# General Vector Space (3A)

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#### **Vector Space**

#### V: non-empty <u>set</u> of objects

defined operations: addition  $\mathbf{u} + \mathbf{v}$ 

scalar multiplication  $k \mathbf{u}$ 

if the following axioms are satisfied V: vector space

for all object  $\mathbf{u}$ ,  $\mathbf{v}$ ,  $\mathbf{w}$  and all scalar k, m objects in  $\mathbf{V}$ : vectors

1. if 
$$\mathbf{u}$$
 and  $\mathbf{v}$  are objects in  $\mathbf{V}$ , then  $\mathbf{u} + \mathbf{v}$  is in  $\mathbf{V}$ 

2. 
$$u + v = v + u$$

3. 
$$u + (v + w) = (u + v) + w$$

4. 
$$0 + u = u + 0 = u$$
 (zero vector)

5. 
$$\mathbf{u} + (-\mathbf{u}) = (-\mathbf{u}) + (\mathbf{u}) = \mathbf{0}$$

6. if k is any scalar and  $\mathbf{u}$  is objects in  $\mathbf{V}$ , then  $k\mathbf{u}$  is in  $\mathbf{V}$ 

7. 
$$k(\mathbf{u} + \mathbf{v}) = k\mathbf{u} + k\mathbf{v}$$

8. 
$$(k + m)u = ku + mu$$

9. 
$$k(m\mathbf{u}) = (km)\mathbf{u}$$

10. 
$$1(u) = u$$

#### Test for a Vector Space

- 1. Identify the set V of objects
- 2. Identify the addition and scalar multiplication on V
- 3. Verify **u** + **v** is in **V** and **ku** is in **V** closure under addition and scalar multiplication
- 4. Confirm other axioms.
- 1. if **u** and **v** are objects in **V**, then **u** + **v** is in **V**
- 2. u + v = v + u
- 3.  $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$
- 4. 0 + u = u + 0 = u (zero vector)
- 5.  $\mathbf{u} + (-\mathbf{u}) = (-\mathbf{u}) + (\mathbf{u}) = \mathbf{0}$
- 6. if k is any scalar and  $\mathbf{u}$  is objects in  $\mathbf{V}$ , then  $k\mathbf{u}$  is in  $\mathbf{V}$
- 7. k(u + v) = ku + kv
- 8. (k + m)u = ku + mu
- 9.  $k(m\mathbf{u}) = (km)\mathbf{u}$
- 10. 1(u) = u

### Subspace

a subset W of a vector space V

If the subset W is itself a vector space



the subset W is a subspace of V

- 1. if  $\mathbf{u}$  and  $\mathbf{v}$  are objects in  $\mathbf{W}$ , then  $\mathbf{u} + \mathbf{v}$  is in  $\mathbf{W}$
- 2. u + v = v + u
- 3.  $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$
- 4. 0 + u = u + 0 = u (zero vector)
- 5.  $\mathbf{u} + (-\mathbf{u}) = (-\mathbf{u}) + (\mathbf{u}) = \mathbf{0}$
- 6. if k is any scalar and  $\mathbf{u}$  is objects in  $\mathbf{W}$ , then  $k\mathbf{u}$  is in  $\mathbf{W}$
- 7. k(u + v) = ku + kv
- 8. (k + m)u = ku + mu
- 9.  $k(m\mathbf{u}) = (km)\mathbf{u}$
- 10. 1(u) = u

### Subspace Example (1)

#### In vector space $R^2$

any one vector

(linearly indep.)

spans

 $R^1$ 

line through 0

any two non-collinear vectors

(linearly indep.)

spans

 $R^2$ 

plane

any three or more vectors

(linearly dep.)

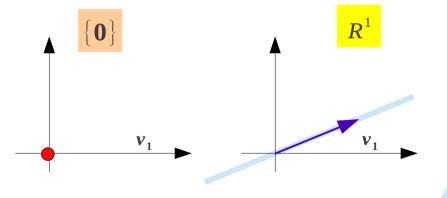
spans

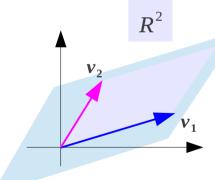
 $R^2$ 

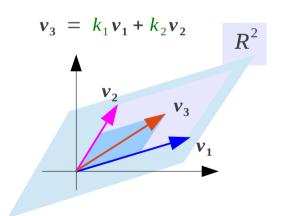
plane

#### **Subspaces of**

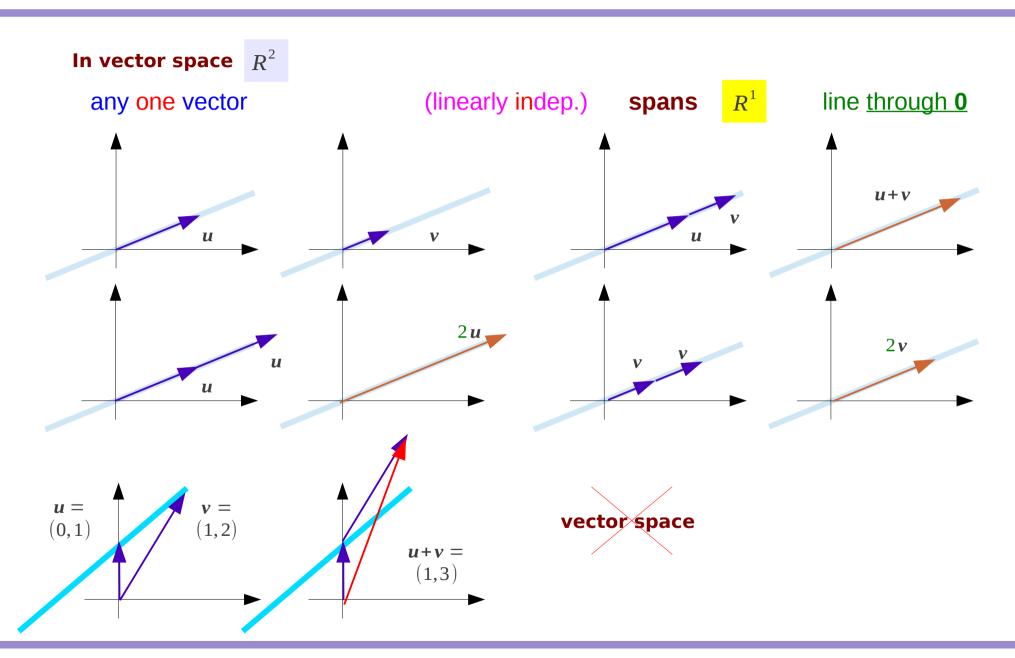








## Subspace Example (2)



#### Subspace Example (3)

In vector space  $R^1$ (linearly indep.) line through 0 spans any one vector  $R^2$ (linearly indep.) plane through 0 any two non-collinear vectors spans  $R^3$ (linearly indep.) 3-dim space any three vectors spans non-collinear, non-coplanar  $R^3$ 3-dim space (linearly dep.) any four or more vectors spans





line <u>through **0**</u> plane <u>through **0**</u> 3-dim space

#### Row & Column Spaces

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$$

$$\mathbf{r_1} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \end{bmatrix}$$
 $\mathbf{r_2} = \begin{bmatrix} a_{21} & a_{22} & \cdots & a_{2n} \end{bmatrix}$ 
 $\vdots & \vdots & \vdots$ 
 $\mathbf{r_m} = \begin{bmatrix} a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$ 
 $\mathbf{r_i} \in \mathbb{R}^n$ 

ROW Space subspace of 
$$R^n$$

$$= span\{r_1, r_2, \dots, r_m\}$$

COLUMN Space subspace of  $R^m$   $= span\{c_1, c_2, \dots, c_n\}$ 

$$egin{aligned} oldsymbol{c}_1 & oldsymbol{c}_2 & oldsymbol{c}_n & oldsymbol{c}_i \in R^m \ oldsymbol{a}_{11} & oldsymbol{a}_{12} & \cdots & oldsymbol{a}_{1n} \ oldsymbol{a}_{21} & oldsymbol{a}_{22} & \cdots & oldsymbol{a}_{2n} \ oldsymbol{a}_{m1} & oldsymbol{a}_{m2} & \cdots & oldsymbol{a}_{mn} \ \end{pmatrix} oldsymbol{m} \ oldsymbol{m} \ oldsymbol{a}_{mn} \ oldsymbol{a}_{$$

#### Row Space

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$$

$$r_i \in R^n$$

$$\mathbf{r_1} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \end{bmatrix}$$
 $\mathbf{r_2} = \begin{bmatrix} a_{21} & a_{22} & \cdots & a_{2n} \end{bmatrix}$ 
 $\vdots & \vdots & \vdots$ 
 $\mathbf{r_m} = \begin{bmatrix} a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$ 

n

**ROW Space** subspace of  $\mathbb{R}^n$ 

= 
$$span\{r_1, r_2, \dots, r_m\}$$

$$k_1 \mathbf{r_1} + k_2 \mathbf{r_2} + \cdots + k_m \mathbf{r_m}$$

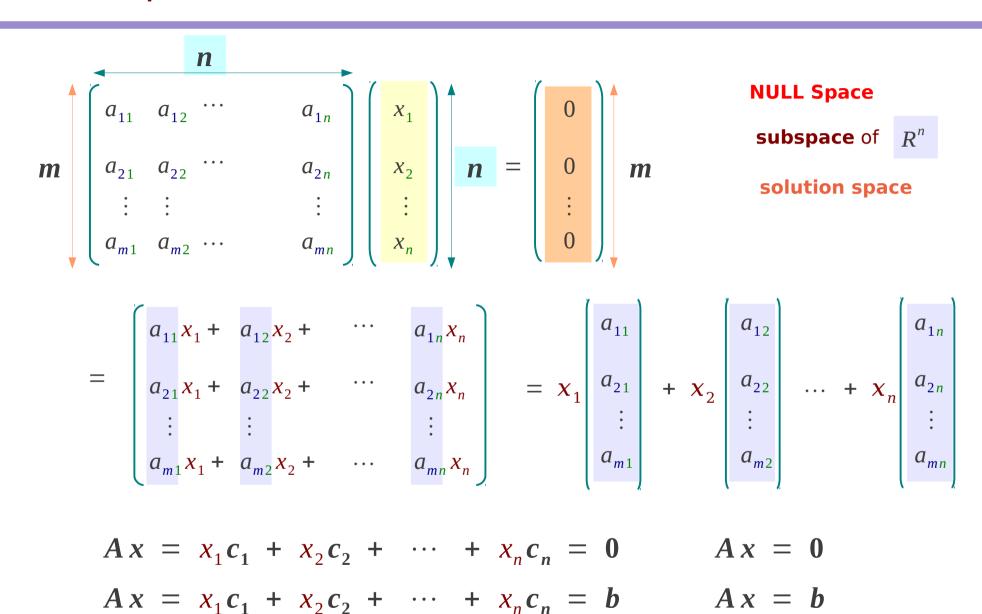
$$= k_{1} \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \end{bmatrix} \\ + k_{2} \begin{bmatrix} a_{21} & a_{22} & \cdots & a_{2n} \end{bmatrix} \\ \vdots & \vdots & \vdots \\ + k_{m} \begin{bmatrix} a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$$

### Column Spaces

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$$

COLUMN Space subspace of 
$$R^m$$
  
=  $span\{c_1, c_2, \dots, c_n\}$ 

### **Null Space**



### **Null Space**

**NULL Space** 

**subspace** of  $\mathbb{R}^n$ 

solution space

Ax = 0

Invertible A

$$x = A^{-1}\mathbf{0} = \mathbf{0}$$

only trivial solution

 $\{\mathbf{0}\}$ 

 $R^1$ 

 $R^2$ 

 $R^3$ 

Non-invertible A



zero row(s) in a RREF

one

two

three

free variables

parameters s, t, u, ...

a <u>line</u> through the origin

a plane through the origin

a 3-dim space through the origin

one

two

three

### Solution Space of Ax=b (1)

1	-5	1	4
0	0	0	0
0	0	0	0

$$0 \cdot x_1 + 0 \cdot x_2 + 0 \cdot x_3 = 1$$

$$1(x_1) + 3(x_3) = -1$$

$$1(x_2) - 4(x_3) = 2$$

$$1(x_1) - 5(x_2) + 1(x_3) = 4$$

Solve for a leading variable

$$x_1 = -1 - 3 \cdot x_3$$

 $x_2 = 2 + 4 \cdot x_3$ 

$$x_1 = 4 + 5 \cdot x_2 - 1 \cdot x_3$$

Treat a free variable

as a parameter

$$x_3 = t$$

$$x_2 = s$$
  $x_3 = t$ 

$$\begin{cases} x_1 = -1 - 3t \\ x_2 = 2 + 4t \end{cases}$$

$$\begin{cases} x_1 = 4 + 5s - 1t \\ x_2 = s \\ x_3 = t \end{cases}$$

### Solution Space of Ax=b (2)

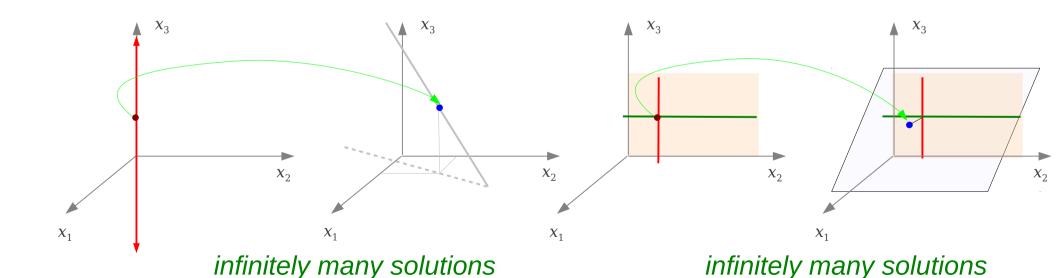
$$\begin{cases} x_1 = -1 - 3t \\ x_2 = 2 + 4t \end{cases}$$

$$x_3 = t \qquad \leftarrow \text{ free variable}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 0 \end{bmatrix} + t \begin{bmatrix} -3 \\ 4 \\ 1 \end{bmatrix}$$

$$\begin{cases} x_1 = 4 + 5s - 1t \\ x_2 = s & \leftarrow \text{ free variable} \\ x_3 = t & \leftarrow \text{ free variable} \end{cases}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} 5 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$



### Solution Space of Ax=b (3)

$$\begin{cases} x_1 = -1 - 3t \\ x_2 = 2 + 4t \\ x_3 = t \end{cases}$$

$$\begin{cases} x_1 = 4 + 5s - 1t \\ x_2 = s \\ x_3 = t \end{cases}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 0 \end{bmatrix} + t \begin{bmatrix} -3 \\ 4 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} s \begin{bmatrix} 5 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

General Solution of

Ax = b



**Particular** Solution of

General Solution of

$$Ax = b$$

Ax = 0

Particular Solution of

$$Ax = b$$

General Solution of

$$Ax = 0$$

#### Solution Space of Ax=b (3)

$$\begin{cases} x_1 = -1 - 3t \\ x_2 = 2 + 4t \\ x_3 = t \end{cases}$$

$$\begin{cases} x_1 = 4 + 5s - 1t \\ x_2 = s \\ x_3 = t \end{cases}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 0 \end{bmatrix} + \begin{bmatrix} -3 \\ 4 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} s \\ 5 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

General Solution of

Ax = b



Particular Solution of

Ax = b

General Solution of

Ax = 0

Particular Solution of

General Solution of

Ax = b

Ax = 0

### Linear System & Inner Product (1)

#### **Linear Equations**

Corresponding Homogeneous Equation

$$\mathbf{a} = (a_1, a_2, \cdots, a_n)$$

$$\mathbf{x} = (x_1, x_2, \cdots, x_n)$$

$$a_1 X_1 + a_2 X_2 + \cdots + a_n X_n = 0$$

normal vector  $\mathbf{a} \cdot \mathbf{x} = \mathbf{b}$ 

$$\mathbf{a} \cdot \mathbf{x} = \mathbf{b}$$

$$\mathbf{a} \cdot \mathbf{x} = 0$$

each **solution** vector **X** of a **homogeneous** equation **orthogonal** to the coefficient vector **a** 

#### Homogeneous Linear System

$$a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = 0$$

$$a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = 0$$

$$\cdots \cdots \cdots \cdots$$

$$a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n = 0$$

$$r_1 \cdot x = 0$$

$$r_2 \cdot x = 0$$

$$r_m \cdot x = 0$$

### Linear System & Inner Product (2)

#### Homogeneous Linear System

each **solution** vector  $\mathbf{x}$  of a **homogeneous** equation **orthogonal** to the row vector  $\mathbf{r}_i$  of the coefficient matrix

Homogeneous Linear System 
$$\mathbf{A} \cdot \mathbf{x} = 0$$
  $\mathbf{A} : m \times n$ 

**solution set** consists of all vectors in  $\mathbb{R}^n$  that are **orthogonal** to every row vector of  $\mathbb{A}$ 

## Linear System & Inner Product (3)

Non-Homogeneous Linear System

$$\mathbf{A} \cdot \mathbf{x} = \mathbf{b}$$

 $A: m \times n$ 

Homogeneous Linear System

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

a particular solution

$$\mathbf{A} \cdot \mathbf{x} = \mathbf{b}$$

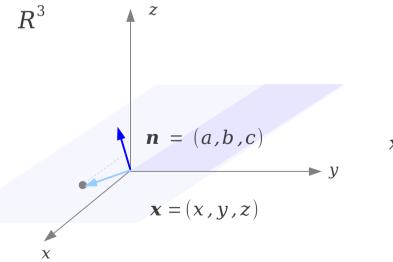
**solution set** consists of all vectors in  $\mathbb{R}^n$  that are **orthogonal** to every row vector of  $\mathbb{A}$ 

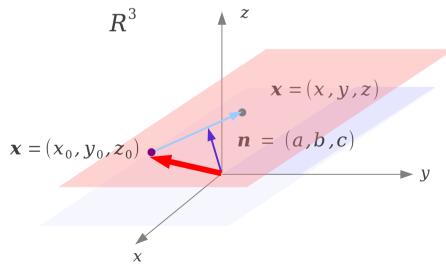


a <u>particular</u> solution

$$\boldsymbol{X_0}$$

$$\mathbf{A} \cdot \mathbf{x_0} = \mathbf{b}$$





#### Linear System & Inner Product (4)

$$\left[
\begin{array}{cccccccc}
1 & 0 & 0 & 0 \\
0 & 1 & 2 & 0 \\
\hline
0 & 0 & 0 & 1
\end{array}
\right]$$

$$\begin{cases} x_1 = -1 - 3t \\ x_2 = 2 + 4t \\ x_3 = t \end{cases}$$

$$\begin{cases} x_1 = 4 + 5s - 1t \\ x_2 = s \\ x_3 = t \end{cases}$$

### Consistent Linear System Ax=b

$$\begin{pmatrix}
a_{11} & a_{12} & \cdots & a_{1n} \\
a_{21} & a_{22} & \cdots & a_{2n} \\
\vdots & \vdots & & \vdots \\
a_{m1} & a_{m2} & \cdots & a_{mn}
\end{pmatrix}
\begin{pmatrix}
x_1 \\
x_2 \\
\vdots \\
x_n
\end{pmatrix}$$

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

$$Ax = b$$
 consistent  $\leftarrow$ 
 $x_1c_1 + x_2c_2 + \cdots + x_nc_n = b$ 
expressed in linear combination of column vectors

b is in the column space of A

$$= x_{1} \begin{vmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{vmatrix} + x_{2} \begin{vmatrix} a_{22} \\ \vdots \\ a_{m2} \end{vmatrix} + \cdots + x_{n} \begin{vmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{vmatrix}$$

$$A x = x_1 c_1 + x_2 c_2 + \cdots + x_n c_n = b$$

#### **Dimension**

#### In a finite-dimensional vector space

R'



all bases

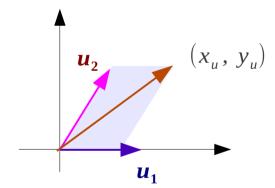


the same number of vectors

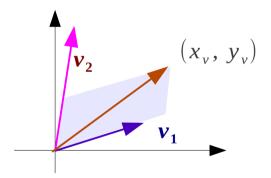
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many bases but the same number of basis vectors

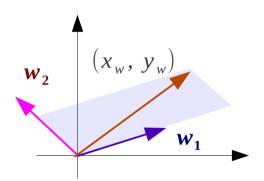
basis  $\{\boldsymbol{u_1}, \boldsymbol{u_2}\}$   $R^2$ 



basis  $\{\mathbf{v_1}, \mathbf{v_2}\}$   $R^2$ 



basis  $\{\boldsymbol{w_1}, \boldsymbol{w_2}\}$   $R^2$ 



The dimension of a finite-dimensional vector space V

dim(V)



the number of vectors in a basis

## Dimension of a Basis (1)

	In vector space $R^2$					
basis	any one vector	(linearly indep.)	spans R <sup>2</sup>	line <u>through</u> <b>0</b>		
	any two non-collinear vectors	(linearly indep.)	spans R <sup>2</sup>	plane		
	any three or more vectors	(linearly indep.)	spans $R^2$	plane		
In vector space $\mathbb{R}^3$						
basis	any one vector	(linearly indep.)	spans R <sup>3</sup>	line <u>through</u> 0		
	any two non-collinear vectors	(linearly indep.)	spans R <sup>3</sup>	plane <u>through</u> <b>0</b>		
	any three vectors non-collinear, non-coplanar	(linearly indep.)	spans R <sup>3</sup>	3-dim space		
	any four or more vectors	(linearly indep.)	spans $R^3$	3-dim space		

#### Dimension of a Basis (2)

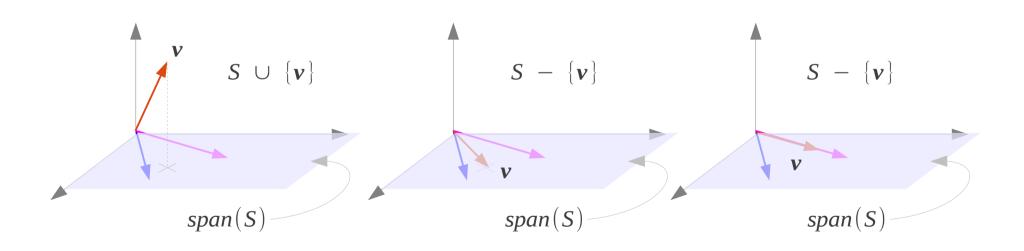
```
In vector space
                                               (linearly indep.)?
                                                                      spans
                                                                                             line through 0
        any n-1 vectors
basis n vectors of a basis
                                               (linearly indep.)
                                                                                   \mathbf{R}^{n}
                                                                                             plane
                                                                      spans
                                               (linearly indep.)
                                                                      spans? R<sup>n</sup>
                                                                                             plane
        any n+1 vectors
          a finite-dimensional vector space V
                                  \{\boldsymbol{v_1}, \boldsymbol{v_2}, \cdots, \boldsymbol{v_n}\}
          a basis
               a set of more than n vectors
                                                            (linearly indep.
               a set of less than n vectors
                                                             spans
           S = \{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_n\}
                                               non-empty finite set of vectors in V
                                                   linearly independent
            S is a basis
                                                 S spans V
```

#### Plus / Minus Theorem

#### S a nonempty set of vectors in a vector space V

S: linear independent v a vector in V but outside of span(S) v v : linear independent

$$\begin{cases} \mathbf{v}, \mathbf{u_i} \in \mathbf{S} & \text{linear combination} \\ \mathbf{v} = k_1 \mathbf{u_1} + k_2 \mathbf{u_2} + \dots + k_n \mathbf{u_n} \end{cases} \quad \Rightarrow \quad span(S) = span(S - \{\mathbf{v}\})$$



#### **References**

- [1] http://en.wikipedia.org/
- [2] Anton, et al., Elementary Linear Algebra, 10<sup>th</sup> ed, Wiley, 2011
- [3] Anton, et al., Contemporary Linear Algebra,