

Some linear algebra

Vector space $(V, +, \cdot)$
 set \rightarrow vector addition
 scalar multiplication

$+$: $V \times V \rightarrow V$

$(v_1, v_2) \mapsto v_1 + v_2$

\cdot : $\mathbb{R} \times V \rightarrow V$

$(\alpha, v) \mapsto \alpha \cdot v$

Vector space axioms:

- (V1) $\forall v_1, v_2, v_3 \in V, v_1 + (v_2 + v_3) = (v_1 + v_2) + v_3$
- (V2) $\forall v \in V, 0 + v = v = v + 0$
- (V3) $\forall v \in V, \exists -v \in V, v + (-v) = 0 = (-v) + v$
- (V4) $\forall v_1, v_2 \in V, v_1 + v_2 = v_2 + v_1$
- (V5) $\forall v \in V, 1 \cdot v = v$
- (V6) $\forall \alpha, \beta \in \mathbb{R}, \forall v \in V, \alpha \cdot (\beta \cdot v) = (\alpha\beta) \cdot v$
- (V7) $\forall \alpha, \beta \in \mathbb{R}, \forall v \in V, (\alpha + \beta) \cdot v = \alpha \cdot v + \beta \cdot v$
- (V8) $\forall \alpha \in \mathbb{R}, \forall v_1, v_2 \in V, \alpha \cdot (v_1 + v_2) = \alpha \cdot v_1 + \alpha \cdot v_2$

Examples

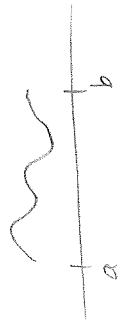
(1) $\mathbb{R}^n \quad V = \left\{ \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} \mid a_1, \dots, a_n \in \mathbb{R} \right\}$

$+$ $u = \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} \quad v = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix} \quad u+v := \begin{bmatrix} a_1+b_1 \\ \vdots \\ a_n+b_n \end{bmatrix}$

\cdot $\alpha \in \mathbb{R} \quad \alpha \cdot u = \alpha \cdot \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} := \begin{bmatrix} \alpha a_1 \\ \vdots \\ \alpha a_n \end{bmatrix}$

Zero vector? $\bar{0} := \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$

(2) $\mathbb{R}^{[a,b]} \quad V = \left\{ f: [a,b] \rightarrow \mathbb{R} \right\}$



$+$ $f, g \in V \quad f+g \in V$ is defined by $(f+g)(t) := f(t) + g(t) \quad (t \in [a,b])$

\cdot $\alpha \in \mathbb{R} \quad \alpha \cdot f \in V$ is defined by $(\alpha \cdot f)(t) := \alpha f(t) \quad (t \in [a,b])$

Zero vector? $\bar{0} \in V$, where $\bar{0}(t) = 0 \quad \forall t \in [a,b]$.
zero function



Linear independence

Vectors v_1, \dots, v_n in V are called linearly independent if whenever $\alpha_1, \dots, \alpha_n$ are scalars such that $\alpha_1 v_1 + \dots + \alpha_n v_n = \mathbf{0}$, then $\alpha_1 = \dots = \alpha_n = 0$.

(So the only linear combination of v_1, \dots, v_n giving rise to the zero vector is when all the scalars are zero).

Vectors v_1, \dots, v_n in V are called linearly dependent if there exist scalars $\alpha_1, \dots, \alpha_n$, not all zeros, such that $\alpha_1 v_1 + \dots + \alpha_n v_n = \mathbf{0}$.

Examples

(1) The vectors $e_1 := \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \dots, e_n := \begin{bmatrix} 0 \\ \vdots \\ 1 \\ 0 \end{bmatrix}$ are linearly independent in \mathbb{R}^n

since if there are scalars $\alpha_1, \dots, \alpha_n$ s.t. $\alpha_1 e_1 + \dots + \alpha_n e_n = \mathbf{0}$

i.e., $\begin{bmatrix} \alpha_1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} + \dots + \begin{bmatrix} 0 \\ \vdots \\ 0 \\ \alpha_n \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 0 \end{bmatrix}$, then $\alpha_1 = \dots = \alpha_n = 0$.

The vectors $v_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \dots, v_{n-1} = \begin{bmatrix} 1 \\ \vdots \\ 1 \\ 0 \end{bmatrix}$ are linearly independent in \mathbb{R}^n .

The vectors $\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$, $\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, $\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$ are linearly dependent in \mathbb{R}^3 , since

$$1 \cdot \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} + 0 \cdot \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + 0 \cdot \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \underline{0}$$

(2) The vectors $1, t, t^2$ are linearly independent in $\mathbb{R}^{[0,1]}$.

If $\alpha \cdot 1 + \beta \cdot t + \gamma \cdot t^2 = \underline{0}$ (*)

then: $t=0$: $\alpha = 0$

Diff. (*): $\beta + 2\gamma t = 0$

$t=0$: $\beta = 0$

Diff. twice (*): $2\gamma = 0$

So $\gamma = 0$

The vectors $1, t, 4 - 7t$ are linearly dependent in $\mathbb{R}^{[0,1]}$

$$-4 \cdot 1 + (-7) \cdot t + 1 \cdot (4 - 7t) = 0 \quad (t \in [0,1])$$

Subspace of a vector space $S \subset V$ is called a subspace of V if

- S1. $0 \in V$
- S2. $\forall v_1, v_2 \in S, v_1 + v_2 \in S.$
- S3. $\forall v \in S \forall \alpha \in \mathbb{R}, \alpha \cdot v \in S.$

Examples

(1) If $v_1, \dots, v_k \in V$, then $\text{span} \{v_1, \dots, v_k\} := \{ \alpha_1 v_1 + \dots + \alpha_k v_k : \alpha_1, \dots, \alpha_k \in \mathbb{R} \}$ is a subspace of V .

(2) The set of polynomials of degree at most 2010

$$\mathcal{P} = \text{span} \{1, t, t^2, \dots, t^{2010}\}$$

is a subspace of $\mathbb{R}[0, \infty)$.

Basis

A basis of a vector space V is a set $B \subset V$ such that

- (1) $\text{span } B = V$
- (2) B is linearly independent.

Examples

(1) A basis for \mathbb{R}^n is $B = \{e_1, \dots, e_n\}$, where $e_k =$

$$\begin{bmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix}$$

← kth position, $k = 1, \dots, n$.

i.e., $B = \left\{ \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \dots, \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix} \right\}$.

Another basis is $B = \left\{ \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}, \dots, \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix} \right\}$.

(2) A basis for the vector space of all polynomials of degree ≤ 2010 is $\{1, t, t^2, \dots, t^{2010}\}$.

(3) A basis for the subspace $S = \left\{ x = \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} \in \mathbb{R}^n : a_1 + \dots + a_n = 0 \right\}$ of \mathbb{R}^n is the set $B = \left\{ \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \\ -1 \end{bmatrix}, \dots, \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \\ -1 \end{bmatrix} \right\}$.

Although a nonzero vector space has infinitely many bases, the number of elements in each basis is the same. This number is called the dimension of the vector space.

Examples (1) $\dim \mathbb{R}^n = n$.

(2) \dim of the vector space of all polynomials of degree ≤ 2010 = 2011.

$$(2) \dim \left\{ x = \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} \in \mathbb{R}^n : a_1 + \dots + a_n = 0 \right\} = n - 1.$$

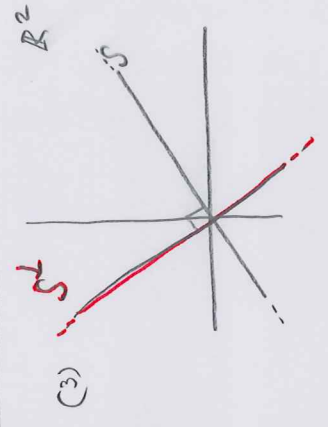
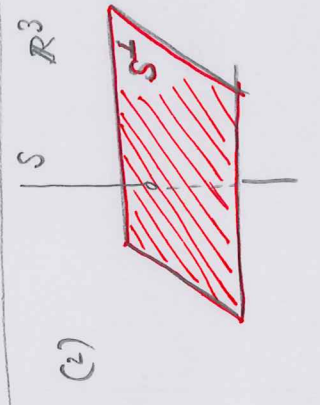
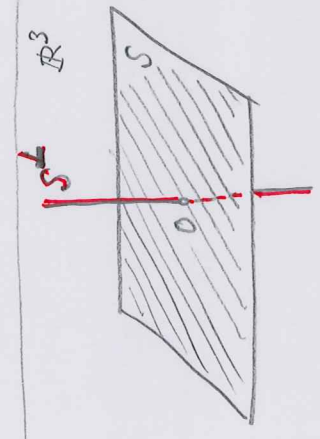
Orthogonal complement of a subspace of \mathbb{R}^n

$S \subset \mathbb{R}^n$; S is a subspace of \mathbb{R}^n

Define the orthogonal complement S^\perp of S as

$$S^\perp = \left\{ \xi \in \mathbb{R}^n : \xi^T x = 0 \quad \forall x \in X \right\}$$

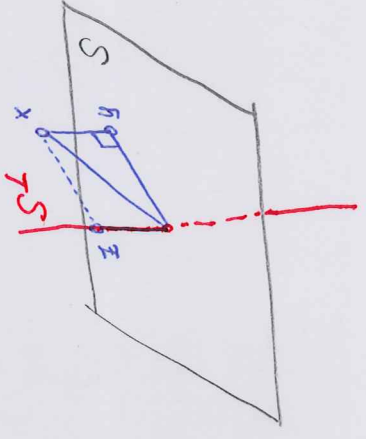
Examples: (1)



Theorem. Let S be a subspace of \mathbb{R}^n . Then:

(1) $\forall x \in \mathbb{R}^n, \exists! y \in S$ and $\exists! z \in S^\perp$ s.t. $x = y + z$.

($\exists!$ means "there exists a unique")



(2) $(S^\perp)^\perp = S$.

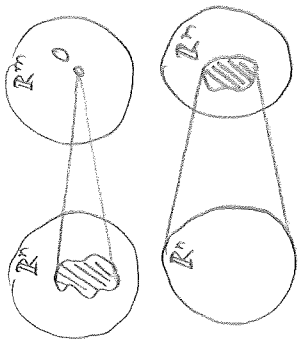
(3) If $\dim S = k$, then $\dim S^\perp = n - k$.

$$A \in \mathbb{R}^{m \times n}$$

$$A : \mathbb{R}^n \longrightarrow \mathbb{R}^m$$

$$x \longmapsto Ax$$

(Linear transformation: $A(v_1+v_2) = Av_1 + Av_2$
 $A(\alpha v) = \alpha Av$)



$$\ker A := \{ x \in \mathbb{R}^n : Ax = 0 \}$$

subspace of \mathbb{R}^n

$$\text{ran } A := \{ Ax : x \in \mathbb{R}^n \}$$

Theorem Let $A \in \mathbb{R}^{m \times n}$. Then $(\text{ran } A)^\perp = \ker A^T$.

Proof. $(\text{ran } A)^\perp \subseteq \ker A^T$:

$$\eta \in (\text{ran } A)^\perp$$

$$\Rightarrow \forall y \in \text{ran } A, \eta^T y = 0$$

$$\Rightarrow \forall x \in \mathbb{R}^n, \eta^T Ax = 0$$

$$\text{Let } x = A^T \eta.$$

$$\text{Then } \eta^T A A^T \eta = 0$$

$$\begin{bmatrix} \xi_1 & \dots & \xi_n \end{bmatrix} \begin{bmatrix} \xi_1 \\ \vdots \\ \xi_n \end{bmatrix} = 0$$

i.e., $\xi_1^2 + \dots + \xi_n^2 = 0$
 So $\xi_1 = \dots = \xi_n = 0$,
 i.e., $A^T \eta = 0$
 i.e., $\eta \in \ker A^T$.

$\ker A^T \subseteq (\text{ran } A)^\perp$:

$$\eta \in \ker A^T$$

$$\Rightarrow A^T \eta = 0$$

Let $y \in \text{ran } A$. (We want $\eta^T y = 0$)

Then $\exists x$ s.t. $y = Ax$.

$$\text{So } \eta^T y = \eta^T Ax = (A^T \eta)^T x = 0^T x = 0$$

$$\text{So } \eta \in (\text{ran } A)^\perp$$

□

$A \in \mathbb{R}^{m \times n}$

How do we calculate a basis for $\text{ran } A$ and $\text{ker } A$?

(We will need this in Quadratic Optimization.)

Theorem. Let $A \in \mathbb{R}^{m \times n}$ and

let $A = BC$ where $B \in \mathbb{R}^{m \times r}$ has independent columns,
 $C \in \mathbb{R}^{r \times n}$ has independent rows.

Then: (1) $\text{ker } A = \text{ker } C$

(2) $\text{ran } A = \text{ran } B$

(3) A has rank r .

($\because B$ has indep. columns)

Proof. (1) $x \in \text{ker } A \Rightarrow Ax = 0 \Rightarrow B(Cx) = 0 \Rightarrow Cx = 0 \Rightarrow x \in \text{ker } C$

$x \in \text{ker } C \Rightarrow Cx = 0 \Rightarrow BCx = 0 \Rightarrow Ax = 0 \Rightarrow x \in \text{ker } A$

(2) $A^T = C^T B^T \Rightarrow \text{ker } A^T = \text{ker } B^T \Rightarrow (\text{ker } A^T)^\perp = (\text{ker } B^T)^\perp$
indep. rows of A = indep. rows of B

(3) The columns of B span $\text{ran } B$. ($\because Bx = \sum_{i=1}^r x_i b_i$ where $B = [b_1 \dots b_r]$.)

Also they are independent. So they form a basis for $\text{ran } B$.

So $\dim(\text{ran } B) = r$. But $\text{ran } A = \text{ran } B$. So $\dim(\text{ran } A) = r$, i.e., the rank of A is r . \square

The converse of this result is also true:

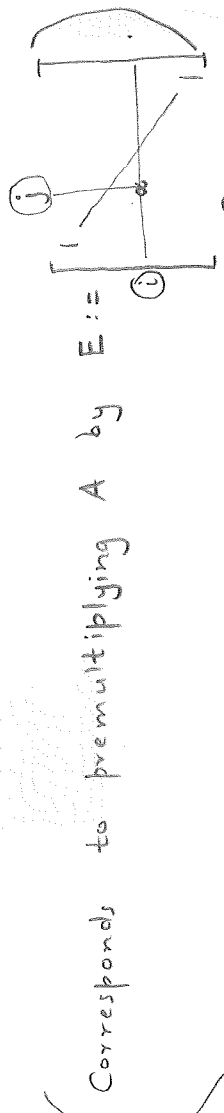
If A has rank r , then $A = BC$, where $B \in \mathbb{R}^{m \times r}$ has independent columns, and $C \in \mathbb{R}^{r \times n}$ has independent rows.

We will show this constructively, using the Gauss-Jordan method.

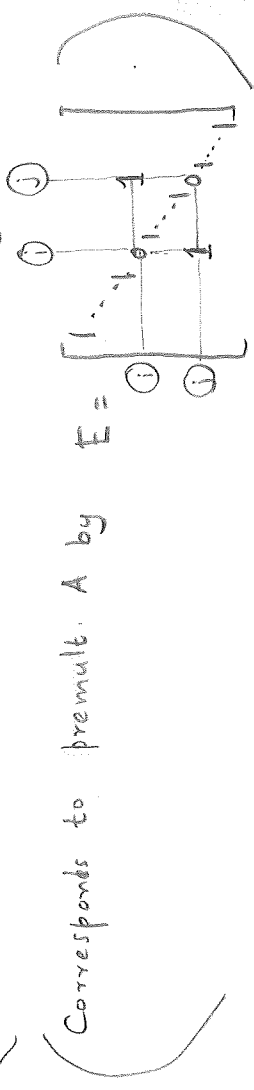
Recall: By an elementary row transformation we mean an operation on A of

one of the following types:

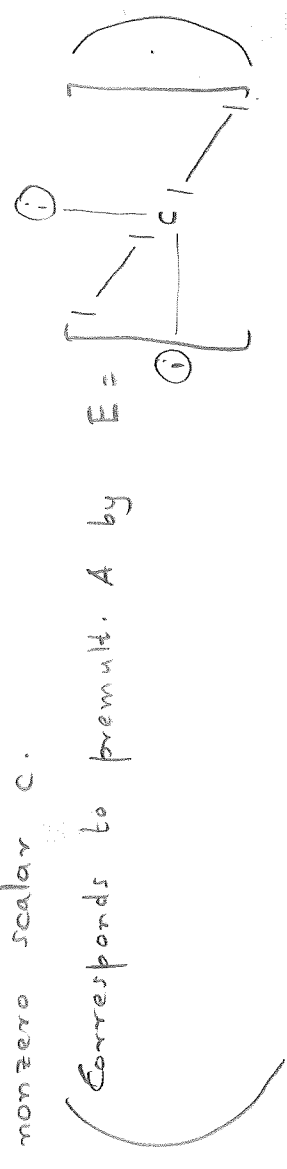
(1) add $\alpha \cdot (\text{row } j)$ to $(\text{row } i)$.



(2) interchange row i and row j .



(3) multiply row i by a nonzero scalar c .



Note that in each of the above three instances, E is invertible.

- So (1) $\ker A = \ker U$
 (2) $\text{ran } A = \text{ran } A_\beta$.
 (3) $\text{rank } A = r$.

Columns of A_β span $\text{ran } A_\beta$.
 Columns of A_β are independent } \Rightarrow they form a basis for $\text{ran } A_\beta = \text{ran } A$.

So a basis for $\text{ran } A$ is $\{a_{\beta_1}, \dots, a_{\beta_r}\}$.

ker A?

$$\begin{aligned} \ker A = \ker U &= \{x \in \mathbb{R}^m : Ux = 0\} \\ &= \{x \in \mathbb{R}^m : x_\beta + U_U x_U = 0\} \\ &= \{x \in \mathbb{R}^m : x_\beta = -U_U x_U, x_U \in \mathbb{R}^{m-r}\}. \end{aligned}$$



U_U = left over columns of U after the β_1, \dots, β_r th columns are deleted.

Set $x_U = e_1, \dots, e_{m-r} \in \mathbb{R}^{m-r}$ successively.

Find corresponding x_β 's, call them z_1, \dots, z_{m-r} .

Claim: z_1, \dots, z_{n-r} are independent.

Indeed if $\alpha_1 z_1 + \dots + \alpha_{n-r} z_{n-r} = 0$

then by looking at the α_1 st, \dots , α_{n-r} th components in the above equation,

we see that $\alpha_1 = 0, \dots, \alpha_{n-r} = 0$.

But by the rank-nullity theorem (for $A \in \mathbb{R}^{m \times n}$, $\dim(\ker A) + \text{rank } A = n$)

we have $\dim(\ker A) = n - r$.

Since z_1, \dots, z_{n-r} are independent vectors in $\ker A$ it follows that they form a basis for $\ker A$.

So a basis for $\ker A$ is $\{z_1, \dots, z_{n-r}\}$.

Example

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

(Add $(-2) \cdot (\text{row } 1)$ to $(\text{row } 2)$;
Add $(-3) \cdot (\text{row } 1)$ to $(\text{row } 3)$)

$$E_1 A = \begin{bmatrix} 1 & 2 & 2 & 1 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & -2 & 2 \end{bmatrix}$$

(Multiply row 2 by -1)

$$E_2 A = \begin{bmatrix} 1 & 2 & 2 & 1 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & -2 & 2 \end{bmatrix}$$

(Add $(-2) \cdot (\text{row } 2)$ to $(\text{row } 1)$;
Add $2 \cdot (\text{row } 2)$ to $(\text{row } 3)$)

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

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

has independent rows

$$(0 = Y^T U = [y_1 \ y_2] \begin{bmatrix} 1 & 2 & 0 & 3 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}) = [y_1 \ * \ y_2 \ *] \Rightarrow y_1 = y_2 = 0 \Rightarrow y = 0$$

$$A_\beta = [a_1 \ a_3] = \begin{bmatrix} 1 & 2 \\ 2 & 3 \\ 3 & 4 \end{bmatrix}$$

(A_β has independent columns:

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

$$PA_\beta = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} I_2 \\ 0 \end{bmatrix}$$

If $A_\beta v = 0$, then $PA_\beta v = 0$ i.e.,

$$\begin{bmatrix} I_2 \\ 0 \end{bmatrix} v = 0$$

i.e., $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = 0$

i.e., $\begin{bmatrix} v_1 \\ v_2 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

(i.e., $v_1 = v_2 = 0$,
So $v = 0$.)

That $A = A_\beta U$: $A = P^{-1} \begin{bmatrix} 1 & 2 & 0 & 3 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} S_1 & S_2 \end{bmatrix} \begin{bmatrix} U \\ 0 \end{bmatrix} = S_1 U$

$$A_\beta = P^{-1} \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} S_1 & S_2 \end{bmatrix} \begin{bmatrix} I_2 \\ 0 \end{bmatrix} = S_1$$

So $A = A_\beta S_1$.

Thus (1) $\ker A = \ker U$

(2) $\text{ran } A = \text{ran } A_\beta$

(3) $\text{rank } A = \text{rank } A_\beta = 2$.

Columns of A_β span $\text{ran } A_\beta$. } \Rightarrow columns of A_β form a basis for $\text{ran } A_\beta = \text{ran } A$.
 Columns of A_β are independent }

So a basis for $\text{ran } A$ is $\left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix} \right\}$.

ker A? $\text{ker } A = \text{ker } U = \{ x \in \mathbb{R}^4 : Ux = 0 \}$ = $\left\{ x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} : \begin{bmatrix} 1 & 2 & 0 & 3 \\ 0 & 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\}$

= $\left\{ x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} : \begin{bmatrix} x_1 \\ x_3 \end{bmatrix} + \begin{bmatrix} 2 & 3 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_2 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right\}$

= $\left\{ x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} : \begin{bmatrix} x_1 \\ x_3 \end{bmatrix} = - \begin{bmatrix} 2 & 3 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_2 \\ x_4 \end{bmatrix} \right\}$

We take $x_2 = \begin{bmatrix} x_2 \\ x_4 \end{bmatrix}$ successively as $e_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, e_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$.

Calculate corresponding x_β : $x_\beta = \begin{bmatrix} x_1 \\ x_3 \end{bmatrix} = - \begin{bmatrix} 2 & 3 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -2 \\ 0 \end{bmatrix}$

$x_\beta = \begin{bmatrix} x_1 \\ x_3 \end{bmatrix} = - \begin{bmatrix} 2 & 3 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -3 \\ 1 \end{bmatrix}$

Put x_β, x_2 together to form z_1, \dots, z_{n-r} .

$z_1 = \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, z_2 = \begin{bmatrix} -3 \\ 0 \\ 1 \\ 1 \end{bmatrix}$.

z_1, z_2 are linearly independent:

If $\alpha_1 z_1 + \alpha_2 z_2 =$

$$\begin{bmatrix} \alpha_1(-2) + \alpha_2(-3) \\ \alpha_1(0) + \alpha_2(1) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

← $v_1 = 2$
← $v_2 = 4$

then if we look at the v_1 st and v_2 nd component, i.e. the 2nd and 4th component,

we get $\alpha_1 = \alpha_2 = 0$.

$\dim(\ker A) = n - r = 4 - 2 = 2$.

z_1, z_2 are independent vectors in $\ker A$. $\Rightarrow \{z_1, z_2\}$ forms a basis for $\ker A$.

So a basis for $\ker A$ is given by

$\left\{ \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ 0 \\ 1 \\ 1 \end{bmatrix} \right\}$