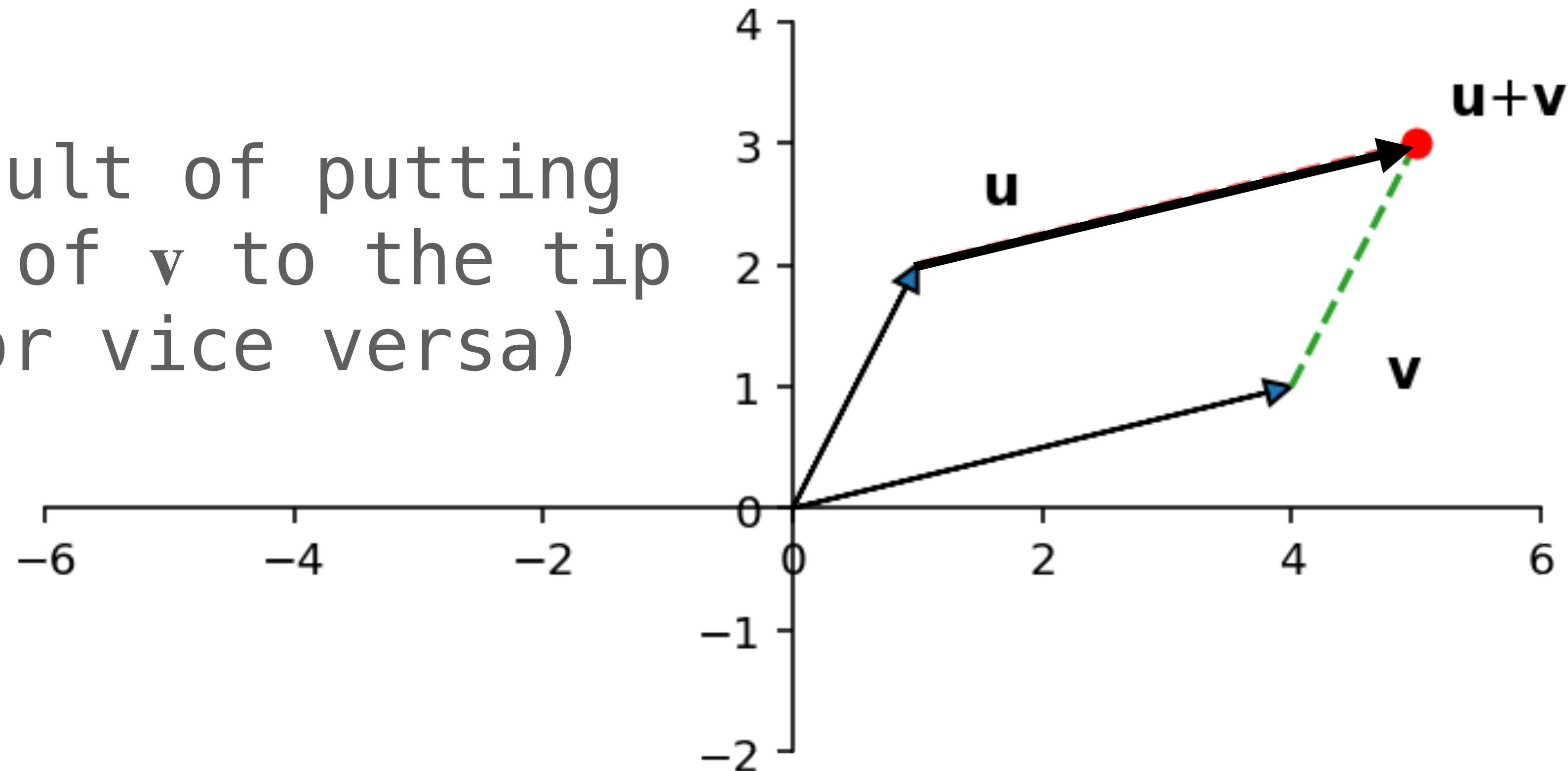
$\mathbf{u} + \mathbf{v}$ result of putting the tail of \mathbf{v} to the tip of \mathbf{u} (or vice versa)



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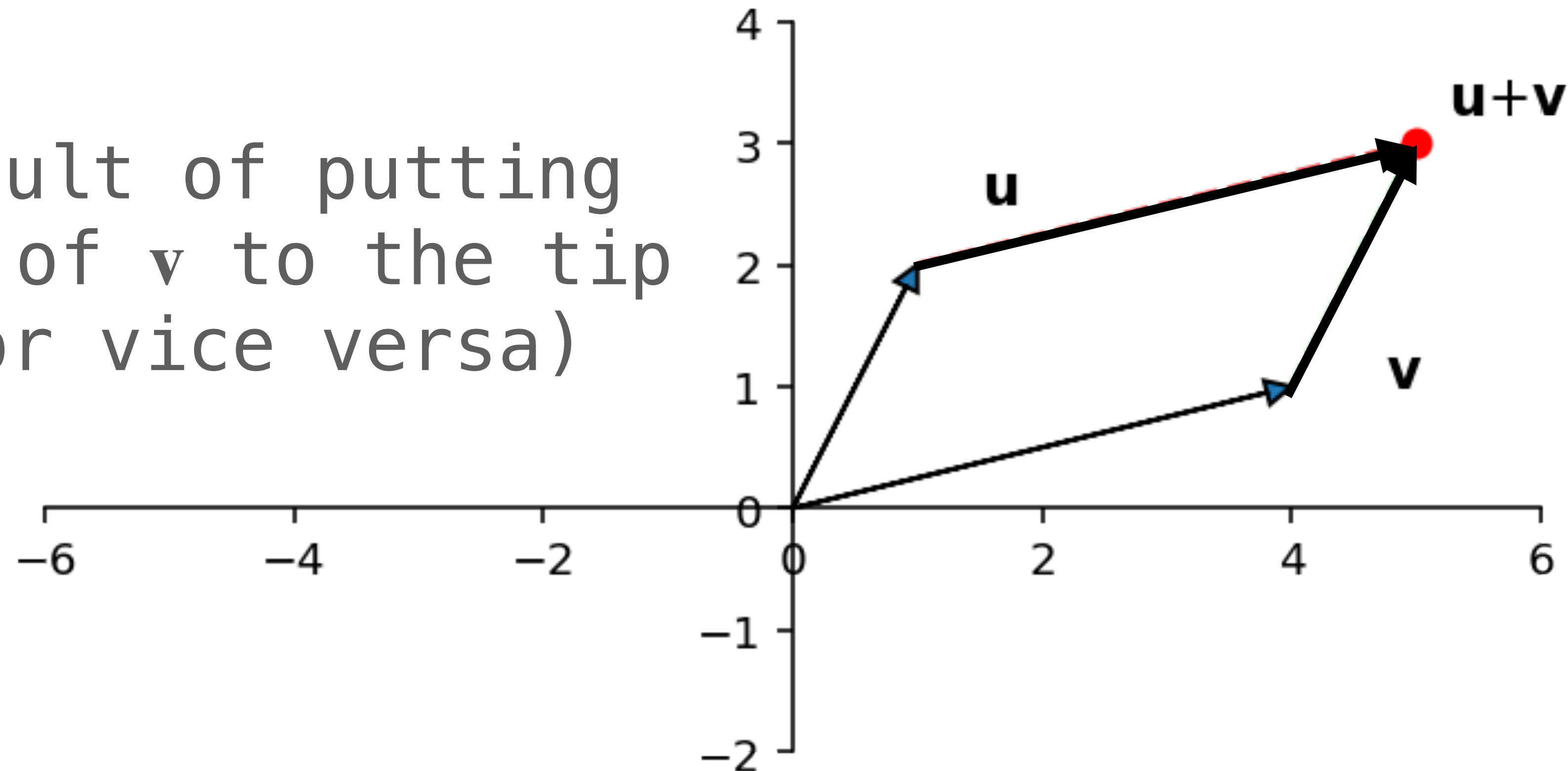
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demo
(from ILA)

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Vector Scaling/Multiplication

scaling/multiplying a vector by a number means multiplying each of it's elements

$$a \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} = \begin{bmatrix} ab_1 \\ ab_2 \\ \vdots \\ ab_n \end{bmatrix}$$

Vector Scaling/Multiplication (Example)

$$3 \begin{bmatrix} 2 \\ 1 \\ 3.5 \\ 4 \end{bmatrix}$$

Vector Scaling/Multiplication (Example)

$$3 \begin{bmatrix} 2 \\ 1 \\ 3.5 \\ 4 \end{bmatrix} = \begin{bmatrix} 3 \cdot 2 \\ 3 \cdot 1 \\ 3 \cdot 3.5 \\ 3 \cdot 4 \end{bmatrix}$$

Vector Scaling/Multiplication (Example)

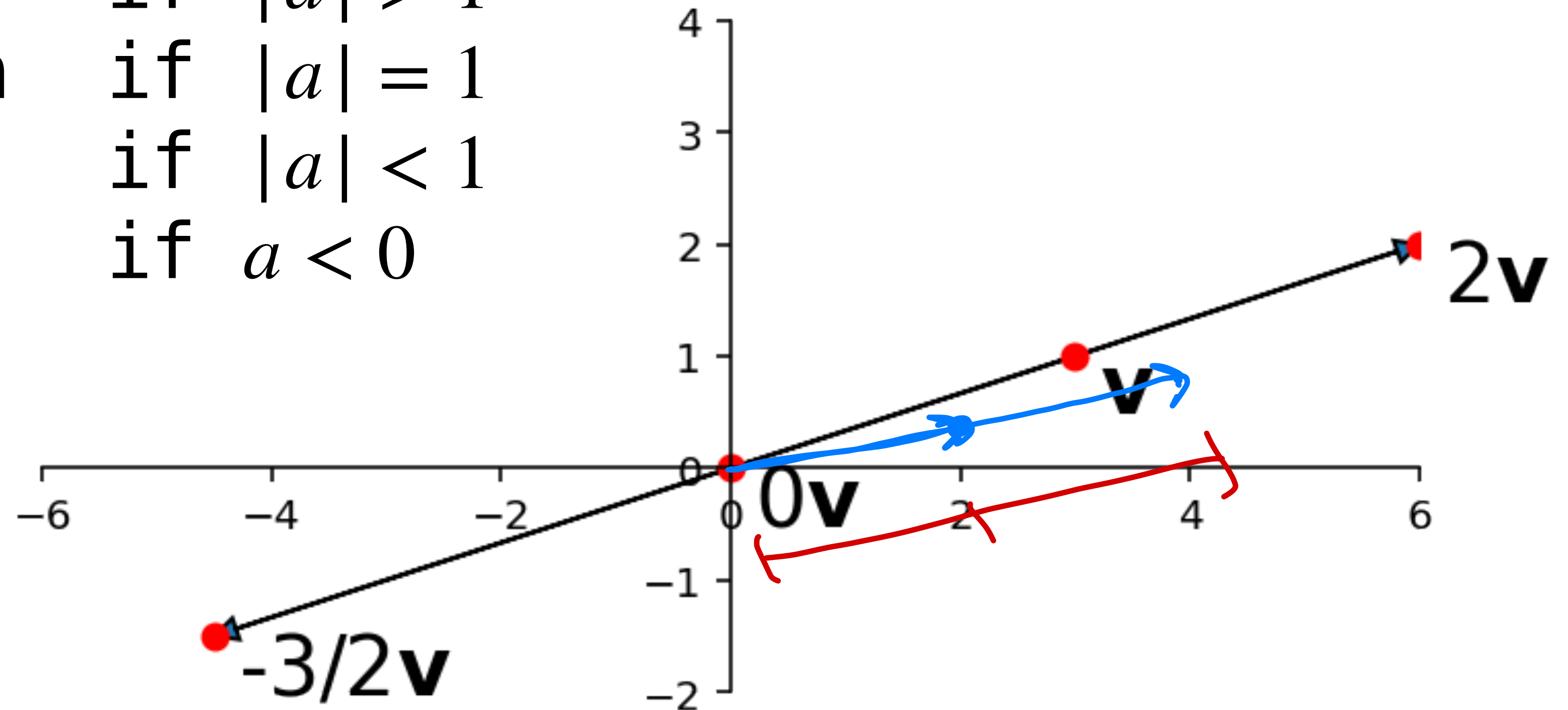
$$3 \begin{bmatrix} 2 \\ 1 \\ 3.5 \\ 4 \end{bmatrix} = \begin{bmatrix} 3 \cdot 2 \\ 3 \cdot 1 \\ 3 \cdot 3.5 \\ 3 \cdot 4 \end{bmatrix} = \begin{bmatrix} 6 \\ 3 \\ 10.5 \\ 12 \end{bmatrix}$$

Vector Scaling (Geometrically)

longer if $|a| > 1$
the same length if $|a| = 1$
shorter if $|a| < 1$
reversed if $a < 0$

$$\vec{u} = \begin{bmatrix} 4 \\ 1 \end{bmatrix}$$

$$\frac{1}{2}\vec{u} = \begin{bmatrix} 2 \\ \frac{1}{2} \end{bmatrix}$$



demo
(from ILA)

Algebraic Properties

For any vectors $\mathbf{u}, \mathbf{v}, \mathbf{w}$ and any real numbers c, d :

$$\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$$

$$c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$$

$$(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$$

$$(c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$$

$$\mathbf{u} + \mathbf{0} = \mathbf{0} + \mathbf{u} = \mathbf{u}$$

$$c(d\mathbf{u}) = (cd)\mathbf{u}$$

$$\mathbf{u} + (-\mathbf{u}) = -\mathbf{u} + \mathbf{u} = \mathbf{0}$$

$$1\mathbf{u} = \mathbf{u}$$

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these are requirements for any **vector space**
they matter more for *bizarre* vector spaces

$$\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$$

Example "Proof"

$$\begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} + \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = \begin{bmatrix} u_1 + v_1 \\ u_2 + v_2 \\ u_3 + v_3 \end{bmatrix} = \begin{bmatrix} v_1 + u_1 \\ v_2 + u_2 \\ v_3 + u_3 \end{bmatrix}$$

$$= \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} + \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix}$$

Question (Practice)

$$3 \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} + 2 \begin{bmatrix} 2 \\ 0 \\ 3 \\ -1 \end{bmatrix} - \begin{bmatrix} -3 \\ 4 \\ 2 \\ 0 \end{bmatrix}$$

Compute the value of the above vector.

Answer

$$\begin{bmatrix} 3 \\ 3 \\ 3 \\ 3 \end{bmatrix} + \begin{bmatrix} 4 \\ 0 \\ 8 \\ -2 \end{bmatrix} - \begin{bmatrix} -3 \\ 4 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 10 \\ -1 \\ 7 \\ 1 \end{bmatrix}$$

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this gives us a way of generating new vectors
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What vectors can we make in this way?

Linear Combinations

Linear Combinations

Definition. a *linear combination* of vectors

$$\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$$

is a vector of the form

$$\alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + \dots + \alpha_n \mathbf{v}_n$$

where $\alpha_1, \alpha_2, \dots, \alpha_n$ are in \mathbb{R}

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Looks suspiciously like
a linear equation...

where $\alpha_1, \alpha_2, \dots, \alpha_n$ are in \mathbb{R}

weights

Linear Combinations (Example)

$$3 \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} + 2 \begin{bmatrix} 2 \\ 0 \\ 3 \\ -1 \end{bmatrix} - \begin{bmatrix} -3 \\ 4 \\ 2 \\ 0 \end{bmatrix}$$

Linear Combinations (Geometrically)

demo
(from ILA)

The Fundamental Concern

Can \mathbf{u} be written as a linear combination of
 $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$?

That is, are there weights $\alpha_1, \alpha_2, \dots, \alpha_n$ such that

$$\alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + \dots + \alpha_n \mathbf{v}_n = \mathbf{u}?$$

Why is this fundamental?

I'm going to ask that you suspend your disbelief...

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For now, how do we solve this problem?

Vector Equations and Linear Systems

The Fundamental Connection

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we don't know the weights, that's what we want to find

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what if we write them as *unknowns*?

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$$x_1 \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$

Some Symbol Pushing...

$$x_1 \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$

$$\begin{aligned} x_1 + 2x_2 &= 7 \\ -2x_1 + 5x_2 &= 4 \\ -5x_1 + 6x_2 &= 3 \end{aligned}$$

$$\begin{bmatrix} x_1 \\ -2x_1 \\ -5x_1 \end{bmatrix} + \begin{bmatrix} 2x_2 \\ 5x_2 \\ 6x_2 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$

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$$x_1 + 2x_2 = 7$$

$$(-2)x_1 + 5x_2 = 4$$

$$-5x_1 + 6x_2 = -3$$

we get a system
of linear
equations we
know how to
solve

The Fundamental Connection

More generally:

$$x_1 \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{1m} \end{bmatrix} + x_2 \begin{bmatrix} a_{21} \\ a_{21} \\ \vdots \\ a_{2m} \end{bmatrix} + \dots + x_n \begin{bmatrix} a_{n1} \\ a_{n2} \\ \vdots \\ a_{nm} \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

The Fundamental Connection

$$\begin{bmatrix} a_{11}x_1 \\ a_{21}x_1 \\ \vdots \\ a_{1m}x_1 \end{bmatrix} + \begin{bmatrix} a_{21}x_2 \\ a_{21}x_2 \\ \vdots \\ a_{2m}x_1 \end{bmatrix} + \dots + \begin{bmatrix} a_{n1}x_n \\ a_{n2}x_n \\ \vdots \\ a_{nm}x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

by vector scaling

The Fundamental Connection

$$\begin{bmatrix} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

by vector addition

The Fundamental Connection

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

by vector equality

The Fundamental Connection

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{bmatrix}$$

augmented matrix

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n &= b_2 \\ &\vdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n &= b_m \end{aligned}$$

system of linear equations

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vector equation

The Fundamental Connection

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augmented matrix

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this is our big
shift in
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this is notation for
building a matrix
out of column
vectors



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Question

Can $\begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$ be written as a linear combination of $\begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix}$ and $\begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix}$?

Answer

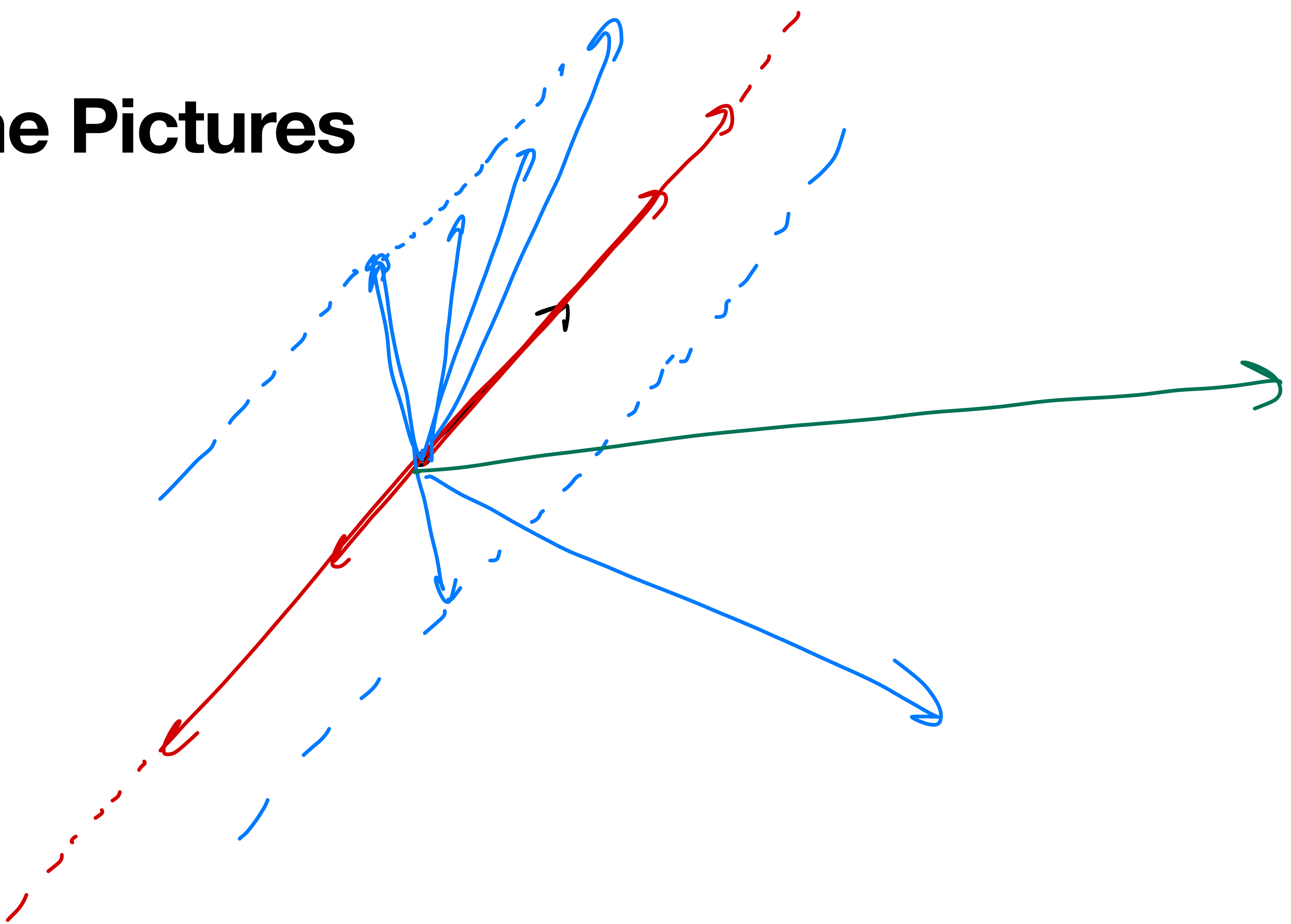
$$\begin{bmatrix} 1 & 2 & 7 \\ -2 & 5 & 4 \\ -5 & 6 & 3 \end{bmatrix} \sim$$

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

$$3 \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix} + 2 \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$

Spans

Some Pictures



Spans

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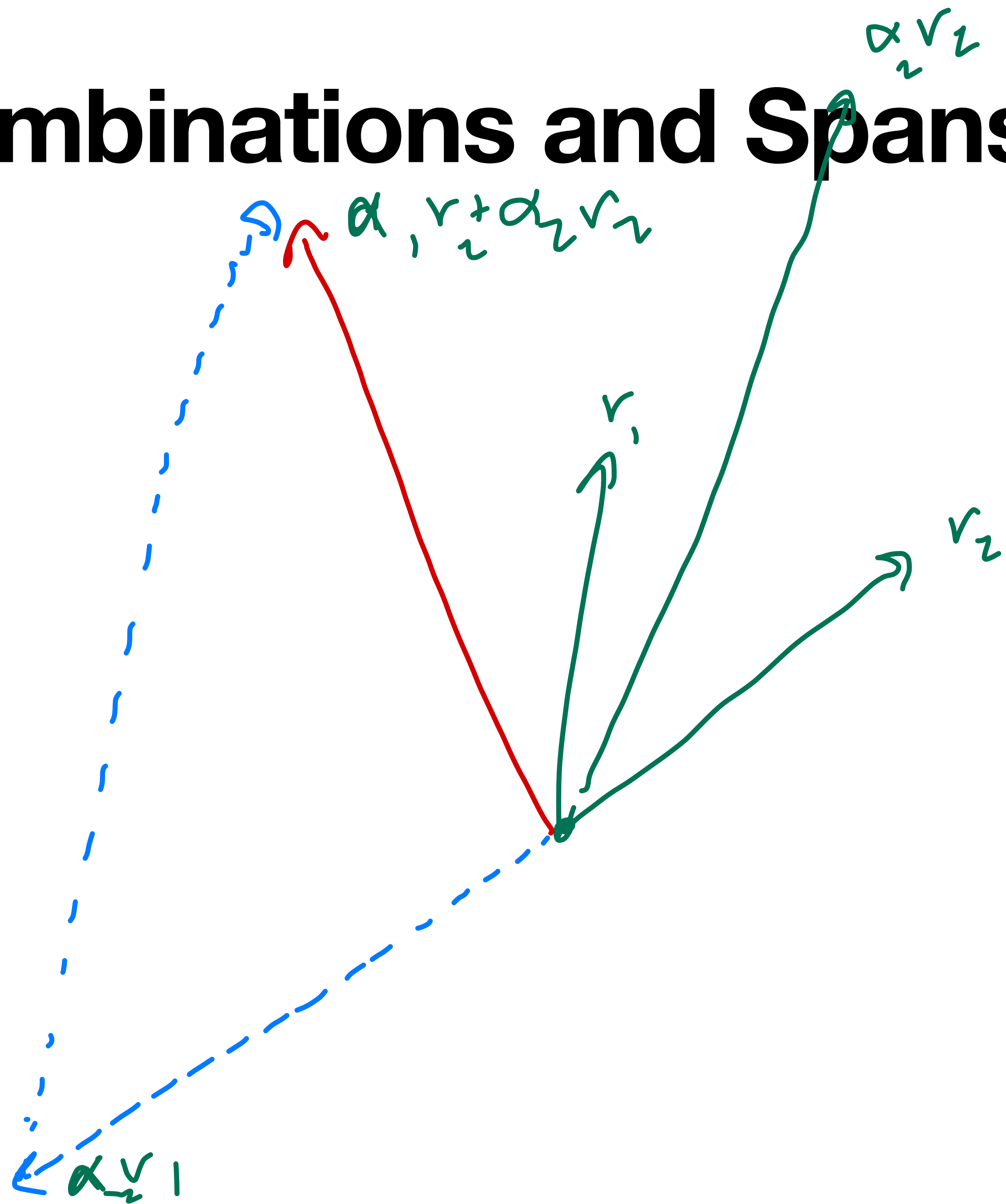
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read: \mathbf{u} is an element of $\text{span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$

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Linear Combinations and Spans (A Picture)



Spans (Geometrically)

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this is **all scalar multiple of v**

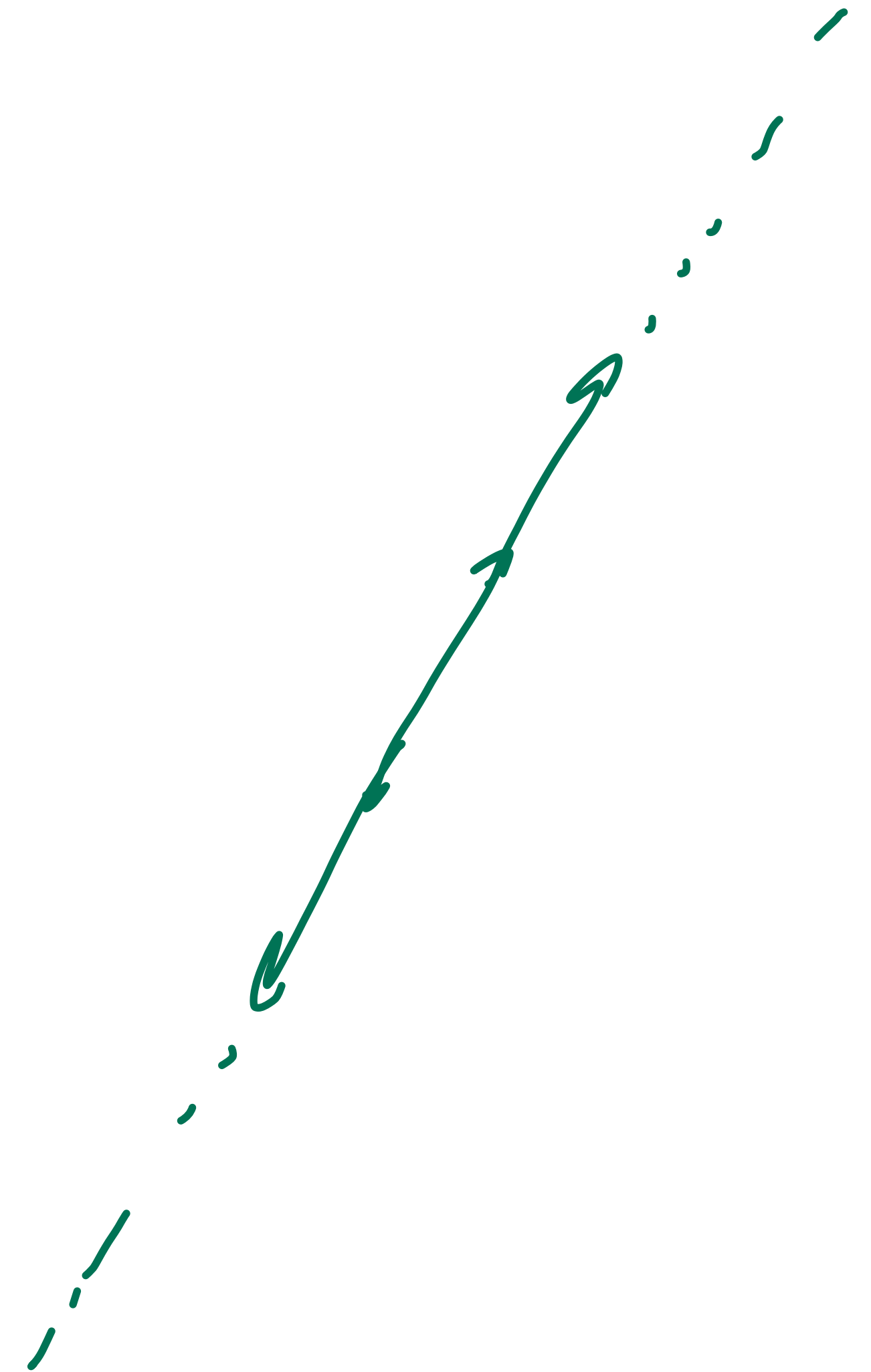
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for one vector

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this is **all scalar multiple of \mathbf{v}**

the span of one vector is a **line**



Spans (Geometrically)

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the span of **two** vectors can be a **plane**

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the span of **three** vectors can be a **hyperplane**

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!!IMPORTANT!!

In all cases they pass through the origin

Spans (Geometrically)

demo
(from ILA)

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you know how to do this now

Example

$$\text{Is } \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix} \text{ in span } \left\{ \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix}, \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix} \right\} ?$$

Question (Conceptual)

What does it mean geometrically if $\mathbf{b} \notin \text{span}\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\}$?

demo
(from ILA)

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There is **no way** to write \mathbf{b} as a linear combination

Example

*Find a vector **not** in* $\text{span} \left\{ \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 5 \\ 3 \\ 3 \end{bmatrix} \right\}$.

Summary

vectors are fundamental objects

we can think of them as the columns of a linear system

we can scale them and add them together

they can span spaces which represent hyperplanes