Subspaces

Geometric Algorithms Lecture 16

Practice Problem

$$A = \begin{bmatrix} 1 & 0 & -1 & 2 \\ 2 & 0 & 2 & 3 \\ 1 & 4 & 0 & 2 \end{bmatrix} \xrightarrow{R_3 \leftarrow 2R_3} \begin{bmatrix} 3 & 0 & 1 & 5 \\ 2 & 8 & 0 & 4 \\ 2 & 0 & 2 & 3 \end{bmatrix} = B$$

 $R_1 \leftarrow R_1 + R_2$

Consider the following pair of matrices A and B which are row equivalent. Find a matrix E such that EA = B.

Answer

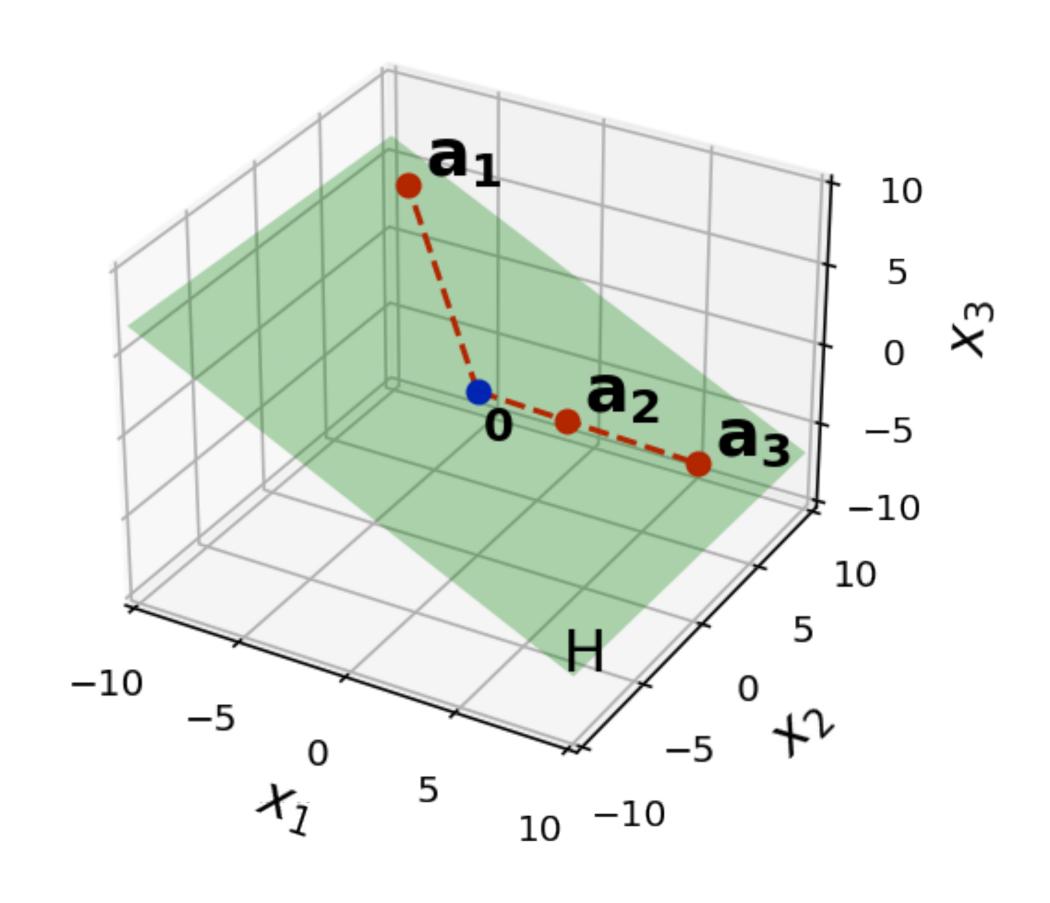
Objectives

- 1. Introduce the fundamental notions of subspaces and bases
- 2. Extend our intuitions about planes in \mathbb{R}^3 to subspaces in \mathbb{R}^n
- 3. Connected subspaces to matrices so that we can use the techniques we been honing in this course

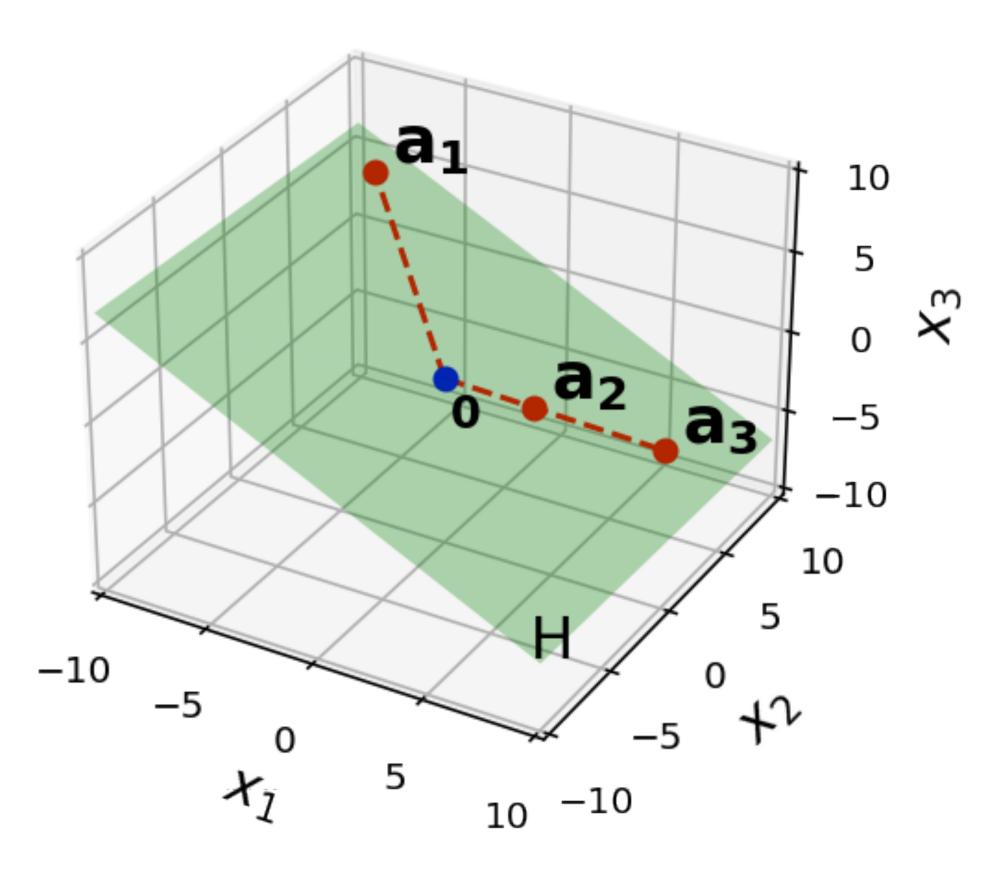
Keywords

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

Subspaces

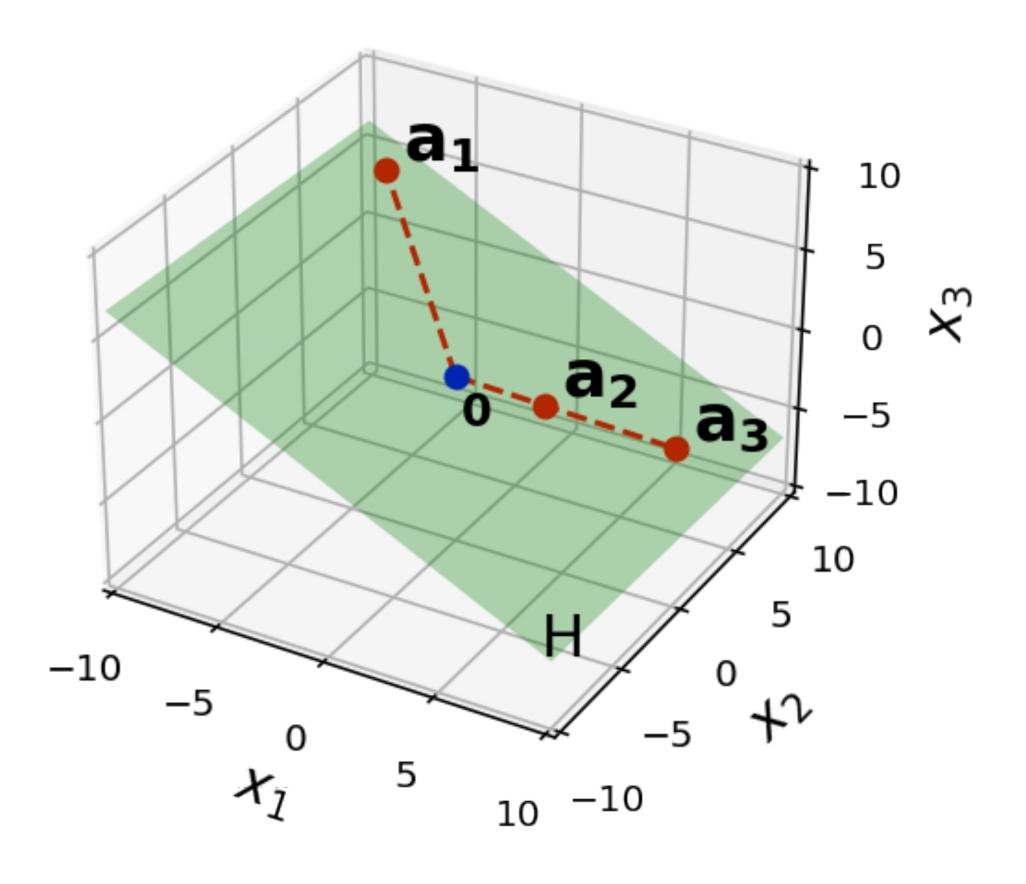


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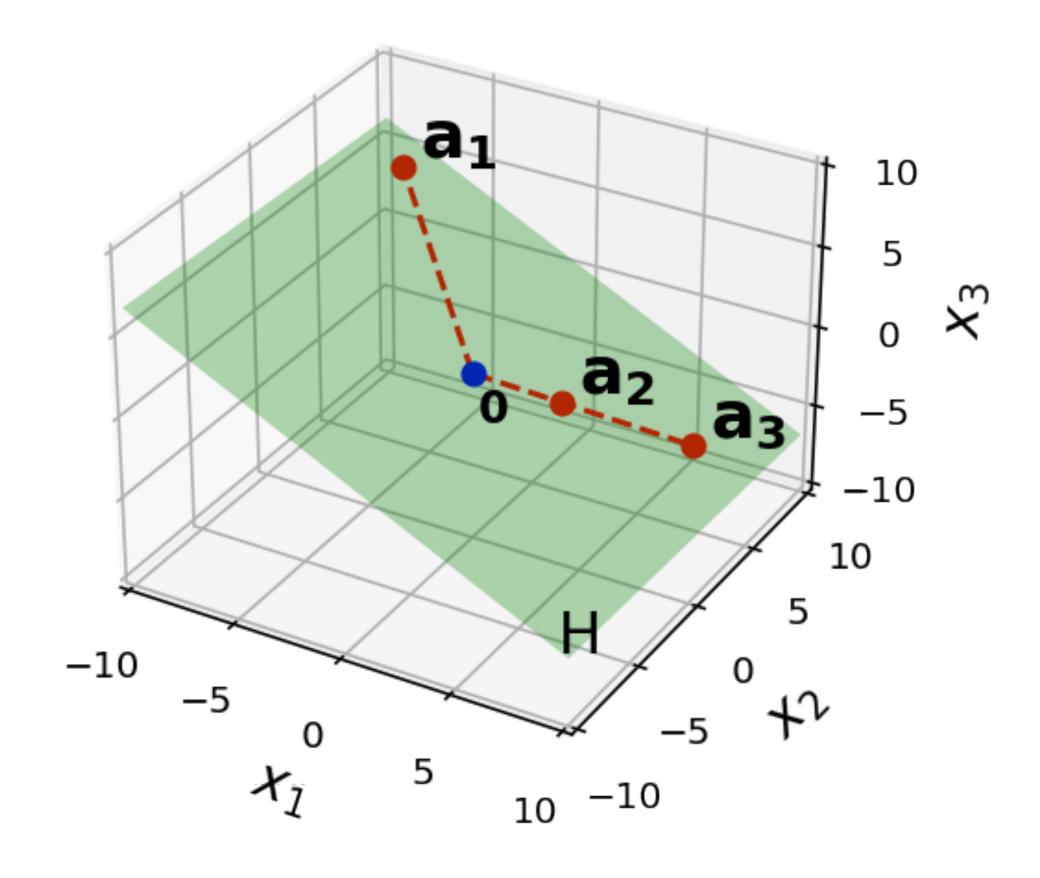
A plane in \mathbb{R}^3 looks like a (possibly tilted) copy of \mathbb{R}^2



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Subspaces *generalize* this idea.

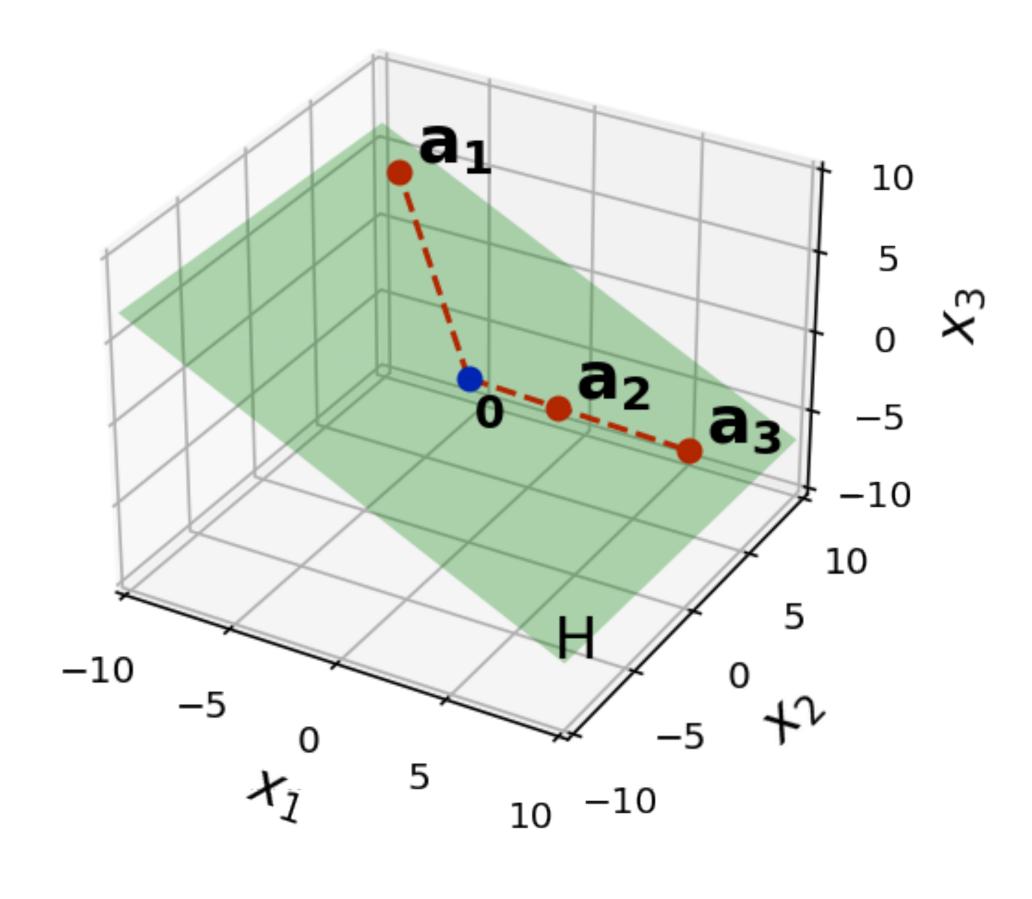


"sub" means "part of" or "below"

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

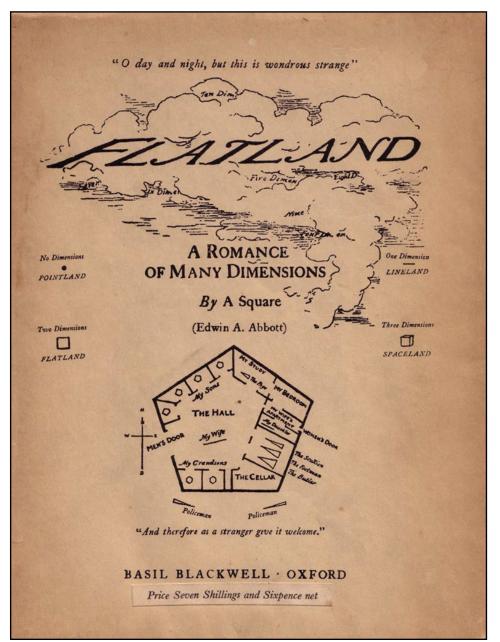


Imagine if the universe were 2D. Then we would be flat objects seeing in 1D.

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You would never "know" if that plane was sitting in some 3D space, and you'd never know if it was tilted.

Flatland by Edwin A. Abbott

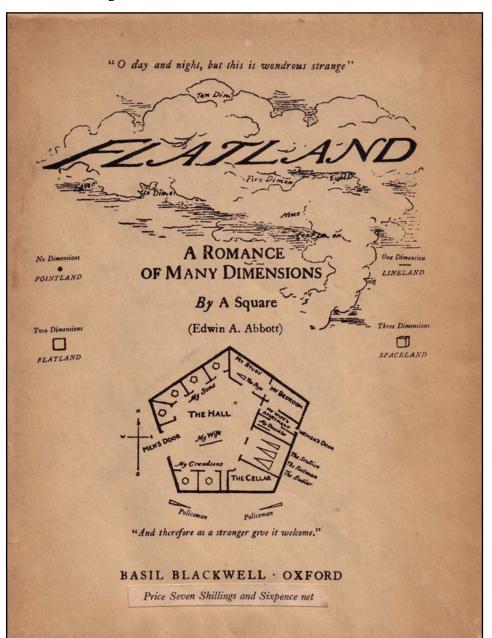


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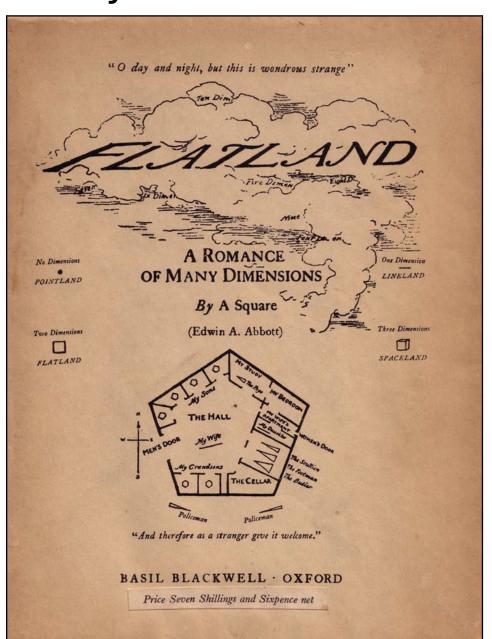
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The moral. We have to be careful regarding our intuitions about higher—dimensional subspaces.

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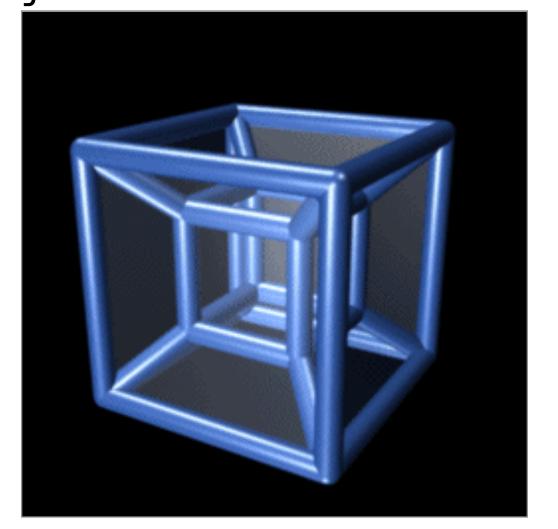
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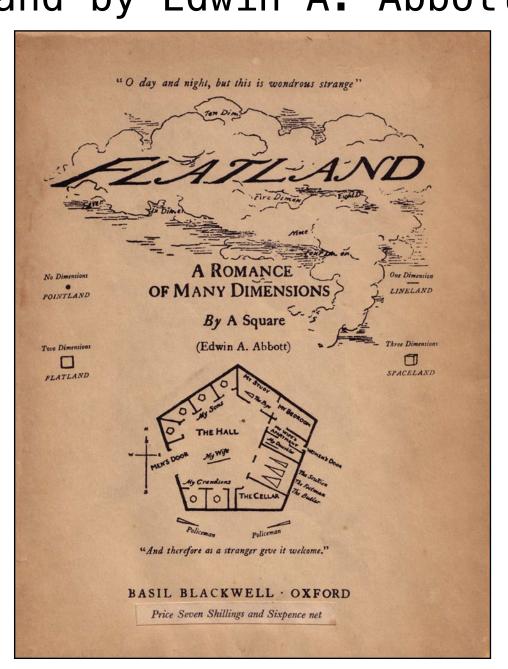
You'd have to be "on the outside" to see this.

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."

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

- 1. for every \mathbf{u} and \mathbf{v} in H, the vector $\mathbf{u} + \mathbf{v}$ is in H
- **2.** for every ${\bf u}$ in H and scalar c, the vector $c{\bf u}$ is in 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 $c\mathbf{u}$ is in H is closed under scaling

Subspace (Algebraic Definition)

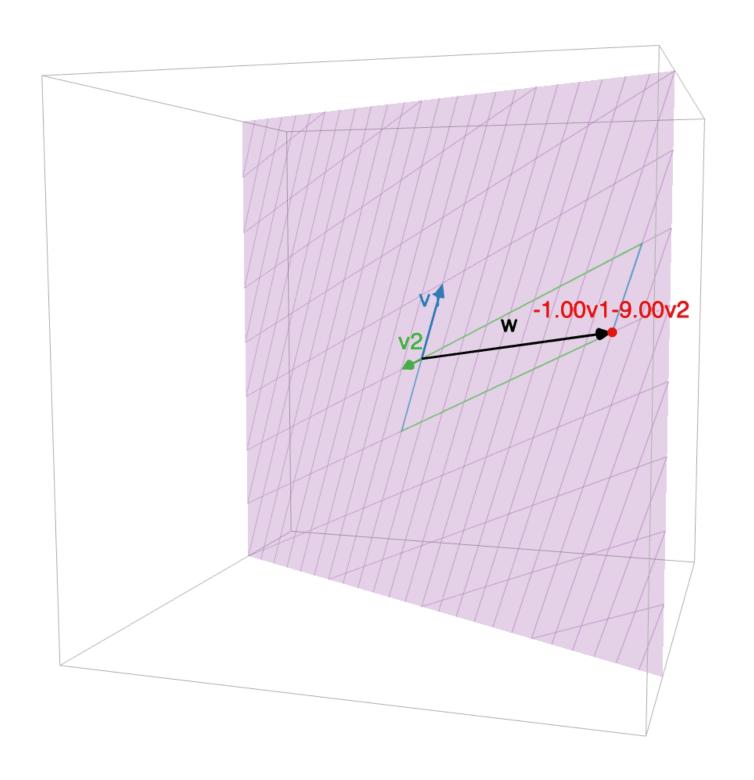
Definition. A subspace of \mathbb{R}^n is a set H of vectors in \mathbb{R}^n such that

- 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 $c\mathbf{u}$ is in H is closed under scaling
 - !! Subspaces must "live" somewhere !!

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)



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.

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

- 1. Show that if \mathbf{u} and \mathbf{v} are in H then so is $\mathbf{u} + \mathbf{v}$.
- 2. Show that if ${\bf u}$ is in ${\cal H}$ then so is $c{\bf u}$ for any scalar $c{\bf .}$

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 \mathbf{u} and \mathbf{v} in H such that $\mathbf{u} + \mathbf{v}$ is not in H.

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

Find \mathbf{u} and \mathbf{v} in H such that $\mathbf{u} + \mathbf{v}$ is not in H.

OR

Find ${\bf u}$ in ${\cal H}$ such that $c{\bf u}$ is not in ${\cal H}$ for some scalar c.

Subspaces must include the origin

Fact. For any subspace H of \mathbb{R}^n , the zero vector is in H. In set notation: $\mathbf{0} \in H$

Verify: $\overrightarrow{V} \in H$ color $\overrightarrow{V} = \overrightarrow{V} = \overrightarrow{V$

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OR

Find ${\bf u}$ in H such that $c{\bf u}$ is not in H for some scalar $c{\bf .}$

OR

Show that 0 is not in H.

Example: The Origin

Fact. The set $\{\mathbf{0}_n\}$ is a subspace of \mathbb{R}^n Verify:

Example: \mathbb{R}^n

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

Example: Spans

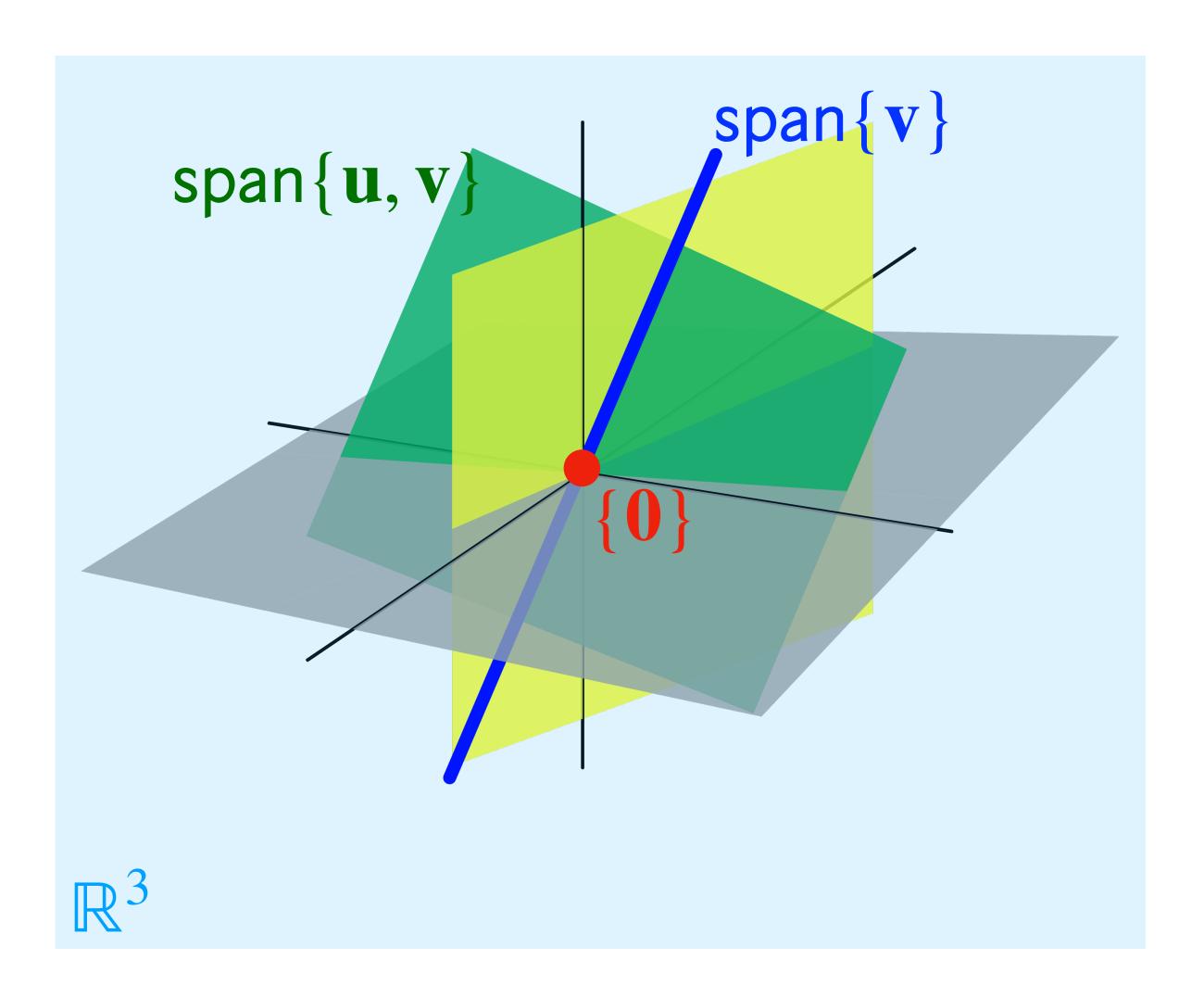
Fact. For any set of vectors $\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n$ of \mathbb{R}^n , the set $\text{span}\{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ is a subspace of \mathbb{R}^n .

Verify:

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

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

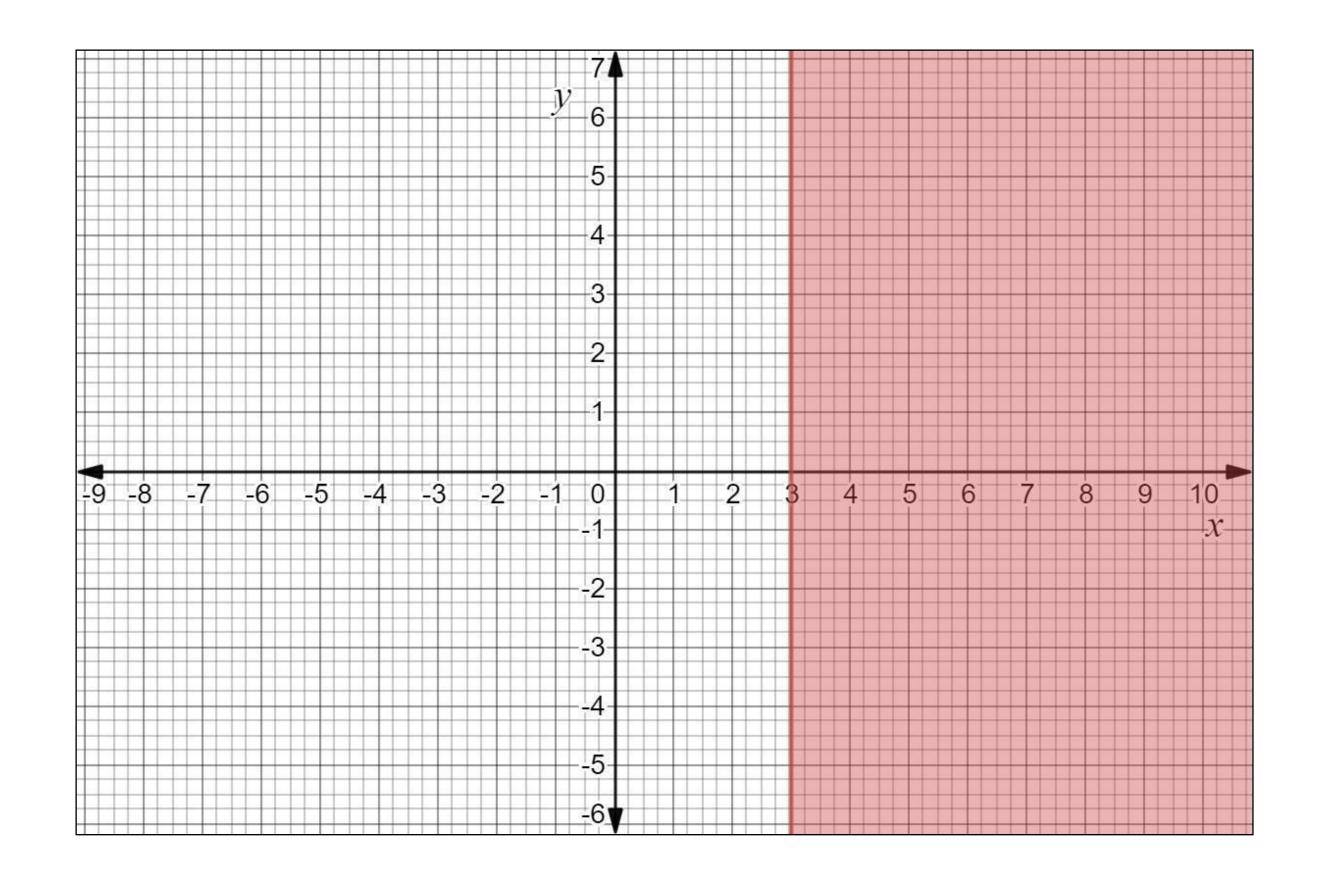
- 1. {0} just the origin
- 2. lines (through the origin)
- 3. planes (through the origin)
- 4. All of \mathbb{R}^3



Non-Example: Bounded Sets

Fact. The set $\{(x,y): x \geq 3\}$ is *not* a subspace of \mathbb{R}^2 .

Verify:



Question

- 1. Show that the unit sphere $\{(x,y,z): x^2+y^2+x^2=1\}$ is <u>not</u> a subspace of \mathbb{R}^3 .
- 2. Show that the range of a linear transformation $T: \mathbb{R}^m \to \mathbb{R}^n$ is a subspace of \mathbb{R}^n .

Answer (1)

Answer (2)

How To: Subspaces and Span

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

Solution. Show that \mathbf{v} is in $\mathrm{span}\{\mathbf{u}_1,\ldots,\mathbf{u}_k\}$.

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

Subspaces and Matrices

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- » collections of vectors
- » implementing linear transformations

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...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.

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The column space of a matrix is the span of its columns.

The column space of a matrix is the <u>range</u> of the linear transformation it implements.

Subspace of What?

$$m \mid \begin{bmatrix} | & | & \dots & | & | \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_{n-1} & \mathbf{a}_n \\ | & | & \dots & | & | \end{bmatrix}$$

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

Col(A)

is a subspace of

 \mathbb{R}^m

Examples

$$A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 1 \\ 1 & 0 & 0 \end{bmatrix} \qquad B = \begin{bmatrix} 1 & -1 & 4 \\ 2 & -2 & 5 \\ 3 & -3 & 6 \end{bmatrix}$$

Col(A) is all of \mathbb{R}^3

$$Col(B) is just span \left\{ \begin{bmatrix} 1\\2\\3 \end{bmatrix}, \begin{bmatrix} 4\\5\\6 \end{bmatrix} \right\}$$

Null Space

Null Space

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

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

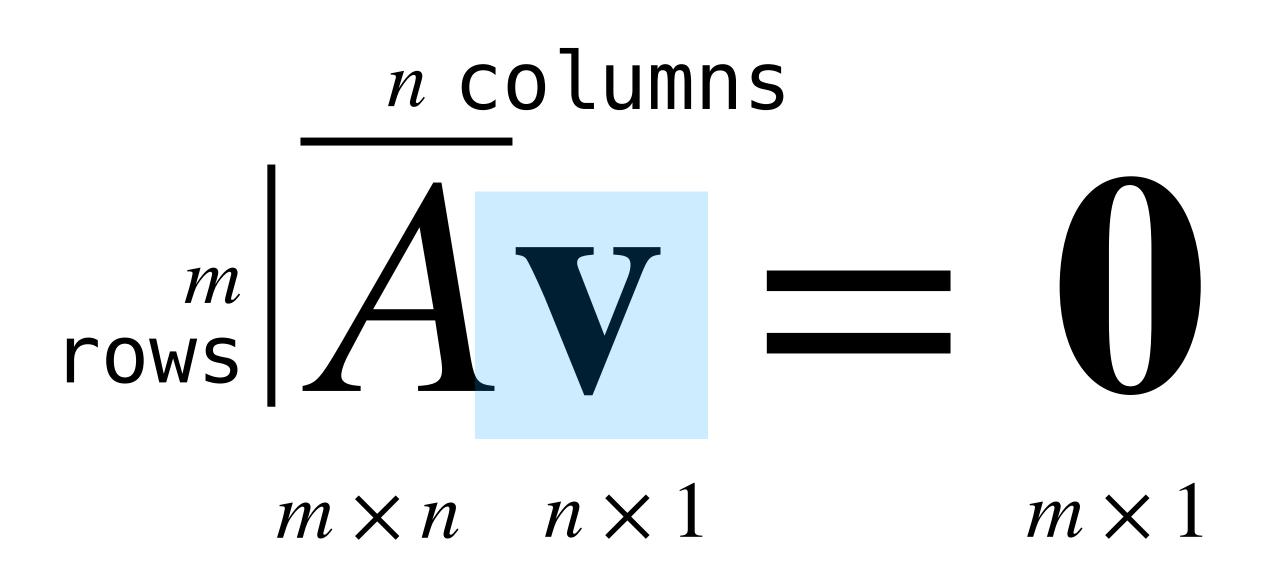
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$$A\mathbf{x} = \mathbf{0}$$

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

Subspace of What?



 \mathbf{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 .

Verify:

Examples

$$A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 1 \\ 1 & 0 & 0 \end{bmatrix} \qquad B = \begin{bmatrix} 1 & -1 & 4 \\ 2 & -2 & 5 \\ 3 & -3 & 6 \end{bmatrix}$$

$$Nul(A) = \{0\}$$
 Verify:

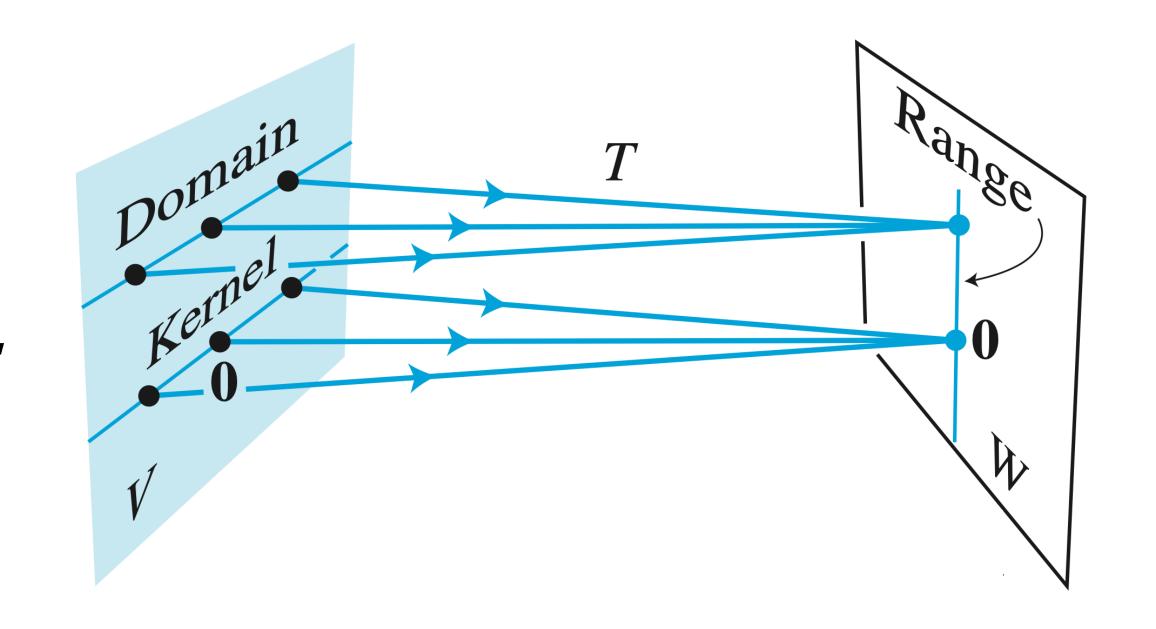
$$Nul(B) = span\{[1 \ 1 \ 0]^T\}$$

Linear Transformations Perspective

If A implements the linear transformation T then:

 $\gg \operatorname{Col}(A)$ is the same as $\operatorname{ran}(T)$, 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.



Comparing Column Space and Null Space

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

The point. They are not easily comparable

Contrast Between Nul A and Col A for an m x n Matrix A	
Nul A	Col A
1. Nul A is a subspace of \mathbb{R}^n .	1. Col A is a subspace of \mathbb{R}^m .
 Nul A is implicitly defined; that is, you are given only a condition (Ax = 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.
 It takes time to find vectors in Nul A. Row operations on [A 0] 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 <i>A</i> and the entries in <i>A</i> , since each column of <i>A</i> is in Col <i>A</i> .
5. A typical vector \mathbf{v} in Nul A has the property that $A\mathbf{v} = 0$.	5. A typical vector \mathbf{v} in Col A has the property that the equation $A\mathbf{x} = \mathbf{v}$ is consistent.
 Given a specific vector v, it is easy to tell if v is in Nul A. Just compute Av. 	 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 .

(just for reference)

Bases

We've already said spans are subspaces, but the converse true too.

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

Recall: Standard Basis

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

$$\mathbf{e}_{i} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ i \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ i \\ -1 \end{bmatrix}$$

$$0 \\ i + 1 \\ \vdots \\ 0 \\ n \end{bmatrix}$$

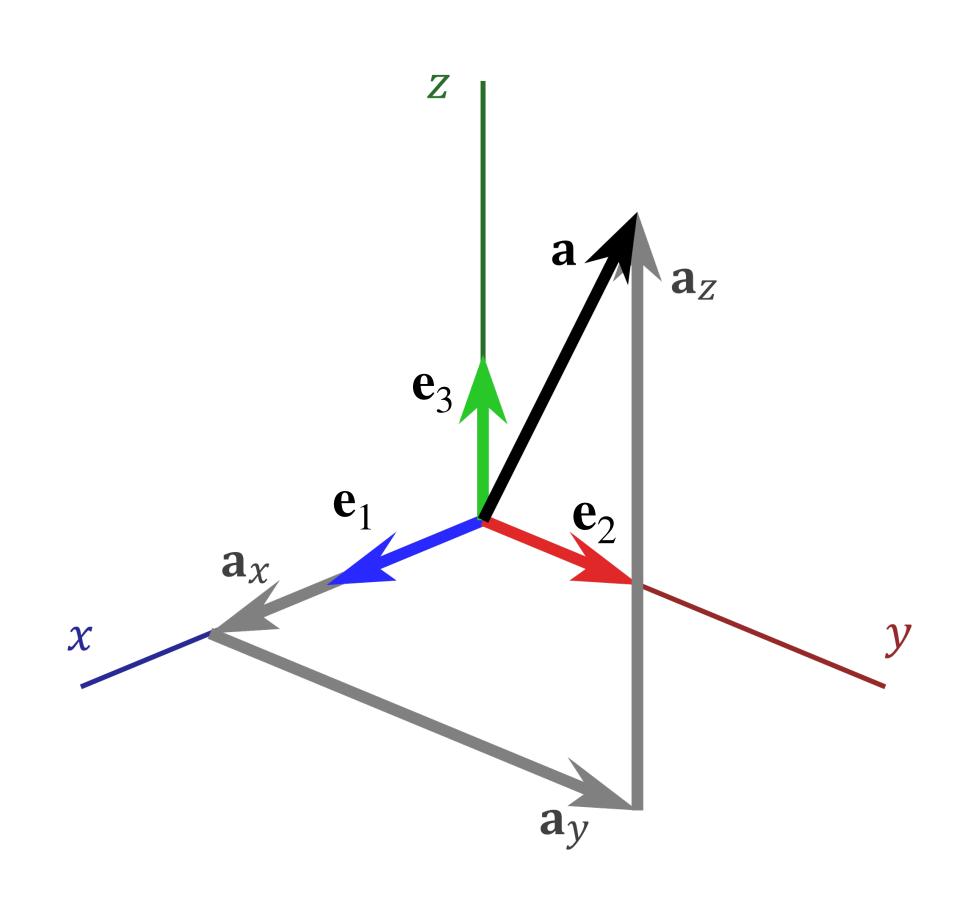
$$n - 1$$

Recall: Standard Basis

Definition (Alternative). The n-dimensional standard basis vectors $\mathbf{e}_1, ..., \mathbf{e}_n$ are the columns of the $n \times n$ identity matrix.

$$I = [\mathbf{e}_1 \ \mathbf{e}_2 \ \dots \ \mathbf{e}_n]$$

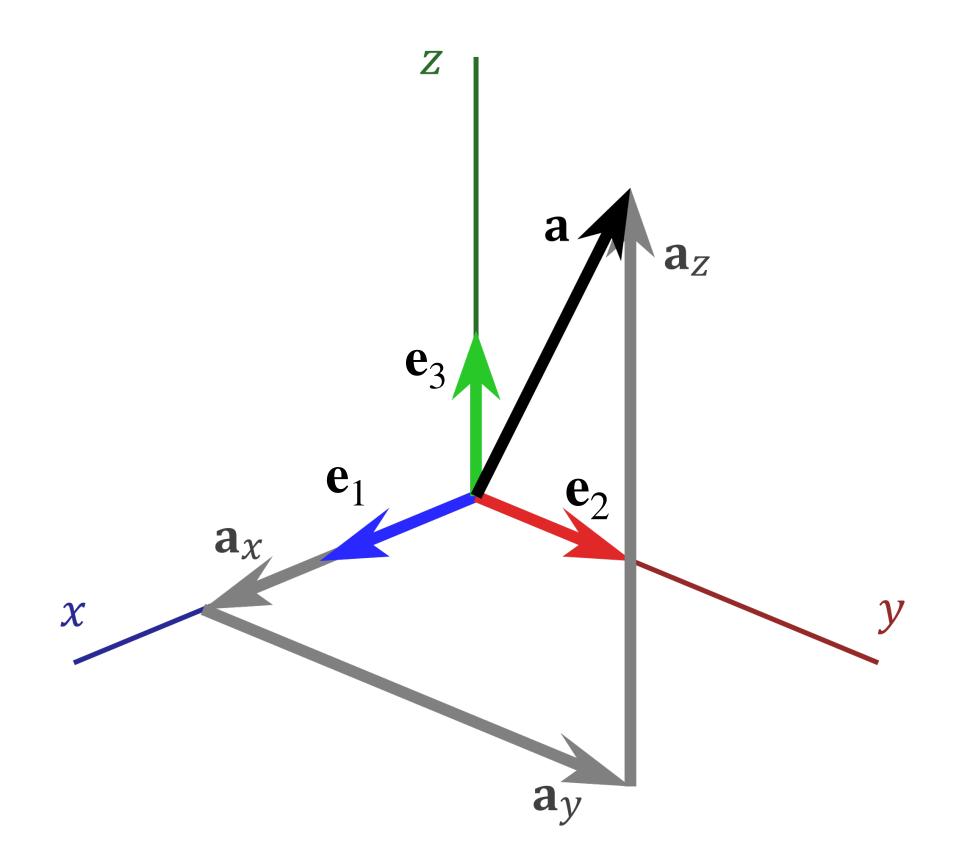
What was interesting about the standard basis?



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

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

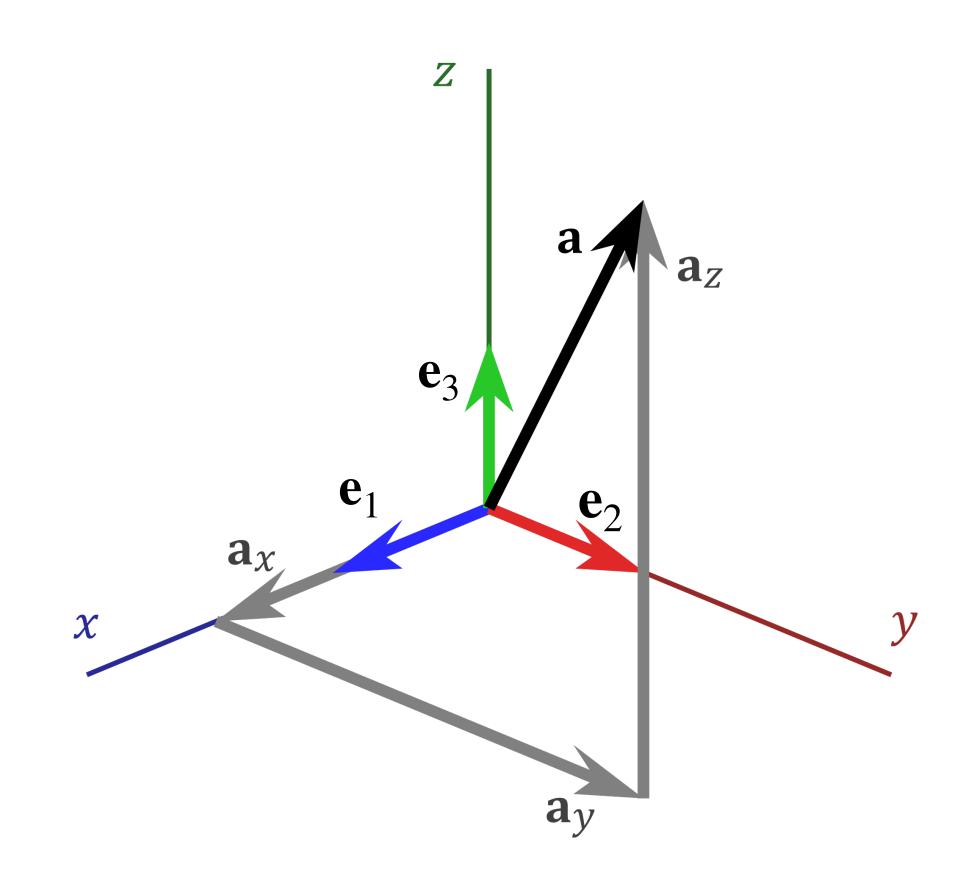


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Their span is as "large" as possible while the set of vectors generating the span is as "small" as possible.



Basis

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 set of vectors which spans all of H.

Example: Standard basis

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

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

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

Example: Column Space of Invertible Matrices

Fact. The columns of an invertible $n \times n$ matrix form a basis of \mathbb{R}^n .

Verify:

Theorem. If the vectors \mathbf{v}_1 , \mathbf{v}_2 ,..., \mathbf{v}_k span a subspace H then a subset of them form a basis of H.

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How do we do this?

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We can *remove* vectors from a spanning set until we get a basis.

How do we do this?

As usual, by connecting back to matrices.

Question

$$\left\{ \begin{bmatrix} 1\\2\\3 \end{bmatrix}, \begin{bmatrix} 0\\-2\\-3 \end{bmatrix}, \begin{bmatrix} -1\\-2\\3 \end{bmatrix} \right\}$$

Is this set of vectors a basis for \mathbb{R}^3 ?

Answer

Solving tip. A set of vectors in \mathbb{R}^n spans \mathbb{R}^n if the standard basis is in their span.

Bases of Column Space and Null Space

The Goal of this Last Section

Determine how to find <u>bases</u> for the **column space** and the **null space** of a given matrix.

How to: Finding a basis for the null space

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

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

The idea. Describe the solutions of $A\mathbf{x} = \mathbf{0}$ as linear combination of vectors

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

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 (linear) transformation.

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

"given values for x_2 , x_3 , and x_4 , I can give you a solution"

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$$x_{4} \text{ is free}$$

$$x_{5} \text{ is free}$$

$$x_{6} = 2x_{2} + x_{4} - 3x_{5}$$

$$x_{7} = 2x_{7} + x_{7} - 3x_{7}$$

$$x_{8} = (-2)x_{4} + 2x_{5}$$

$$x_{9} = (-2)t + 2u$$

$$t$$

$$u$$

Parametric Solutions

We can think of our general form solution as a (linear) transformation. !! this transformation is only linear !! in the case of homogeneous equations!!

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

$$x_2 \text{ is free}$$

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

$$x_4 \text{ is free}$$

$$x_5 \text{ is free}$$

$$x_5 \text{ is free}$$

$$x_6 = \begin{bmatrix} s \\ t \\ u \end{bmatrix} \mapsto \begin{bmatrix} 2s + t - 3u \\ s \\ (-2)t + 2u \\ t \\ u \end{bmatrix}$$

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

Let's find the matrix implementing this linear transformation:

$\lceil 2 \rceil$	1	-3
1	0	0
0	- 2	2
0	1	0
0	0	1

```
\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.

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

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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 span Nul(A).

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

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 $\underline{\operatorname{span}}$ $\operatorname{Nul}(A)$.

The columns of this matrix are linearly independent.

The columns of this matrix form a basis for Nul(A).

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

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

 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 vectors where the free variables are the weights.
- 3. The resulting vectors form a basis for Nul(A).

An Observation

The *number* of vectors in the basis we found is the same as the number of <u>free variables</u> in a general form solution.

$$x_{1} = 2x_{2} + x_{4} - 3x_{5}$$

$$x_{2} \text{ is free}$$

$$x_{3} = (-2)x_{4} + 2x_{5}$$

$$x_{4} \text{ is free}$$

$$x_{5} \text{ is free}$$

$$x_{6} = (-2)x_{4} + 2x_{5}$$

$$x_{6} = (-2)t + 2u$$

$$t$$

$$u$$

Practice Problem

$$\begin{bmatrix} 1 & 0 & 7 \\ 0 & 1 & -3 \\ 0 & 0 & 0 \end{bmatrix}$$

Suppose A has the above RREF. Determine a basis for $A \in A$

Answer

1	0	7]
0	1	7 - 3
_0	0	0

onto column space...

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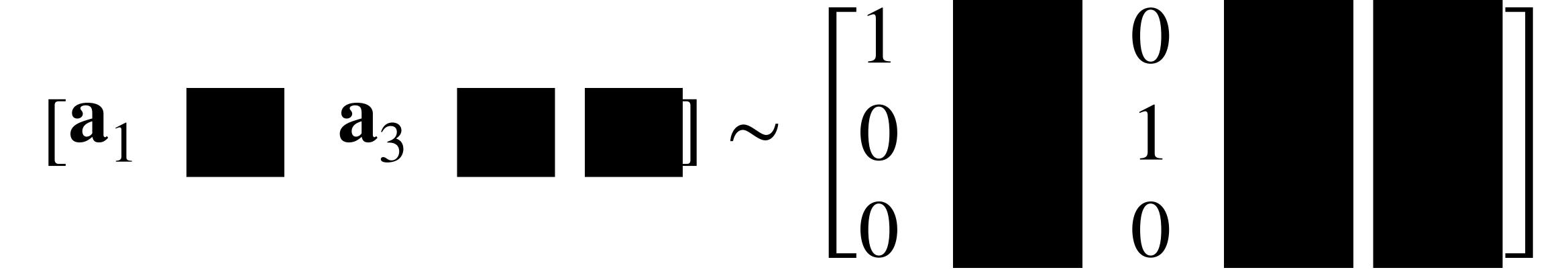
So we also already know *some* subset of columns of A form a basis for Col(A).

Which vectors should we choose?

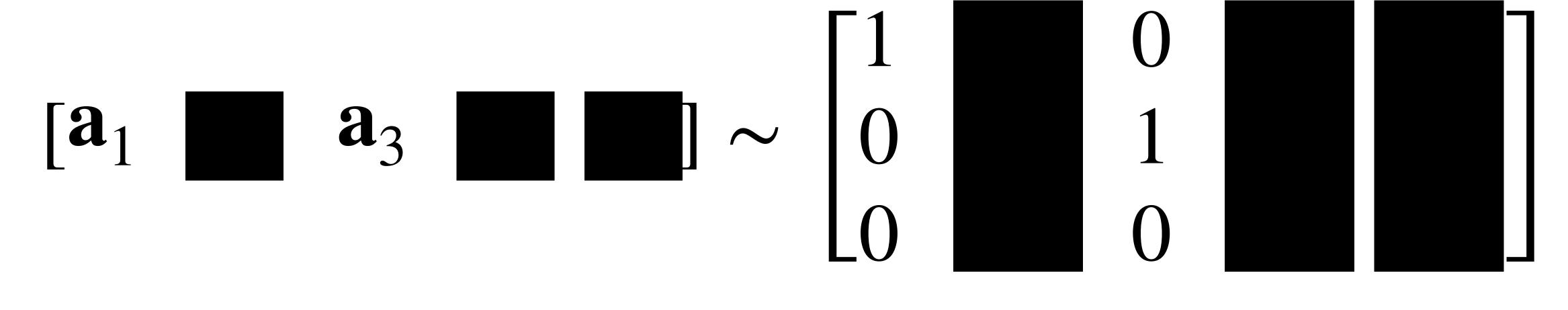
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The idea. What if we cover up the non-pivot columns?



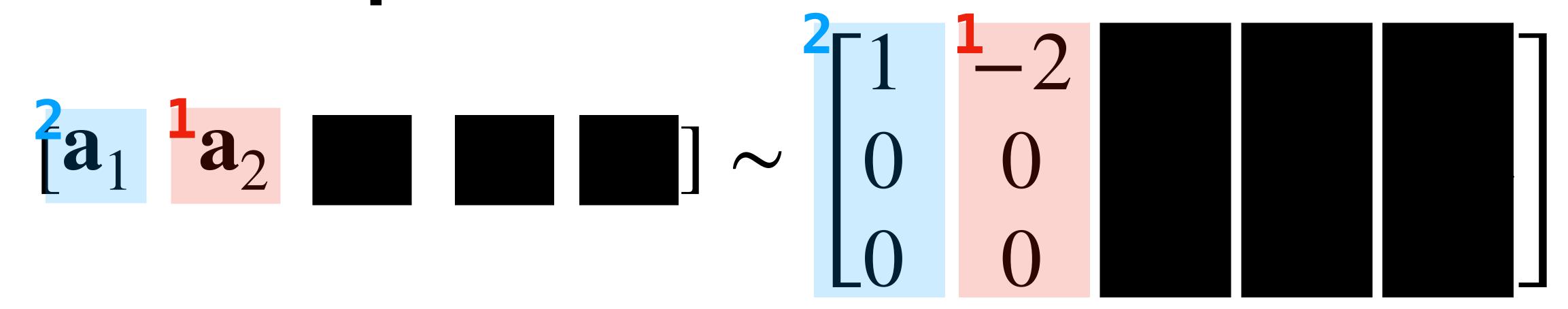
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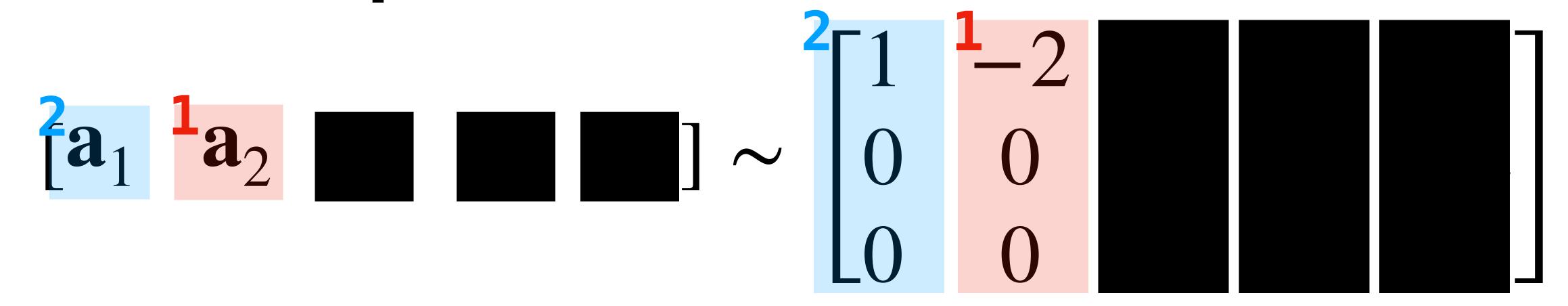
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So the pivot columns are <u>linearly independent</u>.

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

This tells us that a_1 and a_3 span Col(A).

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The takeaway. The pivot columns of A form a basis for $\operatorname{Col}(A)$.

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!! IMPORTANT !! Choose the columns of A.

(\mathbf{e}_1 and \mathbf{e}_2 do not necessarily form a basis for $\mathsf{Col}(A)$)

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Solution.

- 1. Find the pivot columns in an echelon form of A_{ullet}
- 2. The associated columns $\underline{\mathsf{in}}\ A$ form a basis for $\mathsf{Col}(A)$.

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 space of A_{ullet}

Answer

Summary

Subspaces define "tilted versions" of \mathbb{R}^k in \mathbb{R}^n (where $k \leq n$).

Bases are compact representation of subspaces as minimal spanning sets.

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