

# Lecture 9: Rank-nullity, Graph flows

Tuesday, September 22, 2015

9:30 AM

Admin: Homework 3 due Thursday

Reading: Ch. 5 of Meyer, Chs. 2-3 Strang

## Important concepts:

1. Span
2. Linear independence
3. Basis
4. Dimension

orthogonal basis  
change of basis

①  $\text{Span}(\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\})$

$$= \left\{ \begin{array}{l} \text{all (finite) linear combinations} \\ \text{of those vectors} \\ \alpha_1 \vec{v}_1 + \alpha_2 \vec{v}_2 + \dots + \alpha_r \vec{v}_r \end{array} \right\}$$

$$= R \left( \left( \begin{array}{c|c|c|c} | & | & & | \\ \hline \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_r \\ \hline | & | & & | \end{array} \right) \right) \quad \begin{array}{l} \text{range} \\ \text{column space} \end{array}$$

②  $\{\vec{v}_1, \dots, \vec{v}_r\}$  is **linearly independent** if no vector  $\vec{v}_i$  lies in the span of the others.

- equivalently, if the only solution to  
 $\alpha_1 \vec{v}_1 + \alpha_2 \vec{v}_2 + \dots + \alpha_r \vec{v}_r = \vec{0}$   
is  $\alpha_1 = \alpha_2 = \dots = \alpha_r = 0$

- equivalently, if

$$N \left( \left( \begin{array}{c|c|c|c} | & | & & | \\ \hline \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_r \\ \hline | & | & & | \end{array} \right) \right) = \{ \vec{0} \}$$

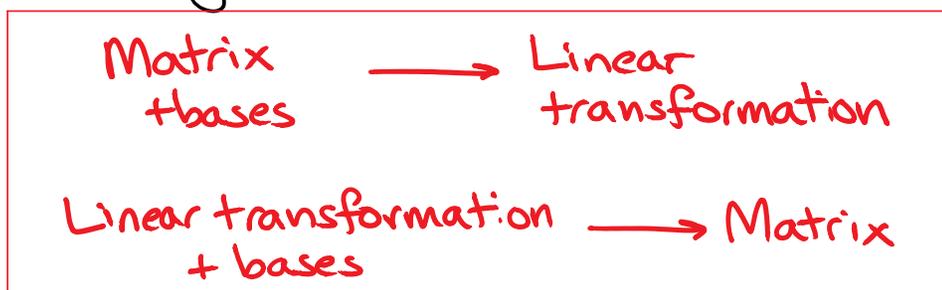
nullspace

- ③ A **basis** for a vector space  $V$  is a set of vectors that
- spans  $V$ , and
  - is linearly independent

Equivalently, it is a minimal set of vectors that spans  $V$ .

- ④ **Dimension** (a vector space)  
= # of vectors in a basis

Recall: A matrix corresponds to a linear transformation  $U \rightarrow V$ , together with bases for  $U$  and  $V$ .



Today: Changing basis (continued)  
Rank-nullity theorem

Example: Mapping row space to column space

Consider the linear transformation  $f: \mathbb{R}^3 \rightarrow \mathbb{R}^3$  given, in the standard basis, by

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 0 & 4 \\ 2 & -1 & 1 \end{pmatrix}$$

$$\Rightarrow R(A) = \text{Span} \left\{ (1, 4, 2), (2, 0, -1) \right\}^{B_V}$$

$$R(A^T) = \text{Span} \left\{ (1, 2, 3), (1, 0, 1) \right\}^{B_U}$$

Let  $U = R(A^T)$ ,  $V = R(A)$ .

Then  $f$  restricted to vectors in  $U$  is still a linear transformation, which can be considered as mapping to  $V$ .

Q: What is  $[flu]_{B_u, B_v}$ ?

A:  $f(1, 2, 3) = (14, 16, 3) = 4 \cdot (1, 4, 2) + 5 \cdot (2, 0, -1)$   
 $f(1, 0, 1) = (4, 8, 3) = 2 \cdot (1, 4, 2) + (2, 0, -1)$   
 $\Rightarrow [flu]_{B_u, B_v} = \begin{matrix} \begin{matrix} (1, 2, 3) \\ (1, 0, 1) \end{matrix} & \begin{matrix} (1, 4, 2) \\ (2, 0, -1) \end{matrix} \\ \begin{matrix} (1, 2, 3) \\ (1, 0, 1) \end{matrix} & \begin{pmatrix} 4 & 2 \\ 5 & 1 \end{pmatrix} \end{matrix}$

## CHANGES OF BASIS (continued)

Polynomial differentiation  $f(p) = \frac{d}{dx} p$

$f: \left\{ \begin{matrix} \text{polynomials in } x \\ \text{of degree } \leq 4 \end{matrix} \right\} \rightarrow \left\{ \begin{matrix} \text{polynomials} \\ \text{of degree } \leq 3 \end{matrix} \right\}$   
 $\quad \quad \quad \parallel \quad \quad \quad \parallel$   
 $\quad \quad \quad U \quad \quad \quad V$   
 $\quad \quad \quad 5\text{-dim} \quad \quad \quad 4\text{-dim.}$

$B_u = \{1, x, x^2, x^3, x^4\}$        $B_v = \{1, x, x^2, x^3\}$

$[f]_{B_u, B_v} = \begin{matrix} & \begin{matrix} 1 & x & x^2 & x^3 & x^4 \end{matrix} \\ \begin{matrix} 1 \\ x \\ x^2 \\ x^3 \end{matrix} & \begin{pmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 4 \end{pmatrix} \end{matrix}$

since  $f(1) = 0$        $f(x) = 1$        $f(x^2) = 2x$        $f(x^3) = 3x^2$        $f(x^4) = 4x^3$

Different bases will give different matrices.

$B'_u = \{1, x, x^2 - 1, x^3 - 3x, x^4 - 6x^2 + 1\}$

$B'_v = \{1, x, x^2 - 1, x^3 - 3x\}$  ← "Hermite polynomials"

The first eleven probabilists' Hermite polynomials are:

$He_0(x) = 1$   
 $He_1(x) = x$   
 $He_2(x) = x^2 - 1$   
 $He_3(x) = x^3 - 3x$   
 $He_4(x) = x^4 - 6x^2 + 3$

### Hermite polynomials

From Wikipedia, the free encyclopedia

In mathematics, the **Hermite polynomials** are a classical orthogonal polynomial sequence.

The polynomials arise in:

- probability, such as the Edgeworth series;

In mathematics, the **Hermite polynomials** are a classical orthogonal polynomial sequence. The polynomials arise in:

- probability, such as the Edgeworth series;
- in combinatorics, as an example of an Appell sequence, obeying the umbral calculus;
- in numerical analysis as Gaussian quadrature;
- in finite element methods as shape functions for beams;
- in physics, where they give rise to the eigenstates of the quantum harmonic oscillator;
- in systems theory in connection with nonlinear operations on Gaussian noise.

$$\begin{aligned}
 He_2(x) &= x^2 - 1 \\
 He_3(x) &= x^3 - 3x \\
 He_4(x) &= x^4 - 6x^2 + 3 \\
 He_5(x) &= x^5 - 10x^3 + 15x \\
 He_6(x) &= x^6 - 15x^4 + 45x^2 - 15 \\
 He_7(x) &= x^7 - 21x^5 + 105x^3 - 105x \\
 He_8(x) &= x^8 - 28x^6 + 210x^4 - 420x^2 + 105 \\
 He_9(x) &= x^9 - 36x^7 + 378x^5 - 1260x^3 + 945x \\
 He_{10}(x) &= x^{10} - 45x^8 + 630x^6 - 3150x^4 + 4725x^2 - 945
 \end{aligned}$$

$$[f]_{B'_u, B'_v} = \frac{1}{x} \begin{pmatrix} 1 & x & x^2-1 & x^3-3x & x^4-6x^2+1 \\ 0 & 0 & 2 & -3 & 0 \\ 0 & 0 & 0 & 3 & -12 \\ 0 & 0 & 0 & 0 & 4 \end{pmatrix}$$

$$[f]_{B'_u, B'_v} = \frac{1}{x} \begin{pmatrix} 1 & x & x^2-1 & x^3-3x & x^4-6x^2+1 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 4 \end{pmatrix}$$

since  $f(x^3-3x) = 3x^2-3 = 3(x^2-1)$   
 $f(x^4-6x^2+1) = 4x^3-12x = 4(x^3-3x)$

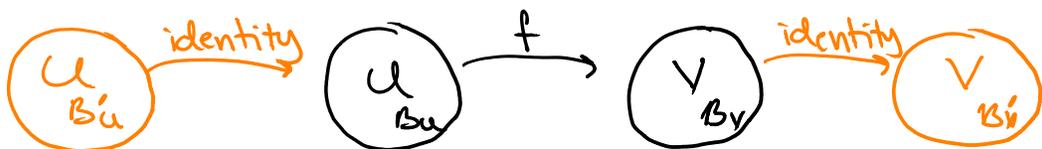
These alternative representations can also be computed using

$$[Identity]_{B'_u, B_u} = \frac{1}{x} \begin{pmatrix} 1 & x & x^2-1 & x^3-3x & x^4-6x^2+1 \\ 1 & 0 & -1 & 0 & 1 \\ 0 & 1 & 0 & -3 & 0 \\ 0 & 0 & 1 & 0 & -6 \\ 0 & 0 & 0 & 1 & -10 \\ 0 & 0 & 0 & 0 & -1 \end{pmatrix}$$

$$[Identity]_{B'_v, B'_v} = \frac{1}{x} \begin{pmatrix} 1 & x & x^2 & x^3 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

since  $x^2 = 1 + (x^2-1)$   
 since  $x^3 = 3 \cdot x + 1 \cdot (x^3-3x)$

$$[f]_{B'_u, B'_v} = [Identity]_{B'_v, B'_v} \cdot [f]_{B_u, B_v} \cdot [Identity]_{B'_u, B_u}$$



Example: Differentiation can also be considered as a map  
 (polynomials in  $v$ ) → (polynomials in  $x$ )

$\underbrace{\left\{ \text{polynomials in } x \text{ of degree } \leq 4 \right\}}_{\mathcal{U}} \longrightarrow \underbrace{\left\{ \text{polynomials in } x \text{ of degree } \leq 4 \right\}}_{\mathcal{U}}$

basis  $B = \{1, x, x^2, x^3, x^4\}$

$$[f]_B = \begin{matrix} 1 \\ x \\ x^2 \\ x^3 \\ x^4 \end{matrix} \begin{pmatrix} 1 & x & x^2 & x^3 & x^4 \\ 0 & 1 & 2 & 0 & 0 \\ 0 & 0 & 0 & 3 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

since, eg.,

$$\begin{aligned} f(x^3) &= 3x^2 \\ &= 0 \cdot 1 + 0 \cdot x + 3 \cdot x^2 \\ &\quad + 0 \cdot x^3 + 0 \cdot x^4 \end{aligned}$$

basis  $H = \{1, x, x^2 - 1, x^3 - 3x, x^4 - 6x^2 + 3\}$

basis change matrices:

$$[\text{Identity}]_{H \rightarrow B} = \begin{matrix} 1 & x & x^2 - 1 & x^3 - 3x & x^4 - 6x^2 + 3 \\ 1 & 0 & -1 & 0 & 3 \\ x & 1 & 0 & -3 & 0 \\ x^2 & 0 & 1 & 0 & -6 \\ x^3 & 0 & 0 & 1 & 0 \\ x^4 & 0 & 0 & 0 & 1 \end{matrix}$$

$$[\text{Identity}]_{B \rightarrow H} = \begin{matrix} 1 & x & x^2 & x^3 & x^4 \\ 1 & 0 & 1 & 0 & 3 \\ x & 1 & 0 & 3 & 0 \\ x^2 - 1 & 0 & 1 & 0 & 6 \\ x^3 - 3x & 0 & 0 & 1 & 0 \\ x^4 - 6x^2 + 3 & 0 & 0 & 0 & 1 \end{matrix}$$

eg.,  $x^4 = 1 \cdot (x^4 - 6x^2 + 3) + 6 \cdot (x^2 - 1) + 3 \cdot 1$

**Observe:**  $[\text{Identity}]_{B \rightarrow H} = ([\text{Identity}]_{H \rightarrow B})^{-1}$

$$\text{idHtoB} = \begin{pmatrix} 1 & 0 & -1 & 0 & 3 \\ 0 & 1 & 0 & -3 & 0 \\ 0 & 0 & 1 & 0 & -6 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}; \text{idBtoH} = \begin{pmatrix} 1 & 0 & 1 & 0 & 3 \\ 0 & 1 & 0 & 3 & 0 \\ 0 & 0 & 1 & 0 & 6 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix};$$

`idHtoB.idBtoH // MatrixForm`

$$\text{MatrixForm} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$

$$[f]_H = [id]_{B \rightarrow H} [f]_B [id]_{H \rightarrow B} = [id]_{H \rightarrow B}^{-1} [f]_B [id]_{H \rightarrow B}$$

$$f_B = \begin{pmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix};$$

idBtoH.fB.idHtoB // MatrixForm

$$= \begin{pmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

for example,

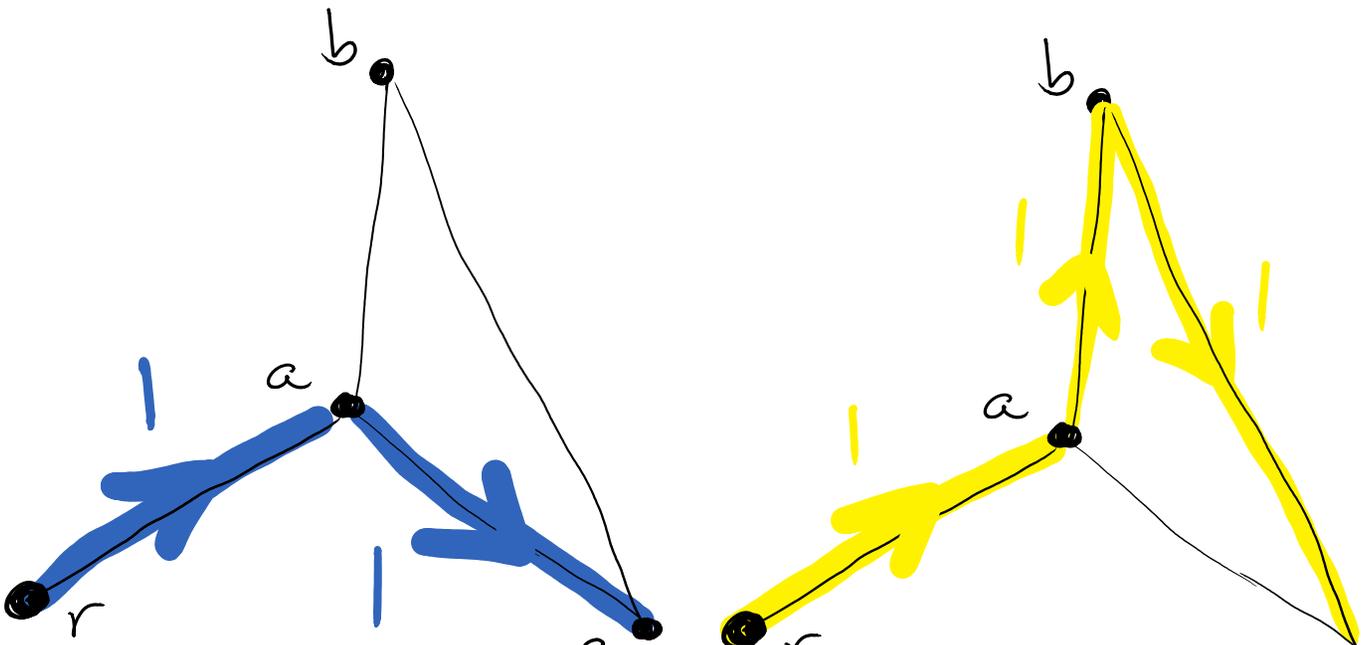
$$\frac{d}{dx}(x^4 - 6x^2 + 3) = 4x^3 - 12x = 4 \cdot (x^3 - 3x)$$

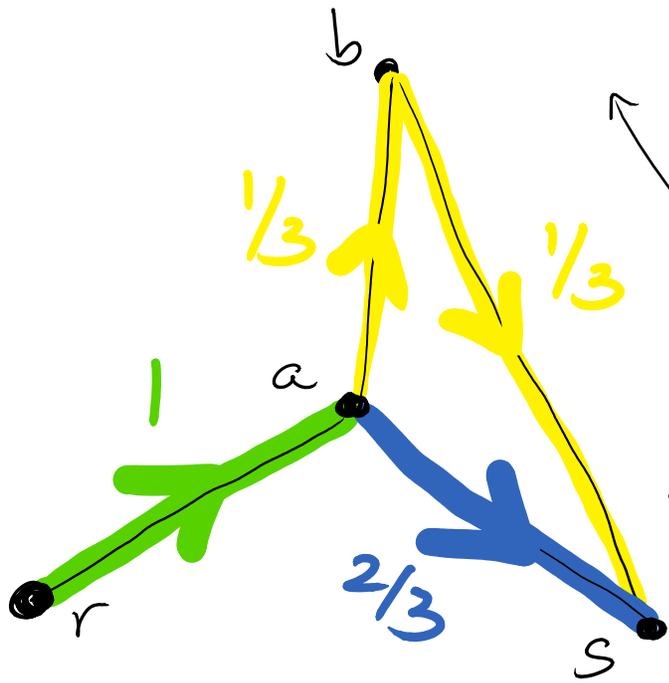
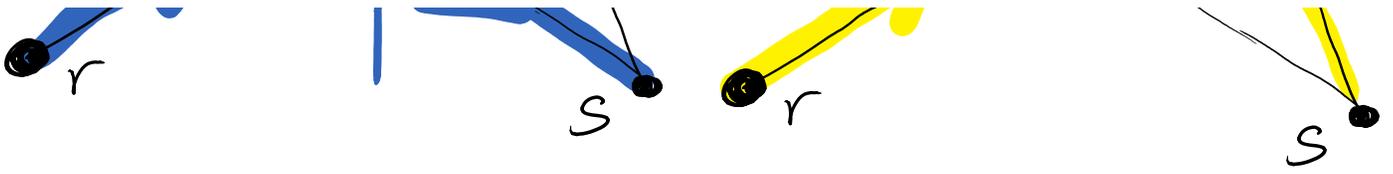
Note: Any nonsingular matrix  $A$  can be thought of as a basis change.  $A^{-1}$  changes back.

$$A \begin{pmatrix} \text{linear trans. in std. basis} \end{pmatrix} A^{-1} = \begin{pmatrix} \text{same linear trans. in the new basis} \end{pmatrix}$$

## RANK-NULLITY THEOREM GRAPH FLOWS

### EXAMPLE: FLOWS IN A GRAPH





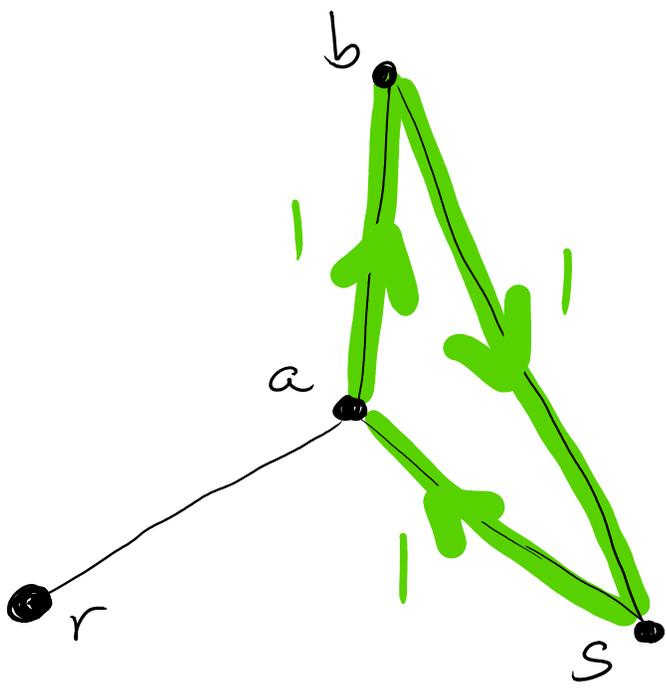
4 edges  $\Rightarrow$  flow is a vector in  $\mathbb{R}^4$

- $(r,a)$   $(a,s)$   $(b,a)$   $(b,s)$
- $(1, 1, 0, 0)$
- $(1, 0, -1, 1)$
- $(1, 2/3, -1/3, 1/3)$

unit  $r$ - $s$  flows form a 1D affine subspace of  $\mathbb{R}^4$   
source sink

generated by cycle

$$(0, -1, -1, 1)$$



More generally:  
 graph  $G = (V, E)$

n vertices m edges

Define the incidence matrix:

$$E_G = \begin{matrix} & & \begin{matrix} (r,a) & (a,s) & (b,a) & (b,s) \end{matrix} \\ \begin{matrix} r \\ a \\ b \\ s \end{matrix} & \begin{pmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & -1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & -1 & 0 & -1 \end{pmatrix} \end{matrix}$$

$\nearrow$  n rows

$\uparrow$  m columns

- A flow vector  $f$  is balanced everywhere if for every vertex, the total entering that vertex is 0.  
Equivalently,  $f \in N(E_G)$ .
- Vertex  $r$  is connected to  $s \iff e_r - e_s \in R(E_G)$ .

Problems: For a general graph  $G$ ,

- ① What is  $\dim N(E_G)$ ?  
... a basis for  $N(E_G)$ ?
- ② What is  $\dim R(E_G)$ ?  
... a basis?

Why care?

- Closely related to connectivity problems on  $G$
- Problems involving flows are everywhere, e.g., electricity, routing (oil, internet, ...)

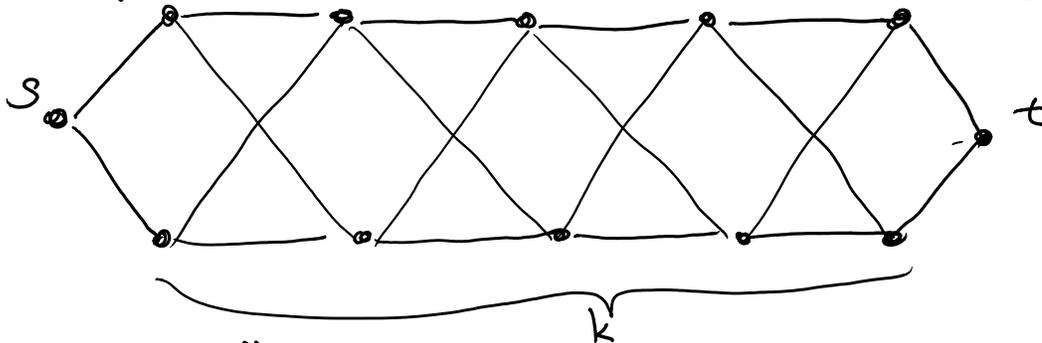
But there are infinitely many flows!

Even if we want to optimize a nonlinear cost

function, a basis for the space lets us use calculus, reduces complexity.

eg. energy dissipated by electrical flows =  $\sum_{\text{edges } e} (\text{resistance of } e) \cdot (\text{flow through } e)^2$

Example: Graph flows and connectivity



exponentially many left-right paths from s to t  
infinitely many flows  
⇒ we need a simple basis

To solve these problems, we need one more tool:

## RANK-NULLITY THEOREM

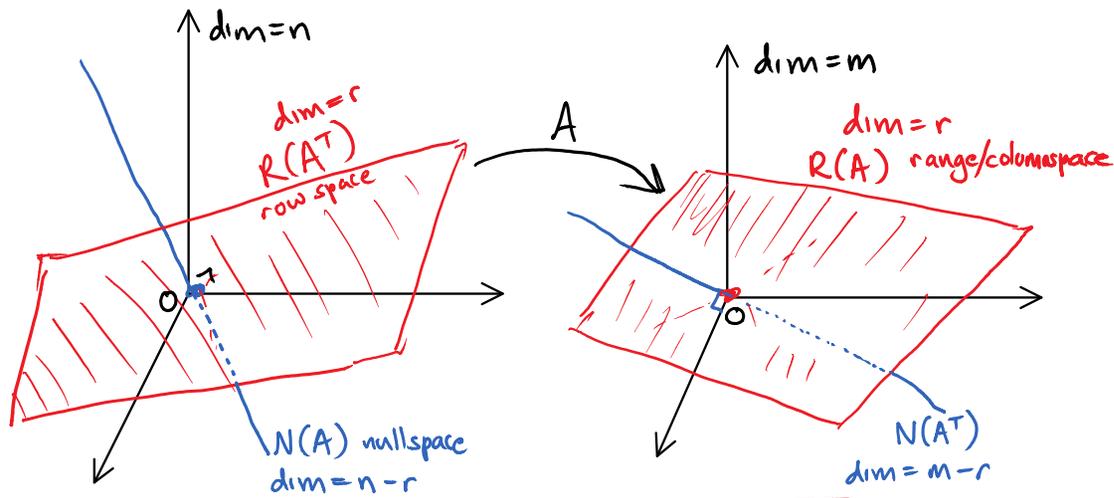
Definition: The **rank** of a matrix  $A$  is  
 $\text{rank}(A) = \dim R(A)$ ,  
the dimension of the range.

### Rank-Nullity Theorem:

Let  $A$  be an  $m \times n$  matrix. Then

- $\dim R(A^T) = \dim R(A)$
- $\dim N(A) = n - \dim R(A)$
- $\dim N(A^T) = m - \dim R(A)$ .

Intuition:



$$\dim R(A^T) = \dim R(A)$$

$$\dim N(A) + \dim R(A^T) = \text{total dimension } n$$

$$\dim R(A) + \dim N(A^T) = \text{total dimension } m$$

Corollary:  $A$  is invertible  $\Leftrightarrow m = n = \text{rank}(A)$ .  
"full rank"

Example:

Problem: Give a basis for  $\{ \vec{x} \in \mathbb{R}^n \mid x_1 + x_2 + \dots + x_n = 0 \}$ .  
 $V$

Answer:

$$V = N\left( \begin{pmatrix} 1 & 1 & \dots & 1 \end{pmatrix} \right)$$

"A"

$$\text{rank}(A) = 1$$

$$\Rightarrow \dim N(A) = n - \text{rank}(A) \quad [\text{Rank-Nullity}]$$

$$= n - 1$$

$\Rightarrow$  Any linearly independent set of  $n-1$  elements of  $V$  is a basis for  $V$ .

For example,

$\{ \vec{e}_1 - \vec{e}_n, \vec{e}_2 - \vec{e}_n, \vec{e}_3 - \vec{e}_n, \dots, \vec{e}_{n-1} - \vec{e}_n \}$  is a basis.  $\checkmark$

Proof of Rank-Nullity Theorem:

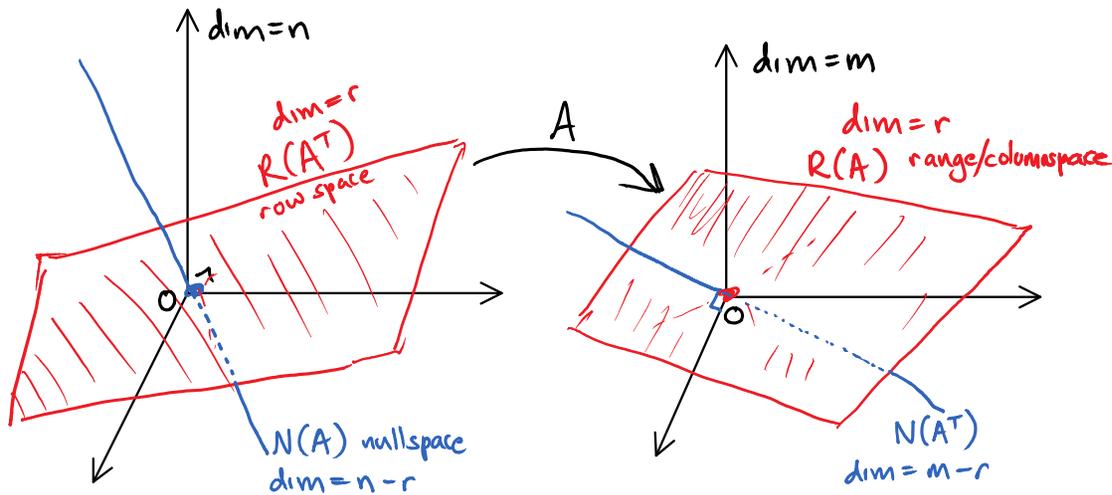


$$G''(u)$$

$$N(A) = N(u), \quad R(A^T) = R(u^T)$$

$N(A^T) = G^{-1}(N(u^T))$  have same dimension.

Rank-Nullity Thm.  $\square$



$$\dim R(A^T) = \dim R(A)$$

$$\dim N(A) + \dim R(A^T) = \text{total dimension } n$$

$$\dim R(A) + \dim N(A^T) = \text{total dimension } m$$

## EXAMPLE: FLOWS IN A GRAPH (cont.)

Theorem: For any graph  $G$   $\begin{matrix} n \text{ vertices} \\ m \text{ edges} \end{matrix}$

$$(*) \quad \text{rank}({}^m E_G) = n - \# \text{ connected components of } G$$

Corollary:  $G$  is connected  $\Leftrightarrow \text{rank}(E_G) = n - 1$ .

Corollary:  $\dim N(E_G) = m - n + \# \text{ components}$ .  
 $\uparrow$   
 balanced flows

Proof: We will show

$\dim N(E_G^T) = \# \text{ connected components}$   
 The Rank-Nullity Theorem then implies (\*).

$$E_G^T = \begin{matrix} & \begin{matrix} u & v & w & & \dots & \end{matrix} & \begin{matrix} n \text{ vertices} \\ \end{matrix} \\ \begin{matrix} (u,v) \\ (u,w) \\ (v,w) \\ \vdots \\ m \text{ edges} \end{matrix} & \begin{pmatrix} 1 & -1 & 0 & 0 & \dots \\ 1 & 0 & -1 & 0 & \dots \\ 0 & 1 & -1 & 0 & \dots \\ \vdots & & & & \ddots \end{pmatrix} \end{matrix}$$

For  $x \in \mathbb{R}^n$  and a vertex  $v$ , let  $x_v =$  component of  $x$  in the  $v$  dimension  
 $y \in \mathbb{R}^m$ ,  $\leftarrow$  edge  $e$ ,  $y_e =$  component in  $e$  dim.  
 $x \in N(E_G^T)$

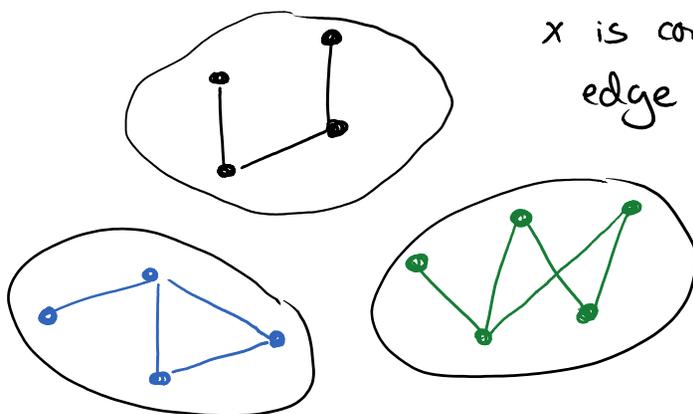
$$\Leftrightarrow E_G^T x = 0$$

$$\Leftrightarrow \text{for every edge } e = (u,v), \\ (E_G^T x)_e = 0 = x_u - x_v$$

$$\Leftrightarrow \text{for every edge } (u,v), \\ x_u = x_v$$

$x$  is constant across edges!

Here's  $G$ , with 3 connected components:



$x$  is constant across each edge  $\Leftrightarrow$  constant across each component

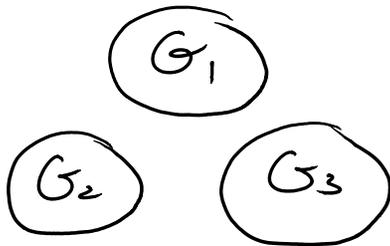
eg.,  $(1, 1, 1, 1, 2, 2, 2, 2, -1, -1, -1, -1, -1) \in N(E_G^T)$   
 $\Rightarrow \dim N(E_G^T) = \# \text{ connected components. } \checkmark \square$

Basis for  $N(E_G^T)$ :  $(1, 1, 1, 1, 0, 0, 0, 0, 0, 0, 0, 0, 0)$

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

Bases for  $N(E_G)$  and  $R(E_G)$ ?

If  $G$  splits as



$$\Rightarrow E_G = \begin{pmatrix} E_{G_1} & 0 & 0 \\ 0 & E_{G_2} & 0 \\ 0 & 0 & E_{G_3} \end{pmatrix}$$

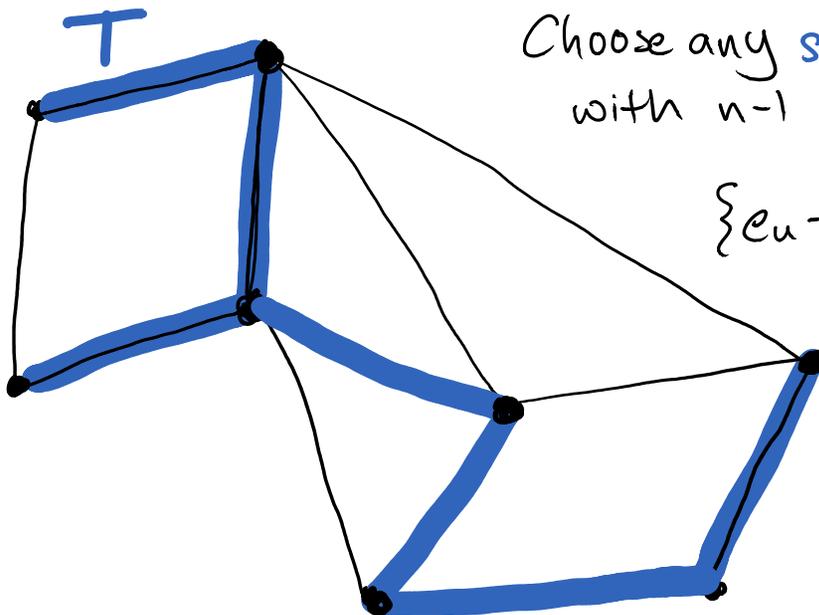
up to reordering rows & columns

$\Rightarrow$  We can combine the answers  $N(E_{G_i}), R(E_{G_i})$

Assume  $G$  is connected.

$$\dim N(E_G) = m - n + 1$$

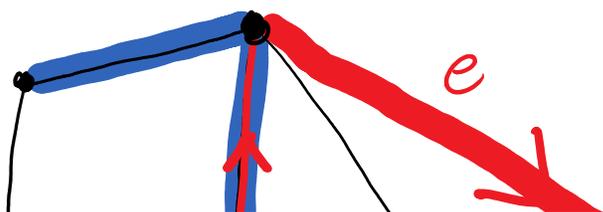
$$\dim R(E_G) = n - 1$$

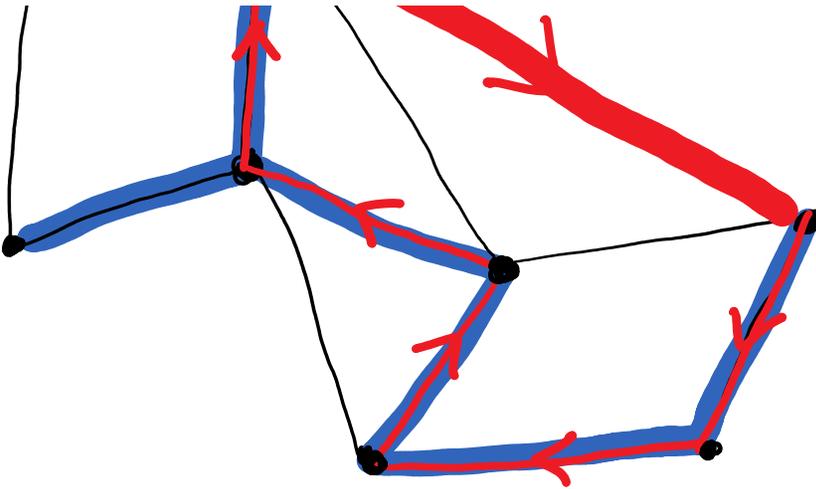


Choose any **spanning tree**  $T$ ,  
with  $n-1$  edges

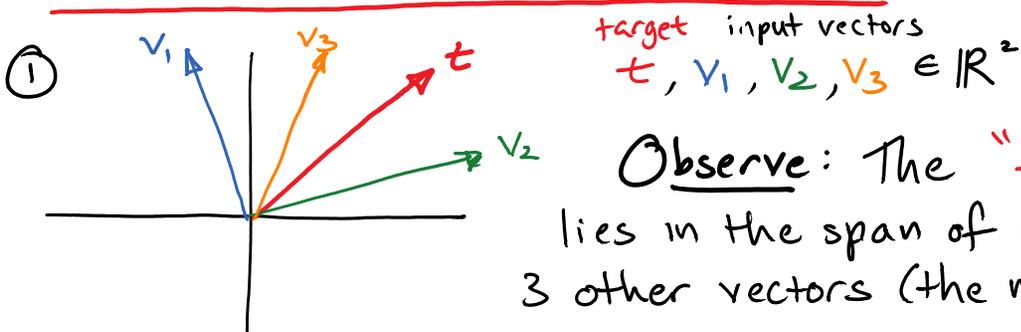
$\{e_u - e_v \mid (u, v) \in T\}$   
is linearly indep.,  
hence a basis  
for  $R(E_G)$

For any edge  $e \notin T$ , the cycle through  $T$  and  $e$   
is a balanced flow, and these cycles are lin. ind.  
 $m - n + 1$  cycles  $\rightarrow$  a basis for  $N(E_G)$ .

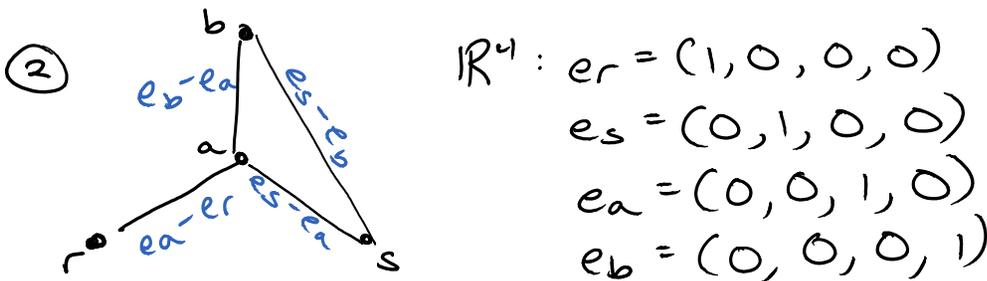




## EXAMPLE: "SPAN PROGRAMS"



The pattern of which subsets of input vectors span the target  $\rightarrow$  a function's truth table (majority).  
 The vectors form a "span program."

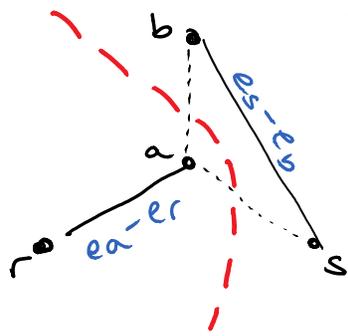


target  $e_s - e_r = (-1, 1, 0, 0)$   
 $= (e_a - e_r) + (e_b - e_a) + (e_s - e_b)$



Any path from  $r$  to  $s$  gives a way of spanning the target.

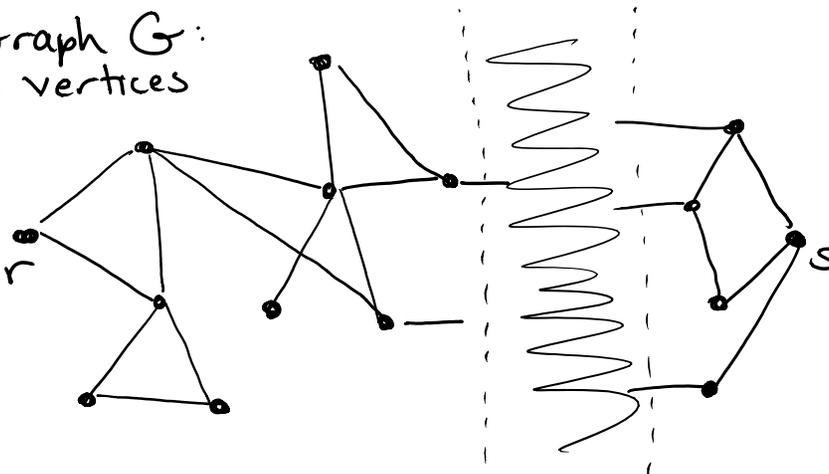
But if we cut the graph,



target  $e_s - e_r \notin \text{Span} \begin{pmatrix} e_a - e_r \\ e_s - e_b \end{pmatrix}$

More generally:

Graph  $G$ :  
n vertices



Question: Is there a path from  $r$  to  $s$ ?

Vector space  $\mathbb{R}^n$

vertex  $v \leftrightarrow e_v = (0 \dots 1 \dots 0)$   
coordinate  $v$

target  $t = e_s - e_r$

edge  $(u,v) \leftrightarrow e_u - e_v$

target  $\in \text{Span}(\text{edge vectors}) \iff r$  is connected to  $s$  in  $G$

**"FACT"**: Span programs  $\leftrightarrow$  Quantum algorithms  
 (weird, but algebraically simple model)  $\leftrightarrow$  (physically natural, but complicated model)

The above span program gives the fastest, most space-efficient algorithm known for determining if  $r$  is connected

to s.