

Review

$A = \begin{pmatrix} 2 & 1 \\ 5 & 3 \end{pmatrix}$, Find the inverse of A.

$$\left[\begin{array}{cc|cc} 2 & 1 & 1 & 0 \\ 5 & 3 & 0 & 1 \end{array} \right]$$

$\underbrace{\qquad\qquad}_{A} \qquad \underbrace{\qquad\qquad}_{I_2}$

change A to the I_2
 (if A is invertible,
 this is similar to find
 $\text{rref}(A)$).

$$\xrightarrow[\substack{R_1 \leftrightarrow R_2}]{} \left[\begin{array}{cc|cc} 5 & 3 & 0 & 1 \\ 2 & 1 & 1 & 0 \end{array} \right] \xrightarrow[\substack{5 \rightarrow 1}]{} \left[\begin{array}{cc|cc} 1 & 3 & -2 & 1 \\ 2 & 1 & 1 & 0 \end{array} \right]$$

$$\xrightarrow[\substack{2 \rightarrow 0}]{} \left[\begin{array}{cc|cc} 1 & 3 & -2 & 1 \\ 0 & -1 & 5 & 2 \end{array} \right] \xrightarrow[\substack{R_1 \leftrightarrow R_1 + R_2}]{} \left[\begin{array}{cc|cc} 1 & 0 & 3 & -1 \\ 0 & -1 & 5 & 2 \end{array} \right]$$

$$R_2 \xrightarrow{R_2 \cdot (-1)}$$
$$-1 \rightarrow 1$$

$$\left(\begin{array}{cc|cc} 1 & 0 & 3 & -1 \\ 0 & 1 & -5 & 2 \\ \hline I_2 & & A^{-1} \end{array} \right)$$

Section 2.8 Subspaces of \mathbb{R}^n

$$H \subseteq \mathbb{R}^n$$

Definition: A subspace of \mathbb{R}^n is any set H in \mathbb{R}^n that has three properties:

1. The zero vector is in H . $\vec{0} \in H$, $\vec{0} \in \mathbb{R}^n$, $\vec{0} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$
2. For each \mathbf{u} and \mathbf{v} in H , the sum $\mathbf{u} + \mathbf{v}$ is in H .
3. For each \mathbf{u} in H and each scalar c , the vector $c\mathbf{u}$ is in H .

Remark: A subspace is closed under addition and scalar multiplication.

Example 1: If \mathbf{v}_1 and \mathbf{v}_2 are in \mathbb{R}^n and $H = \text{Span}\{\mathbf{v}_1, \mathbf{v}_2\}$, then H is a subspace of \mathbb{R}^n . Verify this.

↓
all possible linear combination
of \vec{v}_1, \vec{v}_2

$$\left\{ \mathbf{v} = c_1 \vec{v}_1 + c_2 \vec{v}_2, \quad c_1, c_2 \right. \\ \left. \text{are arbitrary scalars} \right\}$$

Remark: The set of all linear combinations of $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p\}$ in \mathbb{R}^n is a subspace of \mathbb{R}^n .

Definitions: The column space of a matrix A is the set $\text{Col}(A)$ of all linear combinations of the columns of A .

$$A = \{\vec{v}_1, \vec{v}_2\}, \quad \vec{v}_1, \vec{v}_2 \text{ are columns of } A. \\ \text{Col}(A) = \text{Span}\{\vec{v}_1, \vec{v}_2\}.$$

Definition: The null space of a matrix A is the set $\text{Null}(A)$ of all solutions of the homogeneous equation $A\mathbf{x} = \mathbf{0}$.

notation,

Theorem: $A = [\vec{v}_1 \dots \vec{v}_n]_{m \times n}$, $\vec{v}_1 \dots \vec{v}_n \in \mathbb{R}^m$

- The column space of an $m \times n$ matrix is a subspace of \mathbb{R}^m . $[A]x = \vec{b} \in \mathbb{R}^m$
- The null space of an $m \times n$ matrix A is a subspace of \mathbb{R}^n . $\text{null}(A) = \{ \text{all } x \in \mathbb{R}^n \text{ s.t. } Ax = 0 \}$

Example 3: For the matrix A below, find a nonzero vector in $\text{Null } A$ and a nonzero vector in $\text{Col } A$.

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

$$\text{s.t. } Ax = 0$$

$$B = \{\vec{b}_1, \vec{b}_2, \dots, \vec{b}_p\}$$

$\vec{b}_1, \dots, \vec{b}_p$ are linearly indep.

Definition: A basis for a subspace H of \mathbb{R}^n is a linearly independent set in H that spans H .

The columns of $n \times n$ identity matrix $\mathbf{e}_1, \dots, \mathbf{e}_n$ is called the standard basis for \mathbb{R}^n .

cols of I_n

$$\mathbf{e}_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \dots, \mathbf{e}_n = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix} \quad \mathbb{R}^n, I_n = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\vec{e}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \vec{e}_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \vec{e}_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

Example 4: Find a basis for (1) the null space and (2) the column space of the matrix

$$A = \begin{bmatrix} 4 & 5 & 9 & -2 \\ 6 & 5 & 1 & 12 \\ 3 & 4 & 8 & -3 \end{bmatrix}$$

$\{\vec{e}_1, \vec{e}_2, \vec{e}_3\}$ is the standard basis of \mathbb{R}^3

Theorem: The pivot columns of a matrix A form a basis for the column space of A .

eg 4

$$\begin{pmatrix} 4 & 5 & 9 & -2 \\ 6 & 5 & 1 & 12 \\ 3 & 4 & 8 & -3 \end{pmatrix} \xrightarrow{\substack{R_1 = R_1 - R_3 \\ 4 \rightarrow 1}} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 6 & 5 & 1 & 12 \\ 3 & 4 & 8 & -3 \end{pmatrix}$$

$$\begin{array}{l} R_2 = R_2 - 6R_1 \\ 6 \rightarrow 0 \end{array}$$

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & -1 & -5 & 6 \\ 3 & 4 & 8 & -3 \end{pmatrix}$$

$$\begin{array}{l} R_3 = R_3 - 3R_1 \\ 3 \rightarrow 0 \end{array}$$

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & -1 & -5 & 6 \\ 0 & 0 & 5 & -6 \end{pmatrix} \xrightarrow{\substack{R_3 = R_2 + R_3 \\ 1 \rightarrow 0}}$$

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & -1 & -5 & 6 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$\downarrow \quad \downarrow \quad \downarrow \quad \downarrow$
 $x_1 \quad x_2 \quad x_3 \quad x_4$
 $\underbrace{x_1}_{\text{basic}} \quad \underbrace{x_2}_{\text{free}}$

$$\begin{cases} x_3 = s \\ x_4 = t \end{cases}$$

row 2, $-1x_2 - 5x_3 + 6x_4 = 0$

$$x_2 = -5s + 6t$$

$$\text{row 1, } x_1 + x_2 + x_3 + x_4 = 0$$

$$x_1 = -x_2 - s - t$$

$$= 5s - 6t - s - t$$

$$= 4s - 7t$$

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 4s - 7t \\ -5s + 6t \\ s + 0t \\ 0 \cdot s + t \end{pmatrix} = \begin{pmatrix} 4s \\ -5s \\ s \\ 0 \cdot s \end{pmatrix} + \begin{pmatrix} -7t \\ 6t \\ 0t \\ t \end{pmatrix}$$

$$= s \begin{pmatrix} 4 \\ -5 \\ 1 \\ 0 \end{pmatrix} + t \begin{pmatrix} -7 \\ 6 \\ 0 \\ 1 \end{pmatrix}$$

$$\text{null}(A) = \left\{ s \begin{pmatrix} -4 \\ 5 \\ 1 \\ 0 \end{pmatrix} + t \begin{pmatrix} -7 \\ 6 \\ 0 \\ 1 \end{pmatrix}, \right.$$

s & t are arbitrary in \mathbb{R}

basis of $\text{null}(A)$

$$\left\{ \begin{pmatrix} -4 \\ 5 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -7 \\ 6 \\ 0 \\ 1 \end{pmatrix} \right\}$$

basis of $\text{null}(A)$

\therefore parametric solution
of the $AX = 0$

① linear combination (span $\text{null}(A)$)

② linearly indep.

by the theorem,

$$\text{basis of } \text{col}(A) \text{ is } \left\{ \begin{pmatrix} 4 \\ 6 \\ 3 \end{pmatrix}, \begin{pmatrix} 5 \\ 5 \\ 4 \end{pmatrix} \right\}$$

\uparrow \uparrow
1st col 2nd col
of A of A

$$\text{eg 3. } A = \begin{pmatrix} 1 & 2 & 0 \\ 2 & 1 & 3 \end{pmatrix}$$

For $\text{null}(A)$, $A x = 0$,

$$\left(\begin{array}{ccc} 1 & 2 & 0 \\ 2 & 1 & 3 \end{array} \right) \xrightarrow{\substack{R_2 \leftarrow R_2 - 2R_1 \\ 2 \rightarrow 0}} \left(\begin{array}{ccc} 1 & 2 & 0 \\ 0 & -5 & 3 \end{array} \right)$$

x_3 is free.

$\downarrow \quad \downarrow$

$x_1 \quad x_2 \rightarrow \text{basic}$

$$x_3 = s, \quad s \in \mathbb{R}.$$

$\xrightarrow{\text{we are solving a homogeneous system.}}$

$$\text{From Row 2, } -3x_2 + 3x_3 = 0$$

$$x_2 = x_3 = s$$

$$\text{From Row 1, } x_1 + 2x_2 = 0$$

$$x_1 = -2x_2 = -2s$$

solutions to ^{the} homog. system

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} -2s \\ s \\ s \end{pmatrix} = s \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}$$

$$\text{null}(A) = \left\{ s \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}, s \in \mathbb{R} \right\}$$

pick up any $s \neq 0$, e.g. let $s=1$.

$\begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}$ is in $\text{null}(A)$

basis of $\text{null}(A)$

① \vec{u} is linearly indep.

$$\vec{u} = \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix},$$

② any vector in $\text{null}(A)$

$$\vec{v} = \alpha \cdot \vec{u}, \text{ for } \alpha$$

is a scalar.