

Review of Vector Spaces and Matrix Algebra

Review of Linear Algebra

Definition 1. A vector space \mathbf{V} is a collection of objects, referred to as vectors, together with an operation of *vector addition* (which allows us to add two vectors together) and a scalar multiplication (which allows us to multiply a scalar times a vector).

Here are two examples:

Example 1. For example, $\mathbf{V} = \mathbb{R}^n = \{\mathbf{x} = (x_1, x_2, \dots, x_n) : x_j \in \mathbb{R} \text{ for } j = 1, \dots, n\}$. Here we define the vector addition and scalar multiplication as follows.

1. Given vectors $\mathbf{x} = (x_1, x_2, \dots, x_n)$ and $\mathbf{y} = (y_1, y_2, \dots, y_n)$ we define $\mathbf{x} + \mathbf{y}$ by

$$\mathbf{x} + \mathbf{y} = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n).$$

2. Given a scalar α and a vector $\mathbf{x} = (x_1, x_2, \dots, x_n)$ we define $\alpha\mathbf{x}$ by

$$\alpha\mathbf{x} = (\alpha x_1, \alpha x_2, \dots, \alpha x_n).$$

Example 2. The set of continuous functions on an interval $[a, b] = \{x \in \mathbb{R} : a \leq x \leq b\}$ which we denote by $C[a, b]$. We have learned in calculus that the sum of two continuous functions is a continuous function and a constant times a continuous function is a continuous function.

In order for a collection of vectors \mathbf{V} with an addition and scalar multiplication to be a vector space the following Axioms must be satisfied:

Vector Addition For every $\mathbf{x} = (x_1, x_2, \dots, x_n), \mathbf{y} = (y_1, y_2, \dots, y_n), \mathbf{z} = (z_1, z_2, \dots, z_n) \in \mathbf{V}$

1. (closure property) $\mathbf{x} + \mathbf{y} \in \mathbf{V}$.
2. (commutative property) $(\mathbf{x} + \mathbf{y}) = (\mathbf{y} + \mathbf{x})$.
3. (associative law) $(\mathbf{x} + \mathbf{y}) + \mathbf{z} = \mathbf{x} + (\mathbf{y} + \mathbf{z})$
4. (zero vector) There is a unique zero vector $\mathbf{0} \in \mathbf{V}$ satisfying $\mathbf{x} + \mathbf{0} = \mathbf{0} + \mathbf{x} = \mathbf{x}$.
5. (additive inverse) For every $\mathbf{x} \in \mathbf{V}$ there exists a vector $-\mathbf{x} \in \mathbf{V}$ satisfying $\mathbf{x} + (-\mathbf{x}) = (-\mathbf{x}) + \mathbf{x} = \mathbf{0}$.

Scalar Multiplication For every $\mathbf{x} = (x_1, x_2, \dots, x_n), \mathbf{y} = (y_1, y_2, \dots, y_n) \in \mathbf{V}$ and scalars k, k_1 and k_2

1. (closure property) $k\mathbf{x} \in \mathbf{V}$.
2. (distributive law 1) $k(\mathbf{x} + \mathbf{y}) = (k\mathbf{y} + k\mathbf{x})$.
3. (distributive law 2) $(k_1 + k_2)\mathbf{x} = k_1\mathbf{x} + k_2\mathbf{x}$.
4. (distributive law 3) $k_1(k_2\mathbf{x}) = (k_1k_2)\mathbf{x}$.

5. (multiplicative identity) $1\mathbf{x} = \mathbf{x}$.

Definition 2. 1. A subset \mathbf{W} of a vector space \mathbf{V} (denoted $\mathbf{W} \subset \mathbf{V}$) is called a *subspace* if it is closed under vector addition and scalar multiplication.

2. A collection of vectors $\{\mathbf{x}_j\}_{j=1}^n$ in a vector space \mathbf{V} is said to be *Linearly Independent* if the only constants $\{k_j\}_{j=1}^n$ satisfying $k_1\mathbf{x}_1 + k_2\mathbf{x}_2 + \cdots + k_n\mathbf{x}_n = \mathbf{0}$ are $k_1 = k_2 = \cdots = k_n = 0$. If a set of vectors is not linearly independent then we say it is *Linearly Dependent*.

3. A collection of linearly independent vectors $\{\mathbf{x}_j\}_{j=1}^n$ in a vector space \mathbf{V} is said to be *Basis* for the vector space if every $\mathbf{x} \in \mathbf{V}$ can be written as a linear combination of the vectors $\{\mathbf{x}_j\}_{j=1}^n$, i.e., given $\mathbf{x} \in \mathbf{V}$ there are constants $\{c_j\}_{j=1}^n$ so that $\mathbf{x} = \sum_{j=1}^n c_j \mathbf{x}_j$.

4. The number of vectors in a basis is called the *Dimension* of the vector space.

Example 3. A basis (called the standard basis) for \mathbb{R}^n is

$$\mathbf{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \mathbf{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \dots, \mathbf{e}_n = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}.$$

Therefore the dimension of \mathbb{R}^n is n .

Example 4. The vector space $C[a, b]$ is infinite dimensional. On the other hand the vector space of polynomials of degree less than n , denoted by P_n , has dimension n .

The standard basis for P_n is $\{1, x, x^2, \dots, x^{n-1}\}$. In particular a polynomial of degree less than n has the form

$$p(x) = a_1x^{n-1} + a_2x^{n-2} + \cdots + a_{n-1}x + a_n.$$

Example 5. Sometimes determinants can be a useful way to test for linear independence. For example, if you have n vectors from \mathbb{R}^n you can form the $n \times n$ matrix with these vectors as the columns. The vectors are linearly independent if and only if the determinant is not zero. For example, consider the vectors

$$\begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}.$$

We compute the determinant of the matrix with these vectors as the columns. We find

$$\begin{vmatrix} 1 & 0 & -1 \\ -1 & 0 & 1 \\ 1 & 2 & 1 \end{vmatrix} = 0$$

so the vectors are linearly dependent. On the other hand for the vectors

$$\begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}.$$

We compute the determinant of the matrix with these vectors as the columns. We find

$$\begin{vmatrix} 1 & 1 & -1 \\ -1 & 0 & 1 \\ 1 & 2 & 1 \end{vmatrix} = 2$$

so these vectors are linearly independent.

Determinants can also be used to determine whether functions in $C^{(n-1)}(a, b)$ are linearly independent using the Wronskian. Let $f_1(x), f_2(x), \dots, f_n(x)$ be in $C^{(n-1)}(a, b)$. Define the Wronskian $W(f_1, \dots, f_n)$ by

$$W(f_1, \dots, f_n)(x) = \begin{vmatrix} f_1(x) & f_2(x) & \dots & f_n(x) \\ f_1'(x) & f_2'(x) & \dots & f_n'(x) \\ \vdots & \vdots & & \vdots \\ f_1^{(n-1)}(x) & f_2^{(n-1)}(x) & \dots & f_n^{(n-1)}(x) \end{vmatrix}$$

If there is a point $a \leq x_0 \leq b$ such that $W(f_1, \dots, f_n)(x_0) \neq 0$ then the functions are linearly independent.

Remark 1. Given a collection of linearly independent vectors $\{\mathbf{x}_j\}_{j=1}^\ell$ in a vector space \mathbf{V} we define the *Span*, \mathbf{S} , of $\{\mathbf{x}_j\}_{j=1}^\ell$ to be the collection of all linear combinations of the vectors, i.e.,

$$\mathbf{S} = \left\{ \sum_{j=1}^{\ell} c_j \mathbf{x}_j : \text{for all scalars } c_j, \ j = 1, \dots, \ell \right\}.$$

The span of a set of vectors is a subspace and we can say that a basis is a linearly independent spanning set.

Another important property of the vector space \mathbb{R}^n is that we can do geometry by introducing the so-called dot-product (or inner product). For $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$ we define $\mathbf{x} \cdot \mathbf{y} = \sum_{j=1}^n x_j y_j$. We will also often use the notation $\langle \mathbf{x}, \mathbf{y} \rangle$ for the inner product.

The inner product allows us to consider two very important things: the length of a vector and the angle between two vectors. In particular we define the *length of a vector* by

$$|\mathbf{x}| = \langle \mathbf{x}, \mathbf{x} \rangle^{1/2} = \left(\sum_{j=1}^n x_j^2 \right)^{1/2}.$$

Notice this is exactly the formula given by the distance formula in calculus.

Then given two vectors \mathbf{x} and \mathbf{y} we can consider the angle θ between the vectors and using the law of cosines we obtain a formula for $\cos(\theta)$ as

$$\cos(\theta) = \frac{\langle \mathbf{x}, \mathbf{y} \rangle}{|\mathbf{x}| |\mathbf{y}|}.$$

Changing the basis in a Vector Space

We have already seen the standard basis consisting of the standard unit vectors $\{e_j\}$ in \mathbb{R}^n . For example any vector $\mathbf{x} \in \mathbb{R}^3$ can be written as

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = x_1 e_1 + x_2 e_2 + x_3 e_3.$$

The numbers x_j are called the coordinates of the vector \mathbf{x} with respect to the standard basis. If we have some other basis $V = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ for \mathbb{R}^3 then the vector \mathbf{x} above can be written as a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$, i.e.,

$$\mathbf{x} = \alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + \alpha_3 \mathbf{v}_3$$

In this case we call $(\alpha_1, \alpha_2, \alpha_3)_V$ the coordinates of \mathbf{x} with respect to the basis V .

This idea of different coordinates for different basis can seem a bit confusing and to make matters worse we often want to change back and forth between different bases. If we are given a vector

$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \in \mathbb{R}^3$ without being given a basis then we assume it is the standard basis.

For example let us take a vector $\mathbf{x} \in \mathbb{R}^3$ and a basis \mathcal{B} for \mathbb{R}^3

$$\mathbf{x} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \quad \mathcal{B} = \left\{ \mathbf{v}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \mathbf{v}_3 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right\}.$$

Then we can write

$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = (-1) \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + (-1) \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + (3) \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \\ 3 \end{bmatrix}_{\mathcal{B}}.$$

So the coordinates of \mathbf{x} with respect to \mathcal{B} are $(-1, -1, 3)_{\mathcal{B}}$.

The general procedure for changing bases in \mathbb{R}^n is to find a so-called *transition matrix*. The idea goes like this. Suppose we have two bases

$$\mathcal{B}_1 = \{\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_n\} \quad \text{and} \quad \mathcal{B}_2 = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}.$$

When we write this we mean that the vectors \mathbf{w}_j and \mathbf{v}_j are vectors in \mathbb{R}^n and the entries in these vectors are with respect to the standard basis. We build the two $n \times n$ matrices \mathcal{A}_1 and \mathcal{A}_2 whose columns are the vectors in \mathcal{B}_1 and \mathcal{B}_2 , respectively.

$$\mathcal{A}_1 = [\mathbf{w}_1 \quad \mathbf{w}_2 \quad \dots \quad \mathbf{w}_n], \quad \mathcal{A}_2 = [\mathbf{v}_1 \quad \mathbf{v}_2 \quad \dots \quad \mathbf{v}_n].$$

Let \mathbf{x} be a vector in \mathbb{R}^n and denote the vector with coordinates corresponding to the basis \mathcal{B}_j by $\mathbf{x}_{\mathcal{B}_j}$. Then we have

$$\mathcal{A}_1 \mathbf{x}_{\mathcal{B}_1} = \mathbf{x} = \mathcal{A}_2 \mathbf{x}_{\mathcal{B}_2}$$

This implies

$$\mathbf{x}_{\mathcal{B}_1} = \mathbf{x} = \mathcal{A}_1^{-1} \mathcal{A}_2 \mathbf{x}_{\mathcal{B}_2}$$

So we have a formula for the transition matrix from \mathcal{B}_2 to \mathcal{B}_1

$$\mathbf{x}_{\mathcal{B}_1} = \mathcal{S}_{21} \mathbf{x}_{\mathcal{B}_2}, \quad \mathcal{S}_{21} = \mathcal{A}_1^{-1} \mathcal{A}_2.$$

Similarly we have the transition matrix from \mathcal{B}_1 to \mathcal{B}_2

$$\mathbf{x}_{\mathcal{B}_2} = \mathcal{S}_{12} \mathbf{x}_{\mathcal{B}_1}, \quad \mathcal{S}_{12} = \mathcal{A}_2^{-1} \mathcal{A}_1.$$

Example 6. Consider the bases for \mathbb{R}^3

$$\mathcal{B}_1 = \left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right\}, \quad \mathcal{B}_2 = \left\{ \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} \right\}.$$

To find the transition matrices from \mathcal{B}_1 to \mathcal{B}_2 and from \mathcal{B}_2 to \mathcal{B}_1 we first set

$$\mathcal{A}_1 = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}, \quad \mathcal{A}_2 = \begin{bmatrix} 1 & 1 & 2 \\ 1 & -1 & 0 \\ -1 & 0 & 0 \end{bmatrix}$$

In order to compute the transition matrix \mathcal{S}_{12} from \mathcal{B}_1 to \mathcal{B}_2 we need to compute the inverse of \mathcal{A}_2 .

We get

$$\mathcal{A}_2^{-1} = \begin{bmatrix} 0 & 0 & -1 \\ 0 & -1 & -1 \\ 1/2 & 1/2 & 1 \end{bmatrix}$$

and we have

$$\mathcal{S}_{12} = \mathcal{A}_2^{-1} \mathcal{A}_1 = \begin{bmatrix} 0 & 0 & -1 \\ 0 & -1 & -1 \\ 1/2 & 1/2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} = \begin{bmatrix} -1 & 0 & 0 \\ -2 & -1 & 0 \\ 2 & 1 & 1/2 \end{bmatrix}.$$

We also have $\mathcal{S}_{21} = \mathcal{S}_{12}^{-1}$ from \mathcal{B}_2 to \mathcal{B}_1 given by

$$\mathcal{S}_{21} = \begin{bmatrix} -1 & 0 & 0 \\ 2 & -1 & 0 \\ 0 & 2 & 2 \end{bmatrix}.$$

As an example let us take a vector represented in the basis \mathcal{B}_1 and find its coordinates with respect to \mathcal{B}_2 a:

$$\mathbf{x}_{\mathcal{B}_1} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}_{s\mathcal{B}_1} \Rightarrow \mathbf{x}_{\mathcal{B}_2} = \mathcal{S}_{12} \mathbf{x}_{\mathcal{B}_1} = \begin{bmatrix} -1 & 0 & 0 \\ -2 & -1 & 0 \\ 2 & 1 & 1/2 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}_{s\mathcal{B}_1} = \begin{bmatrix} -1 \\ -4 \\ 11/2 \end{bmatrix}_{s\mathcal{B}_2}$$

To check that this is correct we can reduce both vectors to the coordinates with respect to the standard basis.

$$\begin{aligned} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}_{s\mathcal{B}_1} &= (1) \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + (2) \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + (3) \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 6 \\ 3 \\ 1 \end{bmatrix} \\ \begin{bmatrix} -1 \\ -4 \\ 11/2 \end{bmatrix}_{s\mathcal{B}_2} &= (-1) \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} + (-4) \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} + (11/2) \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 6 \\ 3 \\ 1 \end{bmatrix} \end{aligned}$$

Row and Column Space and Rank of a Matrix

Using the definition of matrix multiplication and equality of matrices we can write a system of equations in the form:

$$\mathbf{A}\mathbf{X} = \mathbf{B}, \quad \text{where } \mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}, \quad \mathbf{X} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}.$$

In order to exploit this formulation of a linear system we will introduce several important tools that can be of use in practice and in a theoretical study.

Definition 3 (Rank of a Matrix). The rank of an $m \times n$ matrix \mathbf{A} is the number of linearly independent row vectors in \mathbf{A} .

Definition 4 (Nullity of a Matrix). The nullity of an $m \times n$ matrix \mathbf{A} is the dimension of the null space $N(\mathbf{A}) = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{A}\mathbf{x} = \mathbf{0}\}$.

Definition 5 (Row and Column Space). 1. The rows of \mathbf{A} which we denote by $\{\mathbf{A}_i\}_{i=1}^m$ span a subspace of \mathbb{R}^n called the *Row Space* of \mathbf{A} denoted by R_A .
2. The columns of \mathbf{A} which we denote by $\{\mathbf{A}^j\}_{j=1}^n$ span a subspace of \mathbb{R}^m called the *Column Space* of \mathbf{A} denoted by C_A .

We have the following result which is useful for finding the rank of a matrix.

If \mathbf{B} is a row-echelon form of \mathbf{A} , then

1. $\{\text{the row space of } \mathbf{A}\} = \{\text{the row space of } \mathbf{B}\}$.
2. The nonzero rows of \mathbf{B} form a basis for R_A .
3. $\text{Rank}(\mathbf{A}) = \text{the number of nonzero rows of } \mathbf{B}$.

The following are all the same

1. The rank of \mathbf{A} , i.e. number of linearly independent rows of \mathbf{A} .
2. The dimension of R_A , i.e. number of elements in a basis for R_A .
3. The number of linearly independent columns of \mathbf{A} .
4. The dimension of C_A .

A linear system $\mathbf{A}\mathbf{X} = \mathbf{B}$ is consistent if and only if the rank of \mathbf{A} is the same as the rank of the augmented matrix $(\mathbf{A}|\mathbf{B})$.

If a system is consistent and has infinitely many solutions then the solution will contain a number of arbitrary parameters. In particular for an $m \times n$ system if the rank of \mathbf{A} is r then the number of free parameters is $n - r$.

1. For an $m \times n$ matrix \mathbf{A} the system $\mathbf{A}\mathbf{x} = \mathbf{b}$ is consistent for every \mathbf{b} if and only if $C_A = \mathbb{R}^m$ and the system has at most one solution for every \mathbf{b} if and only if the columns of \mathbf{A} are linearly independent.
2. An $n \times n$ matrix is invertible (nonsingular) if and only if the columns of \mathbf{A} form a basis for \mathbb{R}^n .
3. For an $m \times n$ matrix \mathbf{A} we have

$$\text{Rank}(\mathbf{A}) + \dim(N(\mathbf{A})) = n,$$

i.e., the sum of the rank and the nullity is always n .

4. $\dim(C_A) = \dim(R_A)$.

How to Find Bases for Row, Column & Null Space of a Matrix

- I. **Null Space of \mathbf{A}** To find a basis for the $N(\mathbf{A})$ just solve $\mathbf{Ax} = \mathbf{0}$ as usual. The null space is never empty because $\mathbf{0} \in N(\mathbf{A})$. To solve this problem you write the augmented matrix $[\mathbf{A}|\mathbf{0}]$ and put this matrix in row echelon form. The number of free variables is the dimension of the $N(\mathbf{A})$. See the example in Section 3.2.

If for example you solve the system of equations and find the solution to be

$$\mathbf{x} = \begin{bmatrix} \alpha - \beta \\ -2\alpha + 3\beta \\ \alpha \\ \beta \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ 1 \\ 0 \end{bmatrix} \alpha + \begin{bmatrix} -1 \\ 3 \\ 0 \\ 1 \end{bmatrix} \beta.$$

Then a basis for the two dimensional null space is

$$\begin{bmatrix} 1 \\ -2 \\ 1 \\ 0 \end{bmatrix}, \quad \begin{bmatrix} -1 \\ 3 \\ 0 \\ 1 \end{bmatrix}.$$

- II. **Column and Row Space of \mathbf{A}** To find a basis for the column or row space you need to find the row echelon form \mathbf{U} of \mathbf{A} .
- (a) **Basis for Column Space** Find the columns in \mathbf{U} containing the pivots. These same columns of \mathbf{A} form a basis of the column space of \mathbf{A} .
 - (b) **Basis for Row Space** The nonzero rows of \mathbf{U} form a basis of the row space of \mathbf{A} .