

Lecture 10: Quick review from previous lecture

- **Definition:** A **vector space** is a set V equipped with two operations:
 - (1) (Addition) If $\mathbf{v}, \mathbf{w} \in V$, then $\mathbf{v} + \mathbf{w} \in V$.
 - (2) (Scalar Multiplication) Multiplying a vector $\mathbf{v} \in V$ by a scalar $c \in \mathbb{R}$ produces a vector $c\mathbf{v} \in V$.

For all $\mathbf{u}, \mathbf{v}, \mathbf{w} \in V$ and all scalars $c, d \in \mathbb{R}$:

- (a) *Commutativity of Addition:* $\mathbf{v} + \mathbf{w} = \mathbf{w} + \mathbf{v}$.
- (b) *Associativity of Addition:* $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$.
- (c) *Additive Identity:* There is a **zero element** $\mathbf{0} \in V$ satisfying $\mathbf{v} + \mathbf{0} = \mathbf{v} = \mathbf{0} + \mathbf{v}$.
- (d) *Additive Inverse:* For each $\mathbf{v} \in V$ **there is an element** $-\mathbf{v} \in V$ such that $\mathbf{v} + (-\mathbf{v}) = \mathbf{0} = (-\mathbf{v}) + \mathbf{v}$.
- (e) *Distributivity:* $(c + d)\mathbf{v} = (c\mathbf{v}) + (d\mathbf{v})$, and $c(\mathbf{v} + \mathbf{w}) = (c\mathbf{v}) + (c\mathbf{w})$.
- (f) *Associativity of Scalar Multiplication:* $c(d\mathbf{v}) = (cd)\mathbf{v}$.
- (g) *Unit for Scalar Multiplication:* the scalar $1 \in \mathbb{R}$ satisfies $1\mathbf{v} = \mathbf{v}$.

Today we will discuss

- Sec. 2.2 Subspace and Sec. 2.3 Span and Linear Independence.

- Lecture will be recorded -

2.2 Subspaces

vector space



Definition: If $W \subset V$ (that is, W is a “subset” of V) and W is a vector space under the same addition and scalar multiplication defined on a vector space V , then W is called a **subspace** of V .

→ ① $W \subset V$
② W is vector space.

✓ “Subspaces” are vector spaces that are embedded in larger vector spaces.

If we want to check if $W \subset V$ is a **subspace** of V , it is enough to check the following 3 conditions:

1. W must contain **zero element** of V
2. If \mathbf{v} and \mathbf{w} in W , then $\mathbf{v} + \mathbf{w} \in W$.
3. If $\mathbf{v} \in W$ and $c \in \mathbb{R}$, then $c\mathbf{v} \in W$.

Example 1:

(1) $W = \{0\}$ is the trivial subspace of the vector space \mathbb{R}^n .

- ① $0 \in W$
- ② $0 + 0 = 0 \in W$
- ③ $c0 = 0 \in W$

(2) $S = \{(x, y, 0)^T\}$ is a subspace of the vector space \mathbb{R}^3 .

- ① $(0, 0, 0)^T \in S$.
- ② $(x, y, 0)^T + (a, b, 0)^T = (x+a, y+b, 0)^T \in S$.
- ③ $c(x, y, 0)^T = (cx, cy, 0)^T \in S$.

Example 2:

(1) $S = \{(x, y, 1)^T\}$ is NOT a subspace of the vector space \mathbb{R}^3 .

① $(0, 0, 0) \notin S$.

② $(a, b, 1) + (c, d, 1) = (a+c, b+d, 2) \notin S$.

③ $7(1, 1, 1) = (7, 7, 7) \notin S$.

(2) Is $S = \{x \geq 0, y \geq 0, z = 0\}$ a subspaces of \mathbb{R}^3 ?

① $(0, 0, 0) \in S$,

② ok

③ $-7(1, 1, 0) = (-7, -7, 0) \notin S$.

(3) Another interesting example is the space of solutions to a linear homogeneous differential equation on $[a, b]$, for example,

$S = \{u \in \mathcal{F}([a, b]) : u \text{ is the solution to } u''(x) + 9u(x) = \boxed{0}\}$. homogeneous

(Yes) Is S a subspace of $\mathcal{F}([a, b])$? Recall $\mathcal{F}([a, b])$ is the collection of all functions f defined on an interval $[a, b]$ vector space.

① $0'' + 9 \cdot 0 = 0$. $0 \in S$.

② $u, w \in S$. $\begin{cases} u'' + 9u = 0 \\ w'' + 9w = 0 \end{cases}$

check $u+w \in S$: $(u+w)'' + 9(u+w) = \underline{u''} + \underline{w''} + \underline{9u} + \underline{9w}$
 $= 0 + 0 = 0$.
 Then $u+w \in S$.

③ $u \in S$, check $cu \in S$: $(cu)'' + 9(cu) = c(u'' + 9u) = 0$.

Remark: 0 is essential for Example 2 (3) above.

$S = \{u \mid u'' + 9u = 17\}$ is NOT subspace

Recall: We denote the set of all $m \times n$ matrices with entries from \mathbb{R} by

$$M_{m \times n}(\mathbb{R}) := \{A : A \text{ is } m \times n \text{ matrix}\} \quad (\text{Recall that it is a vector space})$$

Example 3: The set of all 3×3 upper triangular matrix is a subspace of $M_{3 \times 3}(\mathbb{R})$.

$$S = \left\{ \begin{bmatrix} a & b & c \\ 0 & d & e \\ 0 & 0 & f \end{bmatrix} : a, b, \dots, f \in \mathbb{R} \right\} \subseteq M_{3 \times 3}$$

$$\textcircled{1} \quad O_{3 \times 3} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \in S.$$

$$\textcircled{2} \quad A, B \in S. \quad A = \begin{bmatrix} a & b & c \\ 0 & d & e \\ 0 & 0 & f \end{bmatrix}, \quad B = \begin{bmatrix} \tilde{a} & \tilde{b} & \tilde{c} \\ 0 & \tilde{d} & \tilde{e} \\ 0 & 0 & \tilde{f} \end{bmatrix}$$

$$A+B = \begin{bmatrix} a+\tilde{a} & b+\tilde{b} & c+\tilde{c} \\ 0 & d+\tilde{d} & e+\tilde{e} \\ 0 & 0 & f+\tilde{f} \end{bmatrix} \in S.$$

$$\textcircled{3} \quad cA \in S.$$

2.3 Span and Linear Independence

Definition: Suppose $\mathbf{v}_1, \dots, \mathbf{v}_n$ are vectors in a vector space V . If we take any scalars c_1, \dots, c_n , we can form a new vector in V as follows:

$$c_1\mathbf{v}_1 + \dots + c_n\mathbf{v}_n = \sum_{i=1}^n c_i\mathbf{v}_i$$

linear combination

An expression of this kind is known as a **linear combination** of $\mathbf{v}_1, \dots, \mathbf{v}_n$.

Example 1. If we have vectors $\mathbf{v}_1 = (1, 2)^T$, $\mathbf{v}_2 = (-1, 0)^T$ and $\mathbf{v}_3 = (2, -1)^T$ in \mathbb{R}^2 , we can form the linear combination

$$2\mathbf{v}_1 - \mathbf{v}_2 + 3\mathbf{v}_3 = 2(1, 2)^T - (-1, 0)^T + 3(2, -1)^T = \boxed{(9, 1)^T}$$

l. combination of v_1, v_2, v_3 .

(new element)

Example 2. We observe that $0\mathbf{v} = \mathbf{0}$ for each $\mathbf{v} \in V$. Thus $\mathbf{0}$ vector is a **linear combination** of any nonempty subset of V .

Definition: If we fix some vectors $\mathbf{v}_1, \dots, \mathbf{v}_n$ in a vector space V , we can consider the set of **all** of their linear combinations. This set is called the **span** of $\mathbf{v}_1, \dots, \mathbf{v}_n$, denoted

$$\text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_n\}.$$

In other words,

$$\text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_n\} = \left\{ \sum_{i=1}^n c_i\mathbf{v}_i : c_1, \dots, c_n \in \mathbb{R} \right\}$$

Remark: In fact, $\text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$ is a **subspace** of V .

① $0\mathbf{v}_i = \mathbf{0} \in \text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$.

② $\sum a_i\mathbf{v}_i + \sum b_i\mathbf{v}_i = \sum (a_i + b_i)\mathbf{v}_i \in \text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$.

③ $c(\sum a_i\mathbf{v}_i) = \sum (ca_i)\mathbf{v}_i \in \text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$.

Example 3. (1) Let $\mathbf{v}_1 = (1, 2, 3)^T$. What does $\text{span}\{\mathbf{v}_1\}$ consist of in \mathbb{R}^3 ?

$(1, 2, 3)^T$

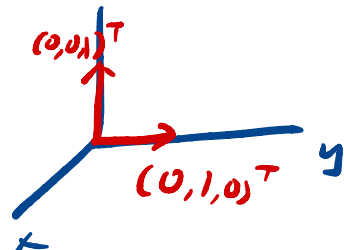
$$\text{span}\{\mathbf{v}_1\} = \{c\mathbf{v}_1 \mid c \in \mathbb{R}\}, \text{ line.}$$

(2) What does $\text{span}\{(0, 1, 0)^T, (0, 0, 1)^T\}$ consist of in \mathbb{R}^3 ?

$$\text{span}\{(0, 1, 0)^T, (0, 0, 1)^T\}$$

$$= \{a(0, 1, 0)^T + b(0, 0, 1)^T \mid a, b \in \mathbb{R}\}$$

$$= \{(0, a, b)^T \mid a, b \in \mathbb{R}\} = yz\text{-plane}$$



Example 4. If $\mathbf{v}_1 = c\mathbf{v}_2$ in \mathbb{R}^3 , then what is $\text{span}\{\mathbf{v}_1, \mathbf{v}_2\}$?

(parallel)



$$\text{span}\{\mathbf{v}_1, \mathbf{v}_2\} = \{a\mathbf{v}_1 + b\mathbf{v}_2 \mid a, b \in \mathbb{R}\}$$

$$= \{a(c\mathbf{v}_2) + b\mathbf{v}_2 \mid a, b \in \mathbb{R}\}$$

$$= \text{span}\{\mathbf{v}_2\}$$

$$\text{span}\{\mathbf{v}_1\} = \text{span}\{\mathbf{v}_2\}$$

Remark:

- If $\mathbf{v}_1 \neq 0$ in \mathbb{R}^3 , then $\text{span}\{\mathbf{v}_1\}$ is the line $\{c\mathbf{v}_1 : c \in \mathbb{R}\}$.
- If \mathbf{v}_1 and \mathbf{v}_2 are two non-zero vectors in \mathbb{R}^3 that are **not** parallel to each other (i.e. $\mathbf{v}_1 \neq c\mathbf{v}_2$ for any scalar c), then $\text{span}\{\mathbf{v}_1, \mathbf{v}_2\}$ defines a *plane*.

Example 5. Determine the span of $f_1(x) = 1$, $f_2(x) = x$, $f_3(x) = x^2$.

$$\text{span}\{1, x, x^2\} = \{a + bx + cx^2 \mid a, b, c \in \mathbb{R}\}$$

$$= P^{(2)}$$

$$P^{(n)}(\text{poly. of degree } \leq n) = \text{span}\{1, x, \dots, x^n\}$$

Example 6. The span of the matrices $\begin{pmatrix} A_1 \\ 1 & 0 \\ 0 & 0 \end{pmatrix}$, $\begin{pmatrix} A_2 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$, $\begin{pmatrix} A_3 \\ 0 & 0 \\ 1 & 0 \end{pmatrix}$, $\begin{pmatrix} A_4 \\ 0 & 0 \\ 0 & 1 \end{pmatrix}$ is $M_{2 \times 2}(\mathbb{R})$.

$$\begin{aligned} \text{span}\{A_1, \dots, A_4\} &= \{aA_1 + bA_2 + cA_3 + dA_4 \mid a, b, c, d \in \mathbb{R}\} \\ &= \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} \mid a, b, c, d \in \mathbb{R} \right\} \\ &= M_{2 \times 2}(\mathbb{R}). \end{aligned}$$

Note that $\text{span}\{(1, 0, 0)^T, (0, 1, 0)^T, (0, 0, 1)^T\} = \mathbb{R}^3$.

Example 7. Let $\mathbf{v}_1 = (1, 0, 0)^T$, $\mathbf{v}_2 = (0, 1, 1)^T$, $\mathbf{v}_3 = (1, 0, 1)^T$.

Show $\text{span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\} = \mathbb{R}^3$. ① $\text{span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\} \subseteq \mathbb{R}^3$.

② $\text{span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\} \supseteq \mathbb{R}^3$

Take any vector $(x, y, z)^T \in \mathbb{R}^3$, to check if $(x, y, z)^T$ is a combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$.

If so, $\begin{pmatrix} x \\ y \\ z \end{pmatrix} = a\mathbf{v}_1 + b\mathbf{v}_2 + c\mathbf{v}_3,$

Find a, b, c .

$$\begin{aligned} \begin{pmatrix} x \\ y \\ z \end{pmatrix} &= [\mathbf{v}_1 \quad \mathbf{v}_2 \quad \mathbf{v}_3] \begin{pmatrix} a \\ b \\ c \end{pmatrix} \\ &= \underbrace{\begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}}_A \begin{pmatrix} a \\ b \\ c \end{pmatrix}. \end{aligned}$$

If A is invertible, then $\begin{pmatrix} a \\ b \\ c \end{pmatrix} = A^{-1} \begin{pmatrix} x \\ y \\ z \end{pmatrix}$.

$\det A = 1 \neq 0$. So A is invertible.

This implies $\begin{pmatrix} a \\ b \\ c \end{pmatrix}$ really exists, and thus $(x, y, z)^T$ is a combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$.

Poll Question 1: With the usual matrix addition and scalar multiplication

$$M_{4 \times 5}(\mathbb{R}) := \{A : A \text{ is } 4 \times 5 \text{ matrix}\}$$

is a vector space.

A) Yes

B) No

Poll Question 2: With the usual matrix addition and scalar multiplication

$$M_{2 \times 2}(\mathbb{R}) := \{A : A \text{ is } 2 \times 2 \text{ matrix with the form } A = \begin{pmatrix} 1 & a \\ b & 1 \end{pmatrix}\}$$

is a vector space.

A) Yes

B) No

* You should be able to see the pop up Zoom question. Answer the question by clicking the corresponding answer and then submit.

Caution: after clicking submit, you will not be able to resubmit your answer!