

Unit I Vector Spaces

Outline

- definition and examples
- subspaces and more examples
- **three key concepts**
 - **linear combinations and span**
 - **linear independence**
 - **bases and dimension**
- sums and direct sums of vector spaces

Vector spaces

- need two mathematical objects....
- set V of things called **vectors** $u, v, w \dots \in V$
- set F of numbers called **scalars** $k, l, m \dots \in F$
 - a **real** vector space uses real scalars \mathbb{R}
 - a **complex** vector space uses complex scalars \mathbb{C}
 - you may occasionally see **binary** vector spaces for which scalars can be $\{0, 1\}$
- most (but not all) of the work here will involve real vector spaces

Vector space definition

- V is a **vector space over** F if useful algebraic operations are defined which satisfy various rules
 - the operations are modelled on the customary ones for operating with vectors in Euclidean space
 - the rules are abstracted from observations about useful properties for vectors in Euclidean space
 - the rules are reduced to a (minimal) set of axioms which are required to model the behaviour of vectors in Euclidean space
- **the vectors in V can be ANY mathematical objects that provide a convenient and useful structure so don't get too caught up in the geometric motivation**

Vector addition axioms

For any $u, v \in V$ the **vector sum** $u+v$ is defined and satisfies for all $u, v, w \in V$:

1. $u+v \in V$ [closure]
2. $u+v = v+u$ [commutative]
3. $u+(v+w) = (u+v)+w$ [associative]
4. there is an additive identity $0 \in V$ so that $u+0 = u$ [zero vector]
5. there is a vector $-u \in V$ so that $u+(-u) = 0$ [additive inverse]

Scalar multiplication axioms

For any $u \in V$ and $k \in F$ the scalar multiple ku is defined and satisfies for all $u, v \in V$ and $k, l \in F$:

6. $ku \in V$ [closure]
7. $k(u+v) = ku+kv$ [vector sum distributive]
8. $(k+l)u = ku+lu$ [scalar sum distributive]
9. $k(lu) = (kl)u$ [scalar multiplication associative]
10. $1u = u$ [an odd one but necessary to connect the two operations]

Re-cap

- A **vector space** involves
 - a set of vectors V
 - a vector sum to make new vectors ($u+v$)
 - a set of scalars F
 - a scalar multiple to make new vectors (kv)
 - various rules which are necessary if we want these operations to behave like vectors in Euclidean space
- as always the rules are reduced to a minimal set of axioms (**memorize them***)
 - Hint: pay particular attention to red stuff

Example: zero vector space

- any vector space has to have at least one vector, i.e. the zero vector [see axiom 4]
- the smallest vector space is the **zero space** $\{0\}$
- $0+0 = 0$

Example: Euclidean spaces

- F^n = the set of all n -tuples of elements in F
- real space R^n , complex space C^n
- vector space operations are defined as usual coordinate-wise:
 - $(a_1, a_2, \dots, a_n) + (b_1, b_2, \dots, b_n) = (a_1+b_1, a_2+b_2, \dots, a_n+b_n)$
 - $k(a_1, a_2, \dots, a_n) = (ka_1, ka_2, \dots, ka_n)$
- the zero vector is $(0, 0, \dots, 0)$
- the additive inverse $-(a_1, a_2, \dots, a_n) = (-a_1, -a_2, \dots, -a_n)$
- notation conventions sometimes convenient
 - $u = (u_1, u_2, \dots, u_n)$ etc
 - lists of u vectors can be written with superscripts u^1, u^2 etc if necessary

Example: Polynomial spaces

- general polynomial space is $P(t)$ = the set of all polynomials $p(t) = a_0 + a_1t + a_2t^2 + \dots + a_kt^k$ with coefficients $a_i \in F$, any degree k
- vector space operations:
 - $p(t) + q(t)$ is the polynomial defined by adding all the terms in both $p(t)$ and $q(t)$
 - $kp(t)$ is the polynomial defined by multiplying each term of $p(t)$ by k
- zero vector is the polynomial with no terms at all
- the additive inverse of $p(t)$ is the polynomial with all the terms of $p(t)$ given opposite sign

Example: A binary vector space

- V is the collection of all subsets of a given set
- sum of two subsets E_1 and E_2 is the symmetric difference:

$$E_1 + E_2 = (E_1 \cup E_2) - (E_1 \cap E_2)$$
- scalar multiples (there are only two scalars) of E are defined by
 - $1E = E$ and $0E = \emptyset$
- zero vector is \emptyset
- $-E = E$, i.e. its own additive inverse

$$E + (-E) = E + E = (E \cup E) - (E \cap E) = E - E = \emptyset$$

Example: Matrices

- $M_{m,n}$ = the space of all $m \times n$ matrices (arrays of scalar entries, with m rows and n columns)

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

- this matrix is often written in simple notation as $A = (a_{ij})$
- matrix sum and scalar multiple are defined component-wise:

$$A+B = (a_{ij}) + (b_{ij}) = (a_{ij} + b_{ij})$$

$$kA = k(a_{ij}) = (ka_{ij})$$
- zero matrix $0 = (0)$
- additive inverse of (a_{ij}) is $(-a_{ij})$

Example: Function spaces

- $X = \text{any set}, V = \{f: X \rightarrow F\}$, i.e. set of all scalar-valued functions on X
- vector space operations:
 - $f + g$ is the function defined by adding point-wise:
 $(f+g)(x) = f(x) + g(x)$
 - kf is the function defined by scalar multiplying pointwise:
 $(kf)(x) = kf(x)$
- zero vector is the function which is identically zero:
 $f(x) = 0$ all x
- the additive inverse of $f(x)$ is the function $-f$ defined by defined by $(-f)(x) = -f(x)$
- X is typically an open interval (a,b) , a closed interval $[a,b]$, or an infinite interval $(-\infty, \infty)$

Some simple results

- the sum $u_1 + u_2 + \dots + u_m$ is unambiguous without parentheses
- the zero vector is unique
- the additive inverse $-u$ of u is unique
- if $u+w = v+w$ then $u = v$ [cancellation law]
- subtraction of vectors can be defined by
 $u-v = u+(-v)$

Some more simple results

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

And some more simple results

- $ku = \mathbf{0}$ implies $k = 0$ or $u = \mathbf{0}$
 - $ku = \mathbf{0}$ and $k \neq 0$ then
 - $u = 1u = (k^{-1}k)u = k^{-1}(ku) = k^{-1}(\mathbf{0}) = \mathbf{0}$
- $(-k)u = -ku = k(-u)$
 - $\mathbf{0} = k\mathbf{0} = k(-u+u) = k(-u) + ku$
 - so $k(-u) = -ku$ [why?]
 - Also $\mathbf{0} = 0u = (k - k)u = ku + (-k)u$
 - so $(-k)u = -ku$ [why?]

Non-examples: NOT a vector space

- $V = \{(a,b) \in \mathbb{R}^2 \text{ so that } \dots\}$
- $(a,b) + (c,d) = (a+c,b+d)$ & $k(a,b) = (ka,b)$
 $[0(a,b) = (0,b) \neq \mathbf{0}$ in general]
 - $(a,b) + (c,d) = (a,b)$ & $k(a,b) = (ka, kb)$
 $[(a,b)+(c,d) = (a,b) \neq (c,d) + (a,b)$ in general]
 - $(a,b) + (c,d) = (a+c,b+d)$ & $k(a,b) = (k^2a, k^2b)$
 $[(r+s)(a,b) = ((r+s)^2a, (r+s)^2b) \neq (r^2a, r^2b) + (s^2a, s^2b) = r(a,b)+s(a,b)$ in general]
 - $(a,b)+(c,d) = (a+c,b+d)$ & $k(a,b) = (ka,0)$
[ALL axioms ok EXCEPT the weird one #10:
 $1(a,b) = (1a,0) = (a,0) \neq (a,b)$ in general]

Subspaces

- a subset $W \subset V$ is a **subspace** of V if it is a vector space with the operations inherited from V
- handy notation $W \subset V$ (not in text)
- to confirm W is a subspace you only need to check that:
 - $0 \in W$ [or just non-empty]
 - $u, v \in W$ implies $u+v \in W$ [closed under vector sums]
 - $u \in W, k \in F$ implies $ku \in W$ [closed under scalar multiples]
- all the other axioms are automatic by virtue of being inherited from V
- $\{0\}$ and V are ss of any V
- I use 'ss' for subspace and 'vs' for vector space

Examples: Euclidean subspaces

- subspaces of Euclidean space \mathbb{R}^3 [any ss must include the origin]:
 - the origin $\{0\}$
 - a line through the origin
 - a plane through to origin
 - all of \mathbb{R}^3
- subspaces of Euclidean space \mathbb{R}^n
 - the origin $\{0\}$
 -
 - hyperplane** $W = \{w \in \mathbb{R}^n \mid \sum a_i w_i = 0\}$
 - all of \mathbb{R}^n

How to check if W is a subspace

- in unit V [when we've learned about inner products and orthogonality] we'll learn simple ways to derive and manipulate equations of lines and (hyper)planes in \mathbb{R}^3 (and \mathbb{R}^n)
- for now we can check that these are subspaces
- to re-iterate we need to check two things to show that a non-empty $W < V$:
 - If $u, v \in W$ then so is $u+v$.
 - If $u \in W$ then so is ku for any scalar k .
- this is done by ...
 - examining the rule which defines the vectors in W and
 - checking if it is satisfied in 1 & 2 above

Check: Hyperplane is a subspace of \mathbb{R}^n

If $u, v \in H$ then $\sum a_i u_i = \sum a_i v_i = 0$.

- We need to check $u+v \in H$? See if $u+v$ satisfies the equation for H....
- We also need to check $ku \in H$? See if ku satisfies the H equation....
- We should also check that H has at least one vector, e.g. the zero vector.

Conclusion: $H < \mathbb{R}^n$

- the RHS in the H equation has to be zero or neither closure check works
- only hyperplanes passing through the origin are ss of \mathbb{R}^n

Matrix transpose A^T

- the **transpose** of an $m \times n$ matrix $A = (a_{ij})$ is $A^T = (a_{ji})$
- example

$$A = \begin{bmatrix} -1 & 3 & -4 & 2 \\ 2 & 0 & -1 & -2 \end{bmatrix} \quad A^T = \begin{bmatrix} -1 & 2 \\ 3 & 0 \\ -4 & -1 \\ 2 & -2 \end{bmatrix}$$
- A is **symmetric** if $A = A^T$ and **anti-symmetric** $A = -A^T$
- these types of matrices must be square, e.g.

$$A = \begin{bmatrix} -1 & 3 & -4 \\ 3 & 0 & -1 \\ -4 & -1 & 6 \end{bmatrix} = A^T \quad A = \begin{bmatrix} 0 & 3 & -4 \\ -3 & 0 & -1 \\ 4 & 1 & 0 \end{bmatrix} = -A^T$$

Examples: subspaces of $M_{m,n}$

- the symmetric matrices form a subspace of $M_{n,n}$
 - A, B symmetric then $(A+B)^T = A^T + B^T = A + B$ so $A+B$ is symmetric
 - A symmetric then $(kA)^T = (ka_{ij})^T = (ka_{ji}) = kA$ so kA is symmetric
- similarly the anti-symmetric matrices form a subspace of $M_{n,n}$
- another ss of $M_{m,n}$: $m \times n$ matrices for which $a_{11} = 0$

Examples: polynomial subspaces

- P_n = the set of all polynomials of degree n or less (i.e. n is the maximum degree):

$$p(t) = a_0 + a_1 t + a_2 t^2 + \dots + a_n t^n \text{ (fixed } n)$$
- $P_n(t) < P(t)$
- we have a chain of polynomial subspaces:

$$P_0(t) < P_1(t) < P_2(t) < \dots < P_n(t) < \dots < P(t)$$
- each ss is a ss of any ss higher in the chain
- note that P_0 is 'indistinguishable' from \mathbb{R}
- another ss of $P(t)$: all polynomials with even degree

Examples: function subspaces

- the vs of real-valued functions X to \mathbb{R} is written $F(X, \mathbb{R})$
- the sets of *even* functions f so that $f(-x) = f(x)$ and the *odd* functions f so that $f(-x) = -f(x)$ are ss
- the set of *bounded* functions f so that $|f(x)| \leq M$ (some real number M) is a subspace of $F(X, \mathbb{R})$
- other important subspaces of $F(X, \mathbb{R})$:
 - the *continuous* functions $C^0(X, \mathbb{R})$
 - functions with continuous first derivative $C^1(X, \mathbb{R})$
 - ...
 - functions with continuous m th derivative $C^m(X, \mathbb{R})$
 - infinitely differentiable functions $C^\infty(X, \mathbb{R})$
- we have a chain of real-valued real function ss:

$$P_n < C^\infty < \dots < C^m < \dots < C^1 < C^0 < F(\mathbb{R}, \mathbb{R})$$

Non-examples: Euclidean space

Subsets of \mathbb{R}^3 which are NOT subspaces:

- $W = \{v \in \mathbb{R}^3 \mid v_1 \geq 0\}$
- $W = \{v \in \mathbb{R}^3 \mid v_1 + v_2 + v_3 = 1\}$
[a plane not through the origin]
- $W = \{v \in \mathbb{R}^3 \mid v_i \text{ is rational}\}$

Non-examples: function space

Subsets of $F(\mathbb{R}, \mathbb{R})$ which are NOT subspaces:

- $W = \{f : f(7) = 2 + f(1)\}$
- $W = \{f : f(x) \geq 0\}$

REMEDIAL DIGRESSION: complex numbers

- the set of complex numbers is \mathbb{C} :
 $\{z = x + iy, x, y \in \mathbb{R}\}$ with $i^2 = -1$
- $x = \text{Re}(z)$ is the *real part* and $y = \text{Im}(z)$ is the *imaginary part* of z
- two concepts:
 - the complex *conjugate* of z is $\bar{z} = x - iy$
 - the *modulus* of z is $|z| = \sqrt{x^2 + y^2}$
- ...related by $z\bar{z} = (x + iy)(x - iy) = x^2 + y^2 = |z|^2$
- if these are hazy study the examples in sec 1.7 carefully [review the stuff anyway]

Complex Euclidean space \mathbb{C}^n

- the set of n -tuples with complex entries is a vector space \mathbb{C}^n over \mathbb{R}
- \mathbb{C}^n is also a vs over \mathbb{C}
- what's the difference?
- \mathbb{R}^n is a subspace of \mathbb{C}^n considered to be a vs over \mathbb{R} , but...
- ... \mathbb{R}^n is NOT a subspace of \mathbb{C}^n over \mathbb{C} , because ku can have complex entries with $k \in \mathbb{C}$ & $u \in \mathbb{R}^n$, so ku would not be in \mathbb{R}^n in general

Example: subspaces of the binary vs

- let V be the binary vector space defined on the collection of subsets of the set $\{1, 2, 3, 4\}$
- let $W = \{\emptyset, 123, 124, 34\}$, where 123 is a short notation meaning the set $\{1, 2, 3\}$ etc.
- is W a ss of V ?
- it's trivially closed under scalar multiples
- check that W is closed under vector sums:

$$123 + 124 = 34 \in W$$

$$123 + 34 = 124 \in W$$

$$124 + 34 = 123 \in W$$

$$123 + 124 + 34 = \emptyset \in W$$

Motivational address

- is R a subspace of R^3 ?
- geometrically the x -axis is a line in Euclidean space, or...
- ...it is a line (i.e. R) without reference to its being part of Euclidean space
- in this obvious sense R is a subspace of R^3
- R can be considered the 'same' as the true ss:
 $W = \{(x,y,z) \in R^3 : y = z = 0\}$
i.e. all points in R^3 of the form $(a,0,0)$, $a \in R$
- this is a subtle but important distinction

More motivational address

- we will develop concepts that make precise the meaning of 'sameness' for vs ... **isomorphism**
- in this sense any '3-dimensional' vs will be the 'same' as R^3
- this is why all the vs examples we've looked at seem to be variations on a theme (except binary)
- we have no precise meaning for the concept of **dimension** yet either, only intuition
- also, if all n -dimensional vs are really the 'same' why do we develop all the different examples?

... and more

- vectors in R^3 can be considered as entities v motivated by the geometric approach, or...
 - ... choose a reference frame, e.g. unit vectors
 $i = (1,0,0)$ $j = (0,1,0)$ $k = (0,0,1)$
- and express any vector $v \in R^3$ in terms of these:
- $$v = v_1i + v_2j + v_3k = (v_1, v_2, v_3)$$
- these are the coordinates of v with respect to the standard unit vectors
 - if we choose different unit vectors we get different coordinates for the same vector v [e.g. frame of reference in physics], but....

...and even more

- ...no matter how we do this we'll always need exactly the same number of unit vectors
- this number of coordinates required defines the dimension of R^3
- the same concept can be used to define the dimension of a general vs a **basis**
- in the R^3 example we had to be careful to choose a special set of vectors to define the coordinate axes
- for instance $(1,0,0)$, $(0,1,0)$ & $(1,1,0)$ wouldn't work because $(1,1,0) = (1,0,0) + (0,1,0)$
- the concept of **linear independence** handles this problem in the case of a general vs

We need some more general vs concepts

- sameness, dimension, linear independence & basis
- now the other question: if all n -dimensional vs are really the 'same' why do we develop all the different examples?
- the answer is central to the problem-solving utility of linear algebra in applications:
...because the powerful methods familiar from R^3 can be applied to study and analyse problems involving a wide variety of different entities (i.e. different types of vectors)

Linear combinations

- V is a vs over F
- choose some vectors $\{u_1, u_2, \dots, u_r\}$
- for any scalars k_1, k_2, \dots, k_r we can evaluate
 $w = k_1u_1 + k_2u_2 + \dots + k_ru_r$
and it's guaranteed to be a vector in V too (why?)
- w is called a **linear combination** (lc) of u_1, u_2, \dots, u_r

Examples: linear combinations

- in \mathbb{R}^4 the vector $(-1, 1, 6, 11)$ is a lc of the vectors $(1, 2, 0, 4)$ & $(1, 1, -2, -1)$...
- in $P_3(t)$ the polynomial $p(t) = 6 + 3t^2 - 4t^3$ is a lc of the polynomials $p_0(t) = 1$, $p_1(t) = t$, $p_2(t) = t^2$, $p_3(t) = t^3$...

REMEDIAL DIGRESSION: solving systems

You should be able to solve the system:

$$\begin{aligned} x + 2y &= 1 \\ -2x - 3y + z &= 4 \\ 5x &+ 3z = -3 \end{aligned}$$

Example: linear combinations

Express the vector $t^2 + 4t - 3 \in P_2$ as a lc of the vectors: $\{t^2 - 2t + 5, 2t^2 - 3t, t + 3\}$ [two solution approaches]

Linear span

- given a set of vectors $\{u_1, u_2, \dots, u_r\}$ in a vs V
- we can form the set W of all vectors which are lc's of these u_i vectors
 - $W = \{w \in V : w = k_1 u_1 + k_2 u_2 + \dots + k_r u_r\}$
 - k_i any scalars
- W is called the (*linear*) *span* of the set of vectors $S = \{u_1, u_2, \dots, u_r\}$, or ...
- W is the (vector) space *spanned by* S
- S is called a *spanning set* for W
- we write $W = \text{Sp}\{u_1, u_2, \dots, u_r\}$ or $W = \text{Sp}(S)$

Linear span

- $\text{Sp}(S)$ is the smallest subspace of V containing the vectors u_1, u_2, \dots, u_r
 - it's definitely a subspace because it's a subset and closed to all vector sums and scalar products of the u_1, u_2, \dots, u_r
 - as well ... *any* ss W of V containing the S vectors must also contain all lc of them, i.e. $\text{Sp}(S) \subset W$
 - in fact the two closure checks for a ss are equivalent to being closed under linear combinations of its vectors

Example: Linear span

Show that $\text{Sp}\{(1, 1, 1), (1, 2, 3), (1, 5, 8)\} = \mathbb{R}^3$ [4.13 text]

- to show this requires that any vector $(a, b, c) \in \mathbb{R}^3$ can be written as a lc of these three vectors:

$$(a, b, c) = x(1, 1, 1) + y(1, 2, 3) + z(1, 5, 8)$$
- we have a system of equations

$x + y + z = a$	which	$x + y + z = a$
$x + 2y + 5z = b$	reduces to	$y + 4z = b - a$
$x + 3y + 8z = c$		$z = -c + 2b - a$
- the (unique) solution for the lc is

$$x = -a + 5b - 3c, y = 3a - 7b + 4c, z = -a + 2b - c$$
- for example

$$(1, 6, -2) = 35(1, 1, 1) - 47(1, 2, 3) + 13(1, 5, 8)$$

$$(0, -1, -2) = 1(1, 1, 1) - 1(1, 2, 3) + 0(1, 5, 8) \quad \text{etc}$$

Example: Linear span

Find $W = \text{Sp}\{(1,1,1), (1,2,3), (3,5,7)\}$

- a vector $(a,b,c) \in W$ means it can be written as a lc of the three spanning vectors given:
 $(a,b,c) = x(1,1,1) + y(1,2,3) + z(3,5,7)$
- we have a system of equations

$x+y+3z = a$	which	$x+y+3z = a$
$x+2y+5z = b$	reduces to	$y+2z = b-a$
$x+3y+7z = c$		$0 = a-2b+c$
- there is no solution unless $a-2b+c=0$ in which case
 $z = k$ (arbitrary), $y = b-a-2k$, $x = 2a-b-k$
- the condition $a-2b+c=0$ implies only vectors of the form
 $(a,b,2b-a) = a(1,0,-1) + b(0,1,2)$ are in W
- this shows that W is also spanned by just two vectors:
 $W = \text{Sp}\{(1,0,-1), (0,1,2)\}$

Linear independence

- any vector $w \in \text{Sp}(u_1, u_2, \dots, u_r)$ can be expressed as a lc $w = k_1u_1 + k_2u_2 + \dots + k_ru_r$ for some scalars k_i
- the zero vector can certainly always be expressed this way with all of the $k_i = 0$, but...
- ... if there is some non-zero lc which gives the zero vector then the set $\{u_1, u_2, \dots, u_r\}$ is called **linearly dependent**
- equivalently $\{u_1, u_2, \dots, u_r\}$ is a **linearly independent** set of vectors if $k_1u_1 + k_2u_2 + \dots + k_ru_r = 0$ implies all the $k_i = 0$

Simple examples: Linear independence

- $\{0\}$ is always linearly dependent [why?]
- any set which includes the zero vector is linearly dependent
- any set $\{v\}$ with one single vector $v \neq 0$ is linearly independent [why?]
- a set of two non-zero vectors $\{u,v\}$ is linearly dependent if and only if $u = kv$, i.e. one is a scalar multiple of the other
- with $e_i = (0, \dots, 0, 1, 0, \dots, 0)$, i.e. zero everywhere except for a 1 in the i th position, the set $\{e_1, e_2, \dots, e_n\}$ is linearly independent in \mathbb{R}^n

Simple examples: Linear independence

- the set $\{1, t, t^2, \dots, t^n\}$ is linearly independent in P_n
- in $C(-\infty, \infty)$ the set $\{1, x, \cos x\}$ is linearly independent
- in $C(-\infty, \infty)$ the set $\{1, x, \cos^2x, \sin^2x\}$ is linearly dependent
 - because $1 - \cos^2x - \sin^2x = 0$ (identically zero) is a non-zero lc of the vectors that adds to the zero function
- in the binary vs on $\{1,2,3,4\}$ the set $\{123, 124, 34\}$ is linearly dependent
 - $123 + 124 + 34 = \emptyset$ is a non-zero lc of vectors giving the zero vector

Connection between linear dependence and span

- a set $\{u_1, u_2, \dots, u_r\}$ is linearly dependent if and only if at least one u_i is in the span of the other $r-1$ vectors
 - dependency implies there is a lc $k_1u_1 + k_2u_2 + \dots + k_ru_r = 0$ and at least one $k_i \neq 0$
 - so we can solve for $u_i = -(k_1/k_i)u_1 - (k_2/k_i)u_2 - \dots - (k_r/k_i)u_r$ (with the i th rhs term omitted)
 - this shows that u_i is a non-zero lc of the other $r-1$ vectors, i.e. $u_i \in \text{Sp}\{u_1, u_2, \dots, u_{i-1}, u_{i+1}, \dots, u_r\}$
 - to prove the converse suppose that one vector is in the Sp of the other $r-1$ vectors (re-number the list so it's u_1)
 - we can write say $u_1 = c_2u_2 + c_3u_3 + \dots + c_ru_r$ with not all $c_i = 0$
 - re-arranging gives a non-zero lc $u_1 - c_2u_2 - c_3u_3 - \dots - c_ru_r = 0$ so the vectors are linearly dependent

Linear dependence depends on the scalars

- consider the vectors $u=(1+i,2i)$ & $v=(1,1+i) \in \mathbb{C}^2$
- u & v are linearly dependent over complex scalars:
 - assume $u = kv$ and solve for k
 - second coordinate: $2i = k(1+i)$ so $k = 2i/(1+i) = 1+i$
 - this k also satisfies the first coordinate in $u = kv$ since $1+i = k1 = 1+i$
- BUT u & v are linearly independent over the real scalars:
 - ...because $u = kv$ implies $k = 1+i \in \mathbb{C}$ so u is not a real scalar multiple of v

Checking linear independence

- are the vectors $\{u,v,w\}$ where $u=(1,-2,1)$, $v=(2,1,-1)$, $w=(7,-4,1)$ linearly dependent or independent?
- set $(0,0,0) = xu + yv + zw$ and solve for x,y,z
- this is
$$\begin{aligned} x + 2y + 7z &= 0 \\ -2x + y - 4z &= 0 \\ x - y + z &= 0 \end{aligned}$$
- before reducing the system let's streamline the work by using a matrix of coefficients
$$\begin{bmatrix} 1 & 2 & 7 \\ -2 & 1 & -4 \\ 1 & -1 & 1 \end{bmatrix}$$
- note this is just the matrix with the $[u \mid v \mid w]$ as columns

Checking linear independence

- so to check linear independence you can write the given vectors as columns of a matrix and *row-reduce* it:

$$\begin{bmatrix} 1 & 2 & 7 \\ -2 & 1 & -4 \\ 1 & -1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 7 \\ 0 & 5 & 10 \\ 0 & -3 & -6 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 7 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}$$

- this procedure is like reducing a system of equations
- in this example there is a non-zero solution (in fact an infinite number of them) and so the vectors are linearly dependent
- if we had got only the zero solution we would conclude that the vectors are linearly independent because only the zero IC gives the zero vector

Row and column space of a matrix

- let A be an $m \times n$ matrix
- the rows of A can be considered as vectors $R_1, R_2, \dots, R_m \in \mathbb{R}^n$
- the subspace of \mathbb{R}^n spanned by the rows of A is called the *row space* of A
- the columns of A can be considered as vectors $C_1, C_2, \dots, C_n \in \mathbb{R}^m$
- the subspace of \mathbb{R}^m spanned by the columns of A is called the *column space* of A

Row equivalent matrices

- suppose B is obtained from A by a sequence of the following operations:
 1. interchange two rows R_i and R_j
 2. replace a row R_i by a scalar multiple kR_i
 3. replace a row R_i by $R_i + R_j$
- these are called *elementary row operations* on A
- we write $B \sim A$
- B is said to be *row equivalent* to A

Row equivalent matrices

- elementary row operations can be viewed as operations on vectors in \mathbb{R}^n (rows of A):
 - interchange vectors R_i and R_j
 - multiply a vector R_i by a scalar k
 - replace a vector R_i by the sum $R_i + R_j$
- these operations do not affect the space $\text{Sp}\{R_1, R_2, \dots, R_n\}$ spanned by the rows
 - the order of the spanning vectors is irrelevant
 - vectors are replaced by linear combinations with other vectors
 - no vectors are eliminated
- **row equivalent matrices have identical row spaces**

Using row operations to check linear dependence

- this result should be considered along with the technique described on slides 49&50
- we can check linear independence by
 - arranging the vectors as the rows of a matrix
 - performing row operations until the matrix is in echelon form
 - if there are less rows than the number of vectors then the original vectors are linearly dependent
- two questions:
 - what is echelon form?
 - why did we use columns before [slide 49]?

Echelon matrix

- we'll defer the answer to the second question
- the leading non-zero entry in a row is called the *pivot entry* of the row
- an *echelon matrix* is in the following form:
 - all zero rows are at the bottom of the matrix
 - the pivot entry in a row is in a column to the right of the pivot entry in the preceding row
- **the rows of an echelon matrix are linearly independent** [why?]

Basis of a vector space

- let $V = \text{Sp}\{u_1, u_2, \dots, u_r\}$
- if w is any vector in V then $\{w, u_1, u_2, \dots, u_r\}$ is certainly linearly dependent
- the spanning set itself $\{u_1, u_2, \dots, u_r\}$ may or may not be linearly dependent, but if it's linearly dependent...
- ...choose a u_i which is a lc of the other $r-1$ vectors [slide 47]
- then V is also spanned by just those $r-1$ vectors $\{u_1, \dots, u_{i-1}, u_{i+1}, \dots, u_r\}$
- continuing to 'cast out' dependent vectors, we eventually arrive at a linearly independent set that still spans V
- this is called a *basis* of V (the plural is *bases*)

Basis of a vector space

- a spanning set $\{u_1, u_2, u_3, \dots, u_n\}$ for a vs V is a *basis* if:
 - it is linearly independent, OR equivalently
 - the expression of any vector in terms of basis vectors is unique: $u = a_1u_1 + a_2u_2 + \dots + a_nu_n$
- **all bases $\{u_1, \dots, u_n\}$ for V have the same number of vectors n**
 - not obvious - see proof 4.36 text
 - n is called the *dimension* of V
 - V is *n-dimensional*
 - write $\dim V = n$
- some vector spaces may be infinite dimensional (e.g. function spaces, polynomial space P)
- think of a basis as a maximal linearly independent set

Examples: standard bases

- the *standard basis* in \mathbb{R}^n is the set of vectors $\{e_1, e_2, \dots, e_n\}$ defined on slide 45
 - \mathbb{R}^n is n -dimensional
 - in \mathbb{R}^3 these are written $i = (1,0,0)$, $j = (0,1,0)$, $k = (0,0,1)$
- in P_n the *monomial basis* is $\{1, t, t^2, t^3, \dots, t^n\}$
 - $\dim(P_n) = n+1$
- the *standard basis* for the space of $m \times n$ matrices $M_{m,n}$ consists of the set of matrices $\{E_{ij}\}$ in which the ij th entry is 1 and all other entries are zero
 - $\dim(M_{m,n}) = mn$
- the binary vs on the set $\{1, 2, \dots, n\}$ has a basis $\{\{1\}, \{2\}, \dots, \{n\}\}$
 - this vs is n -dimensional

Some useful results about vs bases

- if V is an n -dimensional vs then
 - any $n+1$ vectors in V must be linearly dependent
 - any set of n linearly independent vectors is a basis of V
 - any spanning set with n vectors is a basis of V
- examples
 - any four vectors in \mathbb{R}^3 must be dependent
 - the vectors $\{1,1,1\}, \{1,2,3\}, \{2,-1,1\}$ are linearly independent [check as per method on slide 54] so they are a basis of \mathbb{R}^3

Example: basis of a vector space

- ...show the set of vectors $S = \{(1,1,1), (1,2,3), (2,-1,1)\}$ is a basis for \mathbb{R}^3
- three vectors in \mathbb{R}^3 are a basis if and only if they are linearly independent
- write as rows of a matrix and reduce to echelon form:

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 2 & -1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & -3 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix}$$
- three independent rows in the echelon matrix so the vectors are independent
- S is a basis for \mathbb{R}^3

Example: basis of a vector space

- check if the set of vectors $S = \{(1,1,2), (1,2,5), (5,3,4)\}$ is a basis for \mathbb{R}^3
- three vectors in \mathbb{R}^3 are a basis if and only if they are linearly independent
- write as rows of a matrix and reduce to echelon form:

$$\begin{bmatrix} 1 & 1 & 2 \\ 1 & 2 & 5 \\ 5 & 3 & 4 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 3 \\ 0 & -2 & -6 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix}$$

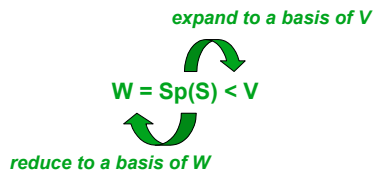
- only two independent rows in the echelon matrix so the original vectors are linearly dependent
- S is NOT a basis for \mathbb{R}^3

Subspaces of \mathbb{R}^n

- a subspace $W < \mathbb{R}^3$ can have dimension no more than 3
- the (geometric) possibilities are:
 - point - the origin ($\dim W = 0$)
 - line through the origin ($\dim W = 1$)
 - plane through the origin ($\dim W = 2$)
 - all of \mathbb{R}^3 ($\dim W = 3$)
- a subspace of \mathbb{R}^n can have dimension no more than n
- the hyperplane we defined for \mathbb{R}^n [slide 21] is a ss of dimension $n-1$

Bases and subspaces

- any spanning set S of a finite dimensional vs W contains a basis B obtained from S by deleting any vector that is a linear combination of the preceding vectors in S
- any set $S = \{u_1, \dots, u_r\}$ of linearly independent vectors in a finite dimensional vs V can be extended to a basis B of V



Example: bases and subspaces

- let $W = \text{Sp}\{(1,-2,5,-3), (2,3,1,-4), (3,8,-3,-5)\} < \mathbb{R}^4$
- find a basis for W and the dimension of W , and extend this basis to a basis for all of \mathbb{R}^4
- write the given vectors as rows of a matrix and reduce to echelon form:

$$\begin{bmatrix} 1 & -2 & 5 & -3 \\ 2 & 3 & 1 & -4 \\ 3 & 8 & -3 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & 5 & -3 \\ 0 & 7 & -9 & 2 \\ 0 & 14 & -18 & 4 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & 5 & -3 \\ 0 & 7 & -9 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

- the non-zero rows of the echelon matrix form a basis of the row space of the matrix, i.e. W
- so $\dim(W) = 2$ with basis $\{(1,-2,5,-3), (0,7,-9,2)\} \dots$

...Example: bases and subspaces

- to extend this to a basis for \mathbb{R}^4 requires four linearly independent vectors including the two found above
- the simplest way to do this is to write an echelon matrix

$$\begin{bmatrix} 1 & -2 & 5 & -3 \\ 0 & 7 & -9 & 2 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

- the row vectors in this are linearly independent (as are the rows of ANY echelon matrix)
- the required basis (obviously not unique) for \mathbb{R}^4 is therefore $\{(1,-2,5,-3), (0,7,-9,2), (0,0,1,0), (0,0,0,1)\}$

Coordinates

- let V be a finite dimensional vs over F
- choose an ordered basis $B = \{u_1, \dots, u_n\}$
- let $u \in V$ be expressed as $u = a_1u_1 + \dots + a_nu_n$ in terms of the selected basis
- the scalars a_1, a_2, \dots, a_n are called the *coordinates* of u with respect to the basis B
- this defines an n -tuple $[u]_B = [a_1, a_2, \dots, a_n] \in F^n$ called the *coordinate vector* of u with respect to B
- choose a different basis $B' = \{v_1, \dots, v_n\}$ and express u in terms of B' : $u = b_1v_1 + \dots + b_nv_n$
- the vector u is still the same but its coordinate vector $[u]_{B'} = [b_1, b_2, \dots, b_n]$ is now different

Coordinates of vectors in \mathbb{R}^n

- the way vectors in \mathbb{R}^n are written as n-tuples implicitly assumes a coordinate representation with respect to the standard basis S
- with respect to S a vector $v = (a_1, \dots, a_n) \in \mathbb{R}^n$ has coordinates simply a_1, \dots, a_n , i.e. $[v]_S = [a_1, \dots, a_n]$
- vectors in \mathbb{R}^n can be represented with respect to other bases as convenient
- this is called a *change of coordinates*
- useful in dynamics for instance when we change frame of reference in \mathbb{R}^3

Example: changing coordinates

- find the coordinates of the vector $v = (2,3,4)$ with respect to the basis $B = \{(1,1,1), (1,1,0), (1,0,0)\}$ of \mathbb{R}^3
- write $(2,3,4) = x(1,1,1) + y(1,1,0) + z(1,0,0)$
- this gives the system of equations

$$\begin{aligned} x + y + z &= 2 \\ x + y &= 3 \\ x &= 4 \end{aligned}$$
- solution is $x = 4, y = -1, z = -1$
- so $(2,3,4) = 4(1,1,1) - (1,1,0) - (1,0,0)$
- $[v]_B = [4, -1, -1]_B$ are the new coordinates of $(2,3,4)$ with respect to B
- this simple example should illustrate the concepts

Example: coordinates in polynomial space

- find a basis for $W = \text{Sp}\{v_1, v_2, v_3, v_4\} < P_3$ where

$$\begin{aligned} v_1 &= t^3 - 2t^2 + 4t + 1 \\ v_2 &= 2t^3 - 3t^2 + 9t + 1 \\ v_3 &= t^3 + 6t - 5 \\ v_4 &= 2t^3 - 5t^2 + 7t + 5 \end{aligned}$$
- the coordinates of these polynomials with respect to the monomial basis $\{t^3, t^2, t, 1\}$ are

$$\begin{aligned} [v_1] &= (1, -2, 4, 1) \\ [v_2] &= (2, -3, 9, 1) \\ [v_3] &= (1, 0, 6, -5) \\ [v_4] &= (2, -5, 7, 5) \dots \end{aligned}$$

...Example: coordinates

- we can check the original polynomials by checking the coordinate vectors in \mathbb{R}^4
- write them as rows of a matrix and reduce to echelon form

$$\begin{bmatrix} 1 & -2 & 4 & 1 \\ 2 & -3 & 9 & -1 \\ 1 & 0 & 6 & -5 \\ 2 & -5 & 7 & 5 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & 4 & 1 \\ 0 & 1 & 1 & -3 \\ 0 & 2 & 2 & -6 \\ 0 & -1 & -1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & -2 & 4 & 1 \\ 0 & 1 & 1 & -3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$
- the non-zero rows in the echelon matrix form a basis for the row space, i.e. the space of coordinate vectors, so...
- ...the corresponding vectors $\{t^3 - 2t^2 + 4t + 1, t^2 + t - 3\}$ are a basis for W and $\dim(W) = 2$

Isomorphism

- there is a one:one correspondence between vectors in an n-dimensional vs V over F and vectors in F^n
 - associate a vector v with its coordinates $[v]_B$ with respect to some basis $B = \{u_1, \dots, u_n\}$ of V
- this correspondence also preserves the vs operations
 - let $v = a_1u_1 + \dots + a_nu_n$ and $w = b_1u_1 + \dots + b_nu_n$
 - $[v] + [w] = [a_1, \dots, a_n] + [b_1, \dots, b_n] = [a_1 + b_1, \dots, a_n + b_n] = [v+w]$
 - $k[v] = k[a_1, \dots, a_n] = [ka_1, \dots, ka_n] = [kv]$
- V and F^n are called *isomorphic*, i.e. 'the same'
- we write $V \cong F^n$
- we can solve problems in other vs's by using vectors in \mathbb{R}^n for the calculations [e.g. the previous example]

Basis finding: row space algorithm

- to find a basis for the space W spanned by a given set of vectors we can:
 - write them as the rows of a matrix R
 - W is the row space of R
 - row reduce the matrix R to echelon form
 - select the non-zero rows of the echelon matrix
 - these span the row space of R [linear combinations of rows of R] and are linearly independent [echelon form]
 - so they give the required basis
- the dimension of the row space of a matrix A is called the *rank* of A

Basis finding: casting out using column vectors

- an alternative method to find a basis for the space W spanned by a given set of vectors:
 - write them as the columns of a matrix C
 - this represents the system of equations obtained when writing an arbitrary vector as a lc of the given ones [see slides 42&43]
 - row reduce [i.e. using row operations] matrix C to echelon form
 - columns in the echelon matrix that don't have pivots correspond to arbitrary coefficients in the lc
 - the corresponding vectors in C can therefore be expressed in terms of the vectors that do match columns with pivots
 - so cast all the dependent vectors out and retain only the vectors corresponding to columns with pivots to give the basis for W
- is this consistent with the row space algorithm??

Example: basis finding (casting out algorithm)

- repeat example slide 64 using the casting out algorithm
- write the given vectors as the columns of a matrix C and row reduce to echelon form:

$$\begin{bmatrix} 1 & 2 & 3 \\ -2 & 3 & 8 \\ 5 & 1 & -3 \\ -3 & -4 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 \\ 0 & 7 & 14 \\ 0 & 9 & 18 \\ 0 & 2 & 4 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

- recall this is motivated by writing an arbitrary vector $(a,b,c,d) \in \mathbb{R}^4$ as:

$$(a,b,c,d) = x(1,-2,5,-3) + y(2,3,1,-4) + z(3,8,-3,-5)$$
 and solving for the unknown coefficients in the lc...

...Example: basis finding (casting out algorithm)

- any vector $v \in W$ must satisfy the restrictions on a, b, c, d that come from the zero rows in the echelon matrix
- the non-zero rows in the echelon matrix indicate that z is arbitrary in the lc that expresses v
- so only the first two vectors are necessary in this lc
- we conclude that these are a basis for W :

$$\{(1,-2,5,-3), (2,3,1,-4)\}$$
- in particular W is two dimensional as found previously
- in this example:
 - rank of $R = 2$
 - rank of $C = 2$
- there is no discrepancy between the methods - they each find a valid basis for W

Casting out algorithm

- another way of thinking of the casting out algorithm...
- suppose $A \sim M$ echelon form
- the columns in M with pivot entries are a basis for the column space M
- the corresponding columns in A are a basis for the column space of A [why?]
- examine a simple example to see why this works
- more on this result when we study solution spaces of linear systems...

An IMPORTANT result about rank

- for any matrix A : **rank(A) = rank(A^T)**
 - when we use the row space algorithm vs the casting out algorithm the matrices are transposes [$C=R^T$]
 - so we'll always get the same number of independent rows in either of the reduced echelon forms
 - i.e. the found bases will have the same number of vectors....as they should
- we can also conclude for any matrix A that **the row and column space have the same dimension**
- proving these is more involved than difficult - see text

Example: rank of a matrix

- find the ranks of the following matrices:

$$A = \begin{bmatrix} 1 & 3 & 1 & -2 & -3 \\ 1 & 4 & 3 & -1 & -4 \\ 2 & 3 & -4 & -7 & -3 \\ 3 & 8 & 1 & -7 & -8 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 2 & -3 \\ 2 & 1 & 0 \\ -2 & -1 & 3 \\ -1 & 4 & -2 \end{bmatrix} \quad C = \begin{bmatrix} 1 & 3 \\ 0 & -2 \\ 5 & -1 \\ -2 & 3 \end{bmatrix}$$

$$A \sim \begin{bmatrix} 1 & 3 & 1 & -2 & -3 \\ 0 & 1 & 2 & 1 & -1 \\ 0 & -3 & -6 & -3 & 3 \\ 0 & -1 & -2 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 1 & -2 & -3 \\ 0 & 1 & 2 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

- an echelon matrix with two non-zero rows
- so rank(A) = 2

....Example: rank of a matrix

- row reduce B^T instead of B [less work involved]:

$$B^T \sim \begin{bmatrix} 1 & 2 & -2 & -1 \\ 0 & -3 & 3 & 6 \\ 0 & 6 & -3 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & -2 & -1 \\ 0 & -3 & 3 & 6 \\ 0 & 0 & 3 & 7 \end{bmatrix}$$

- an echelon matrix with three non-zero rows
- so $\text{rank}(B) = \text{rank}(B^T) = 3$
- as for the last matrix.... $\text{rank}(C^T) = 2$ since the rows of C^T are linearly independent [i.e. not multiples of each other]
- therefore $\text{rank}(C) = \text{rank}(C^T) = 2$
- use properties of rank to simplify work as in this example

Example: basis finding again

Find bases for the row space and column space of A

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

- first reduce A to echelon form:

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

- the two non-zero rows of R are a basis for the row space of A : $\{(1,1,3,3), (0,1,1,2)\}$
- the two columns of R with pivot entries are a basis for the column space of R so
- the corresponding columns of A are a basis for the column space of A : $\{(1,0,1,1)^T, (1,2,0,1)^T\}$

....Example: basis finding again

Now find bases for the row (column) space of A consisting only of rows (columns) of A

- previous answer is ok for the column space
- for the row space we need to be clever
- use A^T and the casting out algorithm:

$$A^T = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 1 & 2 & 0 & 1 \\ 3 & 2 & 2 & 3 \\ 3 & 4 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 2 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = R'$$

- columns 1&2 of A^T are a basis for the column space of A^T and so
- ...rows 1&2 of A are a basis for the row space of A : $\{(1,1,3,3), (0,2,2,4)\}$
- compare this answer to the one on the previous slide

A question for understanding

- two row equivalent matrices $A \sim B$ are related by a sequence of row operations
- so the rows of B are l.c. of the rows of A , consequently...
- A and B have the same row space
- what about column space?
- do row equivalent matrices A and B have the same column space?

ANSWER

Sums of subspaces

- let V be a v.s. and take two subsets $U, W \subset V$
- the sum $U+W = \{u+w | u \in U, w \in W\}$ consists of all v.s. sums of vectors in the two subsets
- now if U, W are subspaces of V then $U+W$ is also a subspace [closure is easily checked]
- in fact $U+W = \text{span}\{U, W\}$
- also the intersection of two subspaces $U \cap W$ is a subspace of V
- if U, W are finite dimensional subspaces of V then $\text{dim}(U+W) = \text{dim } U + \text{dim } W - \text{dim}(U \cap W)$
- this result is very IMPORTANT

Example: Sums of subspaces

- $U = \{(a,b,0) \in \mathbb{R}^3\}$ is the xy -plane and $W = \{(0,c,d) \in \mathbb{R}^3\}$ is the yz -plane
- the sum $U+W = \mathbb{R}^3$
- the intersection $U \cap W = \{(0,c,0) \in \mathbb{R}^3\}$ is the y -axis
- $\text{dim}(U+W) = \text{dim } U + \text{dim } W - \text{dim}(U \cap W) = 2 + 2 - 1 = 3$ as it should
- a vector $(a,b,c) \in \mathbb{R}^3$ can be written as a sum of vectors in U and W , but not uniquely, e.g. $(2, 16, -12) = (2, 4, 0) + (0, 12, -12) = (2, -8, 0) + (0, 24, -12)$ etc

Direct sums

- V is the *direct sum* of the subspaces U and W if $V = U+W$ AND $U \cap W = \{0\}$
- we write $V = U \oplus W$ for the direct sum
- the importance of direct sum:
 $V = U \oplus W$ if and only if any vector $v \in V$ can be written uniquely as a sum $v = u + w$, $u \in U$, $w \in W$
- if $V = U \oplus W$ then $\dim(U \cap W) = 0$ (second condition above) so in this case:
 $\dim(U \oplus W) = \dim U + \dim W$

Example: Direct sums of subspaces

- $U = \{(a,b,0) \in \mathbb{R}^3\}$ is the xy -plane and $W = \{(0,0,d) \in \mathbb{R}^3\}$ is the z -axis
- then the direct sum $U \oplus W = \mathbb{R}^3$
- $\dim(U+W) = \dim U + \dim W = 2 + 1 = 3$ as it should
- a vector $(a,b,c) \in \mathbb{R}^3$ can be written uniquely as a sum of vectors in U and W , e.g.
 $(2,16,-12) = (2,16,0) + (0,0,-12)$
and no other sum of these kinds of vectors will work

Example: sums of subspaces

- compare this to text problem 4.54, but note typo in a) conclusion
- $U = \text{Sp}\{(1,4,0,-1), (2,-3,1,1)\}$ and $W = \text{Sp}\{(0,1,1,1), (4,5,1,-1)\}$
- find bases for $U+W$ and $U \cap W$
- $U+W$ is the span of the four vectors, so write as rows and find a basis for the row space:

$$\begin{bmatrix} 1 & 4 & 0 & -1 \\ 2 & -3 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 4 & 5 & 1 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 4 & 0 & -1 \\ 0 & 11 & -1 & -3 \\ 0 & 1 & 1 & 1 \\ 0 & 11 & -1 & -3 \end{bmatrix} \sim \begin{bmatrix} 1 & 4 & 0 & -1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 6 & 7 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

- the first three rows of the echelon matrix $\{(1,4,0,-1), (0,1,1,1), (0,0,6,7)\}$ are a basis for $U+W$
- now, to find $U \cap W$, characterize vectors in both U and W
- assume $(x,y,z,w) \in U$ first, so $(x,y,z,w) = a(1,4,0,-1) + b(2,-3,1,1) \dots$

...Example: sums of subspaces

- then
- $$\begin{bmatrix} 1 & 2 & x \\ 4 & -3 & y \\ 0 & 1 & z \\ -1 & 1 & w \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & x \\ 0 & 11 & 4x-y \\ 0 & 1 & z \\ 0 & 3 & x+w \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & x \\ 0 & 1 & z \\ 0 & 0 & 11z-4x+y \\ 0 & 0 & 3z-x-w \end{bmatrix}$$
- so we have consistency conditions on x,y,z,w as per the last two rows
 - now do the same with $(x,y,z,w) \in W$ so that $(x,y,z,w) = c(0,1,1,1) + d(4,5,1,-1)$ and reduce to echelon form

$$\begin{bmatrix} 0 & 4 & x \\ 1 & 5 & y \\ 1 & 1 & z \\ 1 & -1 & w \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & z \\ 0 & 4 & x \\ 0 & 4 & y-z \\ 0 & 6 & y-w \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & z \\ 0 & 4 & x \\ 0 & 0 & x-y+z \\ 0 & 0 & 3x-2y+2w \end{bmatrix}$$

...Example: sums of subspaces

- again consistency for the last two rows provides conditions on the vector if $(x,y,z,w) \in W$
- arranging both sets of consistency conditions into one system:

$$\begin{aligned} x - y + z &= 0 \\ 3x - 2y + 2w &= 0 \\ -4x + y + 11z &= 0 \\ -x + 3z - w &= 0 \end{aligned}$$

- solve this by reducing the matrix of coefficients

$$\begin{bmatrix} 1 & -1 & 1 & 0 \\ 3 & -2 & 0 & 2 \\ -4 & 1 & 11 & 0 \\ -1 & 0 & 3 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 1 & 0 \\ 0 & 1 & -3 & 2 \\ 0 & 1 & -5 & 0 \\ 0 & -1 & 4 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 1 & 0 \\ 0 & 1 & -3 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 1 & 0 \\ 0 & 1 & -3 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

- w is arbitrary, so pick say $w = -1$, then $z = 1$, $y = 5$, $x = 4$
- the required basis for $U \cap W$ is then $\{(4,5,1,-1)\}$

Vector spaces: Roadmap

- definition of a vector space
 - axioms
 - elementary results
 - standard examples
 - Euclidean space \mathbb{R}^n and \mathbb{C}^n [NB review of complex arithmetic]
 - matrix space
 - function spaces
 - polynomial spaces
 - binary vector space
- subspaces
 - definition
 - standard examples
 - checking by closure

Vector spaces: Roadmap

- linear combinations and span
- matrix spaces
 - row space and column space of a matrix
 - elementary row operations
 - row equivalent matrices
 - echelon form
- linear independence
 - basic results
 - how to check it for a set of vectors

Vector spaces: Roadmap

- basis of a vector space
 - definition
 - dimension (finite dimensional v.s.)
 - basis finding methods
 - [solving the linear combination with arbitrary constants]
 - row space method
 - column method (casting out)
- rank of a matrix
 - $\text{rank } A = \text{rank } A^T$
- vector space sums
 - $\dim(U+W) = \dim U + \dim W - \dim(U \cap W)$
 - direct sum $U \oplus W$ provides unique decomposition