

# 4 Vector Spaces

4.1 Real Vector Spaces

4.2 Subspaces

# 4.1 Real Vector Spaces

## Definition

## Vector Space

Let  $V$  be a set on which two operations (addition and scalar multiplication) are defined. **If the following ten axioms are satisfied** for every elements  $\mathbf{u}$ ,  $\mathbf{v}$ , and  $\mathbf{w}$  in  $V$  and every scalars (real numbers)  $c$  and  $d$ , then  **$V$  is called a vector space**, and the **elements** in  $V$  are called **vectors**

### Addition:

- (1)  $\mathbf{u} + \mathbf{v}$  is in  $V$
- (2)  $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$
- (3)  $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$
- (4)  $V$  has a zero vector  $\mathbf{0}$  such that for every  $\mathbf{u}$  in  $V$ ,  $\mathbf{u} + \mathbf{0} = \mathbf{u}$
- (5) For every  $\mathbf{u}$  in  $V$ , there is a vector in  $V$  denoted by  $-\mathbf{u}$  such that  $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$

### Scalar multiplication:

- (6)  $c\mathbf{u}$  is in  $V$
- (7)  $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$
- (8)  $(c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$
- (9)  $c(d\mathbf{u}) = (cd)\mathbf{u}$
- (10)  $1(\mathbf{u}) = \mathbf{u}$

## Notes

A vector space consists of four entities

a set of vectors, a set of real-number scalars, and two operations

$V$ : nonempty set of vectors

$c$ : any scalar

$+(\mathbf{u}, \mathbf{v}) = \mathbf{u} + \mathbf{v}$ : vector addition

$\cdot(c, \mathbf{u}) = c\mathbf{u}$ : scalar multiplication

$(V, +, \cdot)$  is called a vector space

The set  $V$  together with the definitions of vector addition and scalar multiplication satisfying the above ten axioms is called a **vector space**

## Example

## $M_{m \times n}$ is a Vector Space

**Proof** Recall that the usual matrix addition and scalar multiplication have properties for any  $A, B, C \in M_{m \times n}$  and any  $s, t \in \mathbb{R}$ :

1.  $A + B \in M_{m \times n}$ , **closed** under addition.
2.  $A + B = B + A$ , addition is **commutative**
3.  $(A + B) + C = A + (B + C)$ , addition is **associative**
4. There exists a zero matrix  $O_{mn}$ , such that  $A + O_{mn} = A$ , additive **identity**.
5. There exists a matrix  $-A \in M_{m \times n}$  such that  $A + (-A) = O_{mn}$ , additive **inverse**.
6.  $sA \in M_{m \times n}$ , **closed** under scalar multiplication.
7.  $s(tA) = (st)A$ , scalar multiplication is **associative**.
8.  $(s + t)A = sA + tA$  **matrix distribution**.
9.  $s(A + B) = sA + sB$ , **scalar distribution**.
10.  $1A = A$ , **scalar multiplicative identity**.

**An ordered  $n$ -tuple:** a sequence of  $n$  real numbers  $(x_1, x_2, \dots, x_n)$

**$R^n$ -space :** the set of all ordered  $n$ -tuples

$n = 1$      $R^1$ -space = set of all real numbers  
( $R^1$ -space can be represented geometrically by the  $x$ -axis)

$n = 2$      $R^2$ -space = set of all ordered pair of real numbers  $(x_1, x_2)$   
( $R^2$ -space can be represented geometrically by the  $xy$ -plane)

$n = 3$      $R^3$ -space = set of all ordered triple of real numbers  $(x_1, x_2, x_3)$   
( $R^3$ -space can be represented geometrically by the  $xyz$ -space)

For  $\mathbf{u} = (u_1, u_2, \dots, u_n)$ ,  $\mathbf{v} = (v_1, v_2, \dots, v_n)$  (two vectors in  $R^n$ )

**Equality:**  $\mathbf{u} = \mathbf{v}$  if and only if  $u_1 = v_1, u_2 = v_2, \dots, u_n = v_n$

**Vector addition (the sum of  $\mathbf{u}$  and  $\mathbf{v}$ ):**  $\mathbf{u} + \mathbf{v} = (u_1 + v_1, u_2 + v_2, \dots, u_n + v_n)$

**Scalar multiplication (the scalar multiple of  $\mathbf{u}$  by  $c$ ):**  $c\mathbf{u} = (cu_1, cu_2, \dots, cu_n)$

**Note:** This addition and scalar multiplication are called the **standard operations** for  $R^n$ .

**Zero vector:**  $\mathbf{0} = (0, 0, \dots, 0)$

**additive inverse:**  $-\mathbf{u} = (-u_1, -u_2, \dots, -u_n)$

## Notes:

A vector  $\mathbf{u} = (u_1, u_2, \dots, u_n)$  in  $R^n$  can be viewed as:

Use comma to separate components

a  $1 \times n$  row matrix (row vector):  $\mathbf{u} = [u_1 \ u_2 \ \cdots \ u_n]$

or

Use blank space to separate entries

a  $n \times 1$  column matrix (column vector):  $\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix}$

※ Therefore, the operations of matrix addition and scalar multiplication generate the same results as the corresponding vector operations



## Vector addition

$$\begin{aligned}\mathbf{u} + \mathbf{v} &= (u_1, u_2, \dots, u_n) + (v_1, v_2, \dots, v_n) \\ &= (u_1 + v_1, u_2 + v_2, \dots, u_n + v_n)\end{aligned}$$

## Scalar multiplication

$$\begin{aligned}c\mathbf{u} &= c(u_1, u_2, \dots, u_n) \\ &= (cu_1, cu_2, \dots, cu_n)\end{aligned}$$

Regarded as  $1 \times n$  row matrix

$$\begin{aligned}\mathbf{u} + \mathbf{v} &= [u_1 \ u_2 \ \cdots \ u_n] + [v_1 \ v_2 \ \cdots \ v_n] \\ &= [u_1 + v_1 \ u_2 + v_2 \ \cdots \ u_n + v_n]\end{aligned}$$

$$\begin{aligned}c\mathbf{u} &= c[u_1 \ u_2 \ \cdots \ u_n] \\ &= [cu_1 \ cu_2 \ \cdots \ cu_n]\end{aligned}$$

Regarded as  $n \times 1$  column matrix

$$\mathbf{u} + \mathbf{v} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} + \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = \begin{bmatrix} u_1 + v_1 \\ u_2 + v_2 \\ \vdots \\ u_n + v_n \end{bmatrix}$$

$$c\mathbf{u} = c \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} = \begin{bmatrix} cu_1 \\ cu_2 \\ \vdots \\ cu_n \end{bmatrix}$$

## Example

## $R^n$ is a Vector Space

**Proof** By regarding  $R^n$  as row (or column) matrices i.e.  $R^n = M_{1 \times n}$  (or  $R^n = M_{n \times 1}$ ), the fact that  $R^n$  is vector space becomes a special case for that of matrices.

## Example

## The Zero Vector Space

Let  $V$  consist of a single object, which we denote by  $0$ , that is  $V = \{0\}$ . Define

$$0 + 0 = 0, \text{ and } c0 = 0 \text{ for any } c \in R.$$

It is easy to check all 10 axioms are satisfied.  $V$  is called the zero vector space.

## Example

## The Vector Space of infinite sequences $R^\infty$

- The set of all infinite sequences  $u = (u_1, u_2, u_3, \dots)$  is denoted by  $R^\infty$ .
- $u = (u_1, u_2, u_3, \dots)$ ,  $v = (v_1, v_2, v_3, \dots)$  are said to be equal if  $u_i = v_i, \forall i \geq 1$ .
- For  $u, v \in R^\infty$  and  $c \in R$ , addition and scalar multiplication are defined by:

$$u + v = (u_1, u_2, u_3, \dots) + (v_1, v_2, v_3, \dots) = (u_1 + v_1, u_2 + v_2, u_3 + v_3, \dots)$$

$$cu = (cu_1, cu_2, cu_3, \dots)$$

- This makes  $R^\infty$  into a vector space, where

$$0 = (0, 0, 0, \dots) \text{ and } -u = (-u_1, -u_2, -u_3, \dots)$$

## Example

## The Vector Space of real Valued functions $F(D)$

- Let  $D \subseteq R$ . The set of all real valued function  $f: D \rightarrow R$  is denoted by  $F(D)$ .
- $f, g \in F(D)$  are said to be equal if  $f(x) = g(x), \forall x \in D$ .
- For  $f, g \in F(D)$  and  $c \in R$ , addition and scalar multiplication are defined by:

$$(f + g)(x) = f(x) + g(x)$$

$$(cf)(x) = cf(x)$$

- This together with the properties of addition on  $R$  makes  $F(D)$  into a vector space, where  $0$  and  $-f$  are the functions:

$$0(x) = 0 \text{ and } (-f)(x) = -f(x)$$

**Example****A Set That Is NOT a Vector Space**

If  $V = \mathbb{Z}$  is the set of integers, with addition and scalar multiplication. Then  $V$  is not a vector space since

$$\begin{array}{c} 1 \in V, \text{ and } \frac{1}{2} \text{ is a real-number scalar} \\ (\frac{1}{2})(1) = \frac{1}{2} \notin V \quad (\text{it is not closed under scalar multiplication}) \\ \begin{array}{ccc} \uparrow & \uparrow & \uparrow \\ \text{scalar} & \text{integer} & \text{noninteger} \end{array} \end{array}$$

**Example****A Set That Is NOT a Vector Space**

If  $V = R^2$ , with addition and scalar multiplication:

$$(u_1, u_2) + (v_1, v_2) = (u_1 + v_1, u_2 + v_2) \qquad c(u_1, u_2) = (cu_1, 0) \quad (\text{nonstandard definition})$$

The first nine axioms of the definition of a vector space are satisfied (check it), but NOT tenth axiom. Since for example,  $1(1,1) = (1,0) \neq (1,1)$ .

## Theorem Properties of additive identity and additive inverse

Let  $v$  be any element of a vector space  $V$ , and let  $c$  be any scalar. Then

$$(1) \quad 0\mathbf{v} = \mathbf{0}$$

$$(2) \quad c\mathbf{0} = \mathbf{0}$$

$$(3) \quad \text{If } c\mathbf{v} = \mathbf{0}, \text{ either } c = 0 \text{ or } \mathbf{v} = \mathbf{0}$$

$$(4) \quad (-1)\mathbf{v} = -\mathbf{v} \quad (\text{the additive inverse of } \mathbf{v} \text{ equals } ((-1)\mathbf{v}))$$

**Proof.**

$$(1) \quad 0\mathbf{v} = (0 + 0)\mathbf{v} \stackrel{(8)}{=} 0\mathbf{v} + 0\mathbf{v} \stackrel{\text{add}(-0\mathbf{v})}{\Rightarrow} 0\mathbf{v} + (-0\mathbf{v}) = (0\mathbf{v} + 0\mathbf{v}) + (-0\mathbf{v}) \stackrel{(5,3)}{\Rightarrow} \mathbf{0} = 0\mathbf{v}$$

$$(2) \quad c\mathbf{0} \stackrel{(4)}{=} c(\mathbf{0} + \mathbf{0}) \stackrel{(7)}{=} c\mathbf{0} + c\mathbf{0}$$

$$\Rightarrow c\mathbf{0} + (-c\mathbf{0}) = (c\mathbf{0} + c\mathbf{0}) + (-c\mathbf{0}) \quad (\text{add } (-c\mathbf{0}) \text{ to both sides})$$

$$\stackrel{(3)}{\Rightarrow} c\mathbf{0} + (-c\mathbf{0}) = c\mathbf{0} + [c\mathbf{0} + (-c\mathbf{0})]$$

$$\stackrel{(5)}{\Rightarrow} \mathbf{0} = c\mathbf{0} + \mathbf{0} \stackrel{(4)}{\Rightarrow} \mathbf{0} = c\mathbf{0}$$

(3) Prove by contradiction: Suppose that  $c\mathbf{v} = \mathbf{0}$ , but  $c \neq 0$  and  $\mathbf{v} \neq \mathbf{0}$

$$\stackrel{(10)}{\mathbf{v}} = 1\mathbf{v} = \left(\frac{1}{c}c\right)\mathbf{v} \stackrel{(9)}{=} \frac{1}{c}(c\mathbf{v}) = \frac{1}{c}(\mathbf{0}) = \mathbf{0} \quad (\text{By the second property, } c\mathbf{0} = \mathbf{0})$$

$\Rightarrow \rightarrow \leftarrow \Rightarrow$  if  $c\mathbf{v} = \mathbf{0}$ , either  $c = 0$  or  $\mathbf{v} = \mathbf{0}$

$$(4) \quad 0\mathbf{v} = (1 + (-1))\mathbf{v} \stackrel{(8)}{=} 1\mathbf{v} + (-1)\mathbf{v}$$

$\Rightarrow \mathbf{0} = \mathbf{v} + (-1)\mathbf{v}$  (By the first property,  $0\mathbf{v} = \mathbf{0}$ )

$\stackrel{(5)}{\Rightarrow} (-1)\mathbf{v} = -\mathbf{v}$  (By comparing with Axiom (5),  $(-1)\mathbf{v}$  is the additive inverse of  $\mathbf{v}$ )

# 4.2 Subspaces



## Definition

## Subspace

A subset  $W$  of a vector space  $V$  is called a subspace of  $V$  if  $W$  is itself a vector space under the addition and scalar multiplication defined on  $V$ .

**NOTE.** By just being a subset of  $V$ ,  $W$  must already satisfy all 10 axioms except possibly (1), (4), (5), and (6) the others are inherited from  $V$ . But (5) is satisfied if (6) is satisfied, since  $-u = (-1)u$ . This leads to the following theorem:

## Theorem

## Test For a Subspace

A subset  $W$  of a vector space  $V$  is a subspace if and only if the following conditions are satisfied:

1.  $0 \in W$  (The zero vector of  $V$ ).
2. If  $u, v \in W$ , then  $u + v \in W$ .
3. If  $c$  is a scalar and  $u \in W$ , then  $cu \in W$ .

## Example

## The Trivial Subspaces

If  $V$  is a nonzero vector space then  $V$  has at least two subspaces, namely,  $V$  itself and the zero subspace  $\{0\}$ .

## Example

## The Subspace of Polynomials $P_\infty$

- Recall that a polynomial is a function that can be written as

$$f = a_0 + a_1x + \cdots + a_kx^k \text{ where } a_0, a_1, \cdots, a_k \text{ are constants.}$$

Clearly,

- the sum of two polynomials is a polynomial, (closed under addition)
  - a constant times a polynomial is a polynomial, (closed under scalar multiplication)
- So, the set of all polynomials is closed under addition and scalar multiplication and hence is a subspace of  $F(-\infty, \infty)$ . We will denote this space by  $P_\infty$ .

## Example

## The Subspace of Polynomials of degree $\leq n$

Recall that

- The degree of the polynomial is the highest power of its variable with nonzero coefficient. E.g.  $3 - 4x^2 - x^4$  has degree 4.
  - the sum of two polynomials cannot have a higher degree than both polynomials.
  - Scalar multiplication cannot increase the degree.
- So, the set of all polynomials of degree  $n$  or less is closed under addition and scalar multiplication and hence is a subspace of  $F(-\infty, \infty)$ . We will denote this space by  $P_n$ .

## Example

## The Symmetric Matrices is a Subspace of $M_{2 \times 2}$

Let  $W$  be the set of all  $2 \times 2$  symmetric matrices. Show that  $W$  is a subspace of the vector space  $M_{2 \times 2}$ , with the standard operations of matrix addition and scalar multiplication.

### Solution.

$$(1) \ 0^T = 0 \Rightarrow 0 \in W$$

$$(2) \ A_1 \in W, A_2 \in W \Rightarrow (A_1 + A_2)^T = A_1^T + A_2^T = A_1 + A_2 \quad (A_1 + A_2 \in W)$$

$$(3) \ c \in R, A \in W \Rightarrow (cA)^T = cA^T = cA \quad (cA \in W)$$

The definition of a symmetric matrix  $A$  is that  $A^T = A$

**Note:** The same argument shows that in general the set of symmetric  $n \times n$  matrices is a subspace of  $M_{n \times n}$ .

## Example

## The Singular Matrices is NOT a Subspace of $M_{2 \times 2}$

Let  $W$  be the set of all  $2 \times 2$  singular matrices. Show that  $W$  is NOT a subspace of the vector space  $M_{2 \times 2}$ , with the standard matrix operations.

**Solution.**

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \in W, \quad B = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \in W$$

$$\therefore A + B = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I \notin W \quad (W \text{ is not closed under vector addition})$$

$\therefore W$  is not a subspace of  $M_{2 \times 2}$

**Note:** A similar argument shows that in general the set of singular  $n \times n$  matrices is NOT a subspace of  $M_{n \times n}$ .

**Example****The First Quadrant is NOT a Subspace of  $R^2$** 

Show that the set  $W = \{(x_1, x_2) : x_1, x_2 \geq 0\}$  is NOT a subspace of  $R^2$  with the standard.

**Solution.**

Let  $\mathbf{u} = (1, 1) \in W$

$$\because (-1)\mathbf{u} = (-1)(1, 1) = (-1, -1) \notin W$$

( $W$  is not closed under scalar multiplication)

$\therefore W$  is not a subspace of  $R^2$

## Example

## Identifying Subspaces of $R^2$

Which of the following two subsets is a subspace of  $R^2$ ?

- (a) The set of points on the line given by  $x + 2y = 0$ .
- (b) The set of points on the line given by  $x + 2y = 1$ .

**Solution.** (a)  $W = \{(x, y) \mid x + 2y = 0\} = \{(-2t, t) \mid t \in R\}$

The zero vector  $(0,0)$  is on this line for take  $t = 0$ .

Let  $\mathbf{v}_1 = (-2t_1, t_1) \in W$  and  $\mathbf{v}_2 = (-2t_2, t_2) \in W$

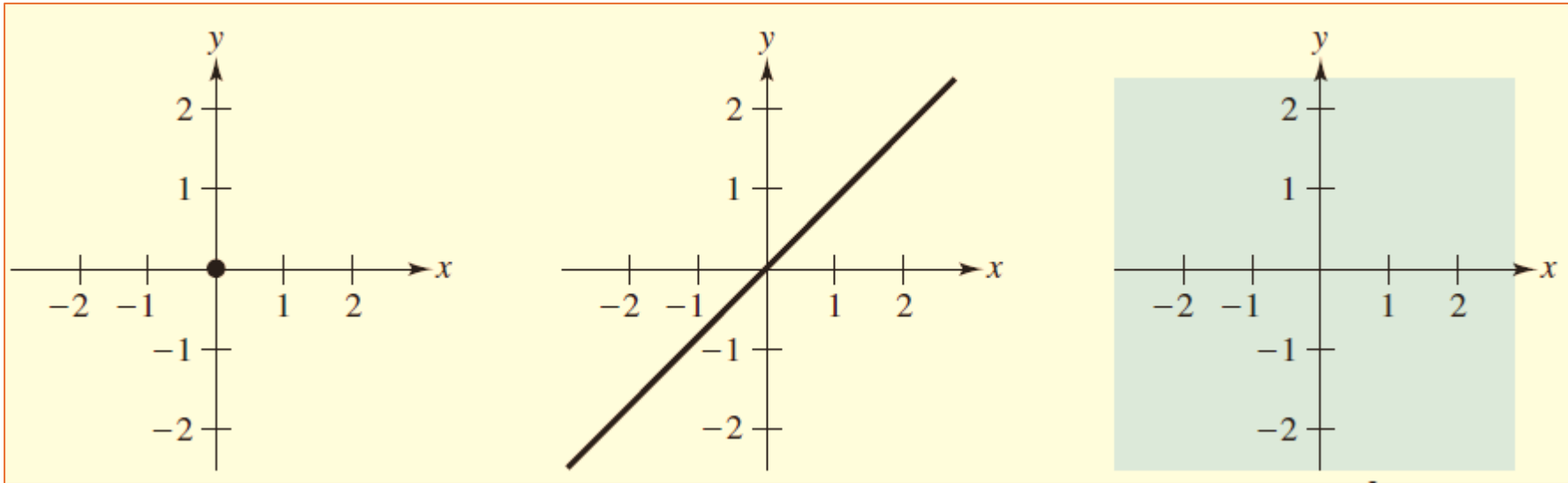
$\therefore \mathbf{v}_1 + \mathbf{v}_2 = (-2(t_1 + t_2), t_1 + t_2) \in W$  (closed under vector addition)

$c\mathbf{v}_1 = (-2(ct_1), ct_1) \in W$  (closed under scalar multiplication)  $\therefore W$  is a subspace of  $R^2$

(b) This line clearly doesn't contain the zero vector  $(0,0)$ , hence NOT a subspace.

**Note:** We'll see later that solutions of homogeneous linear systems are always subspaces while solutions of nonhomogeneous linear systems are clearly never subspaces, why?

## Subspaces of $\mathbb{R}^2$



(1)  $\{0\}$ .  
(trivial subspace)

(2) Lines through  
the origin.

(3)  $\mathbb{R}^2$ .  
(trivial subspace)

**Note:** We'll see later that solutions of homogeneous linear systems are always subspaces while solutions of nonhomogeneous linear systems are clearly never subspaces, why?



## Example

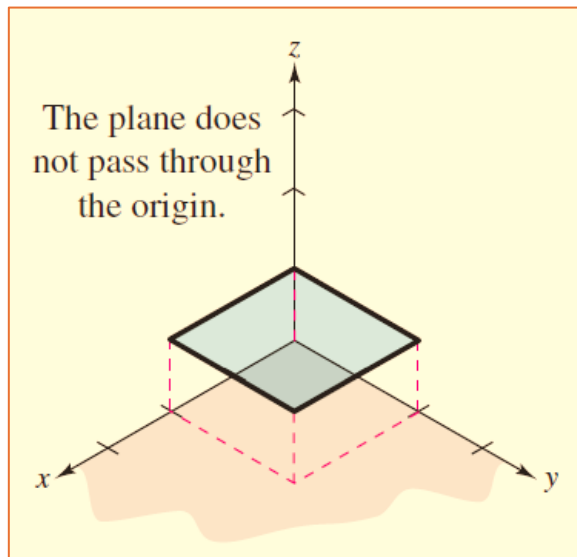
## Identifying Subspaces of $R^3$

Which of the following two subsets is a subspace of  $R^3$ ?

- (a)  $W = \{(x_1, x_2, 1) : x_1, x_2 \in R\}$ .
- (b)  $W = \{(x_1, x_1 + x_3, x_3) : x_1, x_3 \in R\}$ .

**Solution.**

(a)



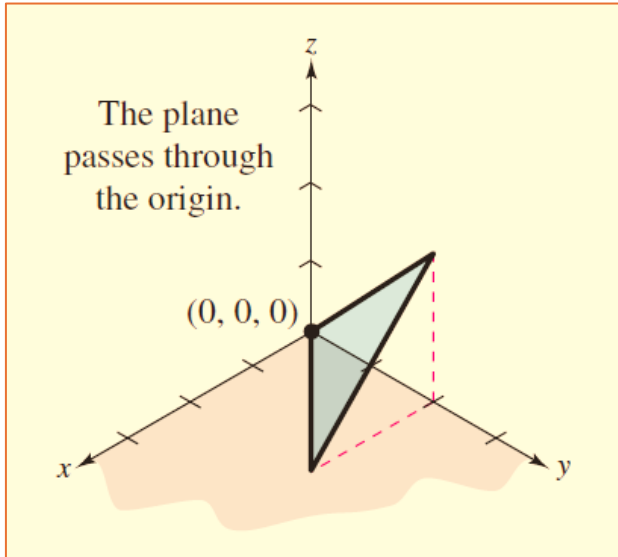
Consider  $\mathbf{v} = (0, 0, 1) \in W$

$\because (-1)\mathbf{v} = (0, 0, -1) \notin W$

$\therefore W$  is not a subspace of  $R^3$

(Note: the zero vector is not in  $W$ )

(b)



Note that the zero vector  $(0,0,0)$  is on this set.

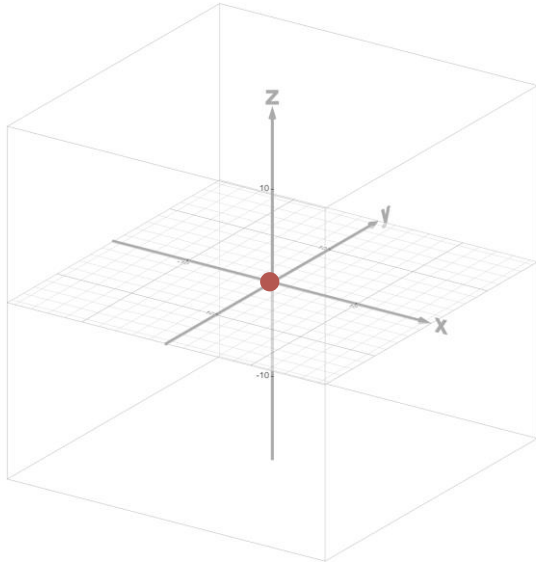
Consider  $\mathbf{v} = (v_1, v_1 + v_3, v_3) \in W$  and  $\mathbf{u} = (u_1, u_1 + u_3, u_3) \in W$

$$\because \mathbf{v} + \mathbf{u} = (v_1 + u_1, (v_1 + u_1) + (v_3 + u_3), v_3 + u_3) \in W$$

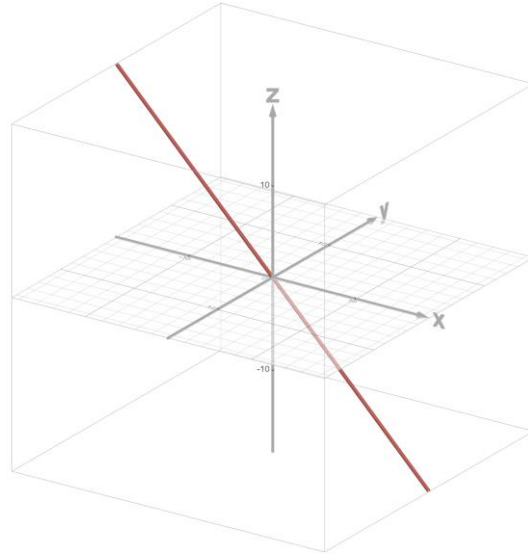
$$c\mathbf{v} = (cv_1, (cv_1) + (cv_3), cv_3) \in W$$

$\therefore W$  is closed under vector addition and scalar multiplication,  
so  $W$  is a subspace of  $R^3$

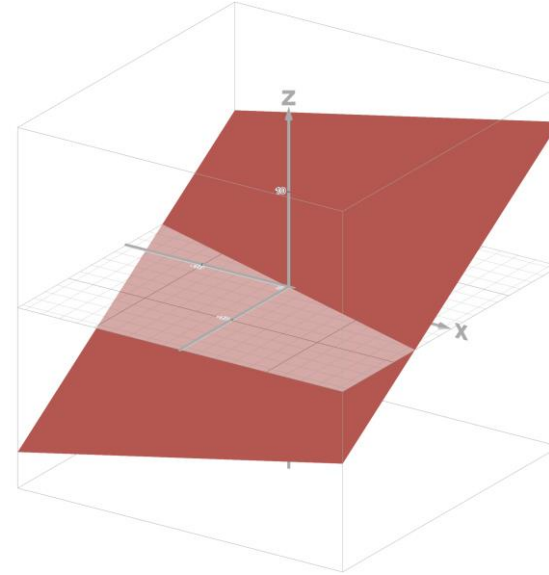
## Subspaces of $R^3$



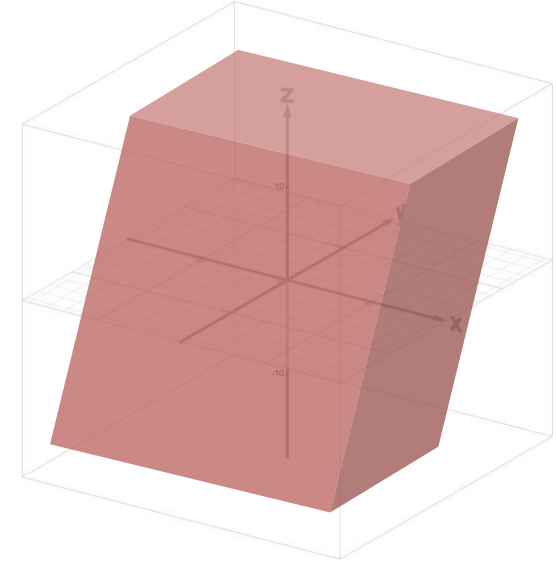
(1)  $\{0\}$ .  
(trivial subspace)



(2) Lines through  
the origin.



(3) Planes through  
the origin.



(4)  $R^3$ .  
(trivial subspace)

## Creating Subspaces

### Theorem

### The Intersection of Subspaces is a Subspace

If  $V$  and  $W$  are both subspaces of a vector space  $U$ , then the intersection of  $V$  and  $W$  (denoted by  $V \cap W$ ) is also a subspace of  $U$ .

**Proof.** (1)  $0 \in V \cap W$ , since  $0$  is in  $V$  and  $W$  because they are subspaces.

(2) For  $\mathbf{v}_1$  and  $\mathbf{v}_2$  in  $V \cap W$ , since  $\mathbf{v}_1$  and  $\mathbf{v}_2$  are in  $V$  (and  $W$ ),  $\mathbf{v}_1 + \mathbf{v}_2$  is in  $V$  (and  $W$ ).

Therefore,  $\mathbf{v}_1 + \mathbf{v}_2$  is in  $V \cap W$ .

(3) For  $\mathbf{v}_1$  in  $V \cap W$ , since  $\mathbf{v}_1$  is in  $V$  (and  $W$ ),  $c\mathbf{v}_1$  is in  $V$  (and  $W$ ).

Therefore,  $c\mathbf{v}_1$  is in  $V \cap W$ .

### Notes:

- The theorem is easily generalized for any finite intersection of subspaces.
- The union of subspaces may NOT be a subspace in general.

## Definition

## Linear Combination and Span

Let  $V$  be a vector space and  $S = \{v_1, v_2, \dots, v_k\} \subseteq V$ .

- A vector of the form  $c_1v_1 + c_2v_2 + \dots + c_kv_k$ , where  $c_1, c_2, \dots, c_k \in R$  is called a **linear combination** of the  $v_i$ s.
- The set all such linear combinations is called the **span of  $S$**  and is written as:

$$\text{span}(S) = \{c_1v_1 + c_2v_2 + \dots + c_kv_k : c_1, c_2, \dots, c_k \in R\}.$$

## Theorem

## $\text{span}(S)$ is a Subspace

If  $V$  be a vector space and  $S = \{v_1, v_2, \dots, v_k\} \subseteq V$ , then

- $\text{span}(S)$  is a subspace of  $V$ .
- $\text{span}(S)$  is the smallest subspace of  $V$  containing  $S$ , i.e., every other subspace of  $V$  containing  $S$  must contain  $\text{span}(S)$ .

**Proof.** a) First  $0 = 0v_1 + 0v_2 + \cdots + 0v_k$ , so  $0 \in \text{span}(S)$ . Consider any two vectors  $u$  and  $v$  in  $\text{span}(S)$ , that is,

$$u = c_1v_1 + c_2v_2 + \cdots + c_kv_k \text{ and } v = d_1v_1 + d_2v_2 + \cdots + d_kv_k$$

Then

- $u + v = (c_1 + d_1)v_1 + (c_2 + d_2)v_2 + \cdots + (c_k + d_k)v_k \in \text{span}(S)$ , and
- $cu = (cc_1)v_1 + (cc_2)v_2 + \cdots + (cc_k)v_k \in \text{span}(S)$

So, we can conclude that  $\text{span}(S)$  is a subspace of  $V$ .

b) Let  $U$  be another subspace of  $V$  containing  $S$ . We want to show  $\text{span}(S) \subset U$ .

Consider any  $u \in \text{span}(S)$ , i.e.,  $u = \sum_{i=1}^k c_i v_i$ , where  $v_i \in S$

$U$  contains  $S \Rightarrow v_i \in U \xRightarrow{U \text{ is a subspace}} u = \sum_{i=1}^k c_i v_i \in U$  (because  $U$  is closed under vector addition and scalar multiplication)

Since for any vector  $\mathbf{u} \in \text{span}(S)$ ,  $\mathbf{u}$  also belongs to  $U$ , then  $\text{span}(S) \subset U$ .

## Example

## Finding a linear combination

Let  $\mathbf{v}_1 = (1,2,3)$   $\mathbf{v}_2 = (0,1,2)$   $\mathbf{v}_3 = (-1,0,1)$ . Show that

(a)  $\mathbf{w} = (1,1,1)$  is a linear combination of  $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$

(b)  $\mathbf{w} = (1, -2, 2)$  is not a linear combination of  $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$

**Solution** (a)  $\mathbf{w} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3$

$$\Rightarrow (1,1,1) = c_1(1,2,3) + c_2(0,1,2) + c_3(-1,0,1) \Rightarrow \begin{array}{rcl} c_1 & -c_3 & = 1 \\ 2c_1 + c_2 & & = 1 \\ 3c_1 + 2c_2 + c_3 & & = 1 \end{array} \Rightarrow \left[ \begin{array}{ccc|c} 1 & 0 & -1 & 1 \\ 2 & 1 & 0 & 1 \\ 3 & 2 & 1 & 1 \end{array} \right] \xrightarrow{\text{G.-J. E.}} \left[ \begin{array}{ccc|c} 1 & 0 & -1 & 1 \\ 0 & 1 & 2 & -1 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$\Rightarrow$  This system has infinitely many solutions.  $\Rightarrow \mathbf{w}$  can be expressed as  $c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3$ .

(b)  $\mathbf{w} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3$

$$\Rightarrow \left[ \begin{array}{ccc|c} 1 & 0 & -1 & 1 \\ 2 & 1 & 0 & -2 \\ 3 & 2 & 1 & 2 \end{array} \right] \xrightarrow{\text{G.-J. E.}} \left[ \begin{array}{ccc|c} 1 & 0 & -1 & 1 \\ 0 & 1 & 2 & -4 \\ 0 & 0 & 0 & 7 \end{array} \right]$$

$\Rightarrow$  This system has no solution since the third row means  $0 \cdot c_1 + 0 \cdot c_2 + 0 \cdot c_3 = 7$

$\Rightarrow \mathbf{w}$  can not be expressed as  $c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3$

## Definition

### A Spanning Set For a Vector Space

If  $V$  is a vector space and  $S \subseteq V$  a subset such that  $\text{span}(S) = V$ , then  $S$  is called a **spanning** set or a **generating** set for  $V$ .

**Note:** Since we know  $\text{span}(V) = V$ ,  $V$  is a spanning set for itself. We are interested in small sets that span  $V$ .

## Example

### A Standard Spanning Set For $R^3$

The set  $S = \{(1,0,0), (0,1,0), (0,0,1)\}$  spans  $R^3$  because any vector  $\mathbf{u} = (u_1, u_2, u_3)$  in  $R^3$  can be written as  $\mathbf{u} = u_1(1,0,0) + u_2(0,1,0) + u_3(0,0,1)$

## Example

### A Standard Spanning Set For $P_2$

The set  $S = \{1, x, x^2\}$  spans  $P_2$  because any polynomial  $p(x) = a + bx + cx^2$  in  $P_2$  can be written as  $p(x) = a(1) + b(x) + c(x^2)$ .



## Example

## A Non-Standard Spanning Set For $R^3$

Show that the set  $S = \{(1,2,3), (0,1,2), (-2,0,1)\}$  spans  $R^3$ .

**Solution** We must show any vector  $\mathbf{u} = (u_1, u_2, u_3)$  in  $R^3$  can be expressed as a linear combination of  $\mathbf{v}_1 = (1,2,3)$ ,  $\mathbf{v}_2 = (0,1,2)$ , and  $\mathbf{v}_3 = (-2,0,1)$

$$\text{If } \mathbf{u} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3 \quad \Rightarrow \quad \begin{array}{rcl} c_1 & -2c_3 & = u_1 \\ 2c_1 + c_2 & & = u_2 \\ 3c_1 + 2c_2 + c_3 & & = u_3 \end{array}$$

The above problem thus reduces to determine whether this system is consistent for all values of  $u_1, u_2$ , and  $u_3$ .

$$\therefore |A| = \begin{vmatrix} 1 & 0 & -2 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{vmatrix} \neq 0$$

✧ From a Thm., if  $A$  is an invertible matrix, then the system of linear equations  $Ax = b$  has a unique solution  $x = A^{-1}b$  given any  $b$ .

✧ From a Thm., a square matrix  $A$  is <sup>?</sup>invertible (nonsingular) if and only if  $\det(A) \neq 0$

$\therefore A\mathbf{x} = \mathbf{u}$  has exactly one solution for every  $\mathbf{u} \Rightarrow \text{span}(S) = R^3$

**Example****A Spanning Set For  $M_{2 \times 2}$** 

Since  $\begin{bmatrix} a & b \\ c & d \end{bmatrix} = a \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + b \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + c \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} + d \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$ , we have

$$M_{2 \times 2} = \text{span} \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

**Example****A Spanning Set For the subspace  $W$  of  $M_{2 \times 2}$  of Symmetric Matrices**

Since  $\begin{bmatrix} a & b \\ b & d \end{bmatrix} = a \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + b \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} + d \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$ , we have

$$W = \text{span} \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

**Note:** Writing a subset of a vector space as a span of a set shows it is a subspace.

## **Theorem**    Solution Sets of Homogeneous linear Systems are Subspaces of $R^n$

The solution set of a homogeneous linear system  $Ax = 0$  of  $m$  equations in  $n$  unknowns is a subspace of  $R^n$ .

**Proof** Let  $W$  be the solution set of the system. Then  $0 \in W$  because  $A0 = 0$ . Now let  $x_1, x_2 \in W$  and  $c \in R$ . Then  $Ax_1 = 0, Ax_2 = 0$  and we have

$$A(x_1 + x_2) = Ax_1 + Ax_2 = 0 + 0 = 0.$$

Also,

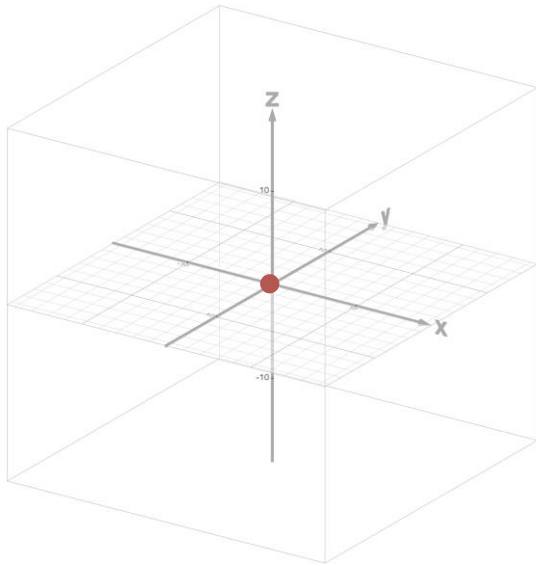
$$A(cx_1) = cAx_1 = c0 = 0.$$

## **Example**    Solution Spaces of Homogeneous Systems

$W = \{(x_1, x_2, x_3) \in R^3 : x_1 + 2x_2 + 3x_3 = 0, 4x_1 + 5x_2 + 6x_3 = 0\}$  is a subspace of  $R^3$  because it is the solution set of a homogeneous linear system  $Ax = 0$ , where  $A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$ .

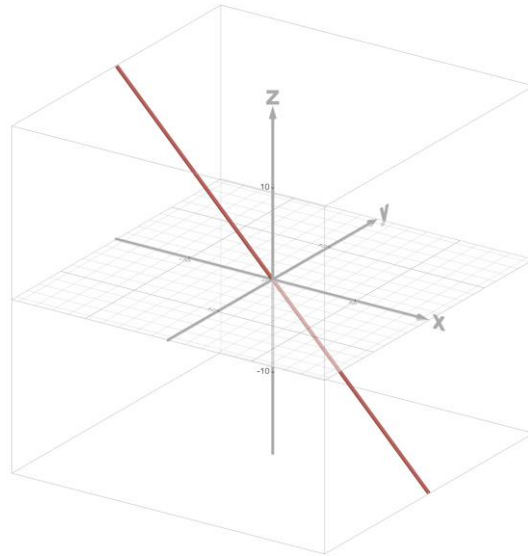
## Example

## Solution Spaces of Homogeneous Systems



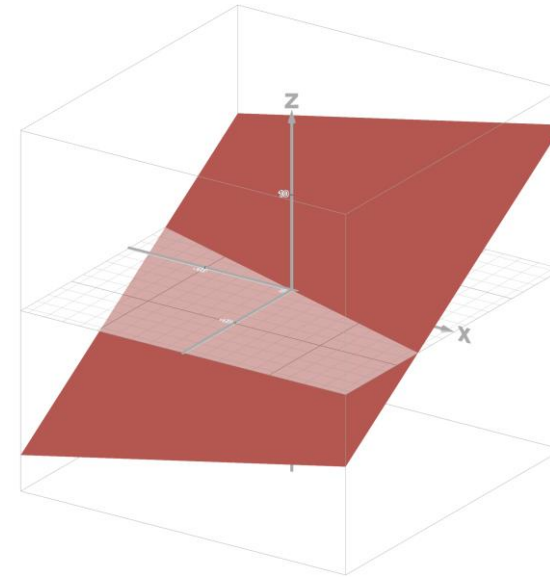
$$(1) \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

(trivial subspace)



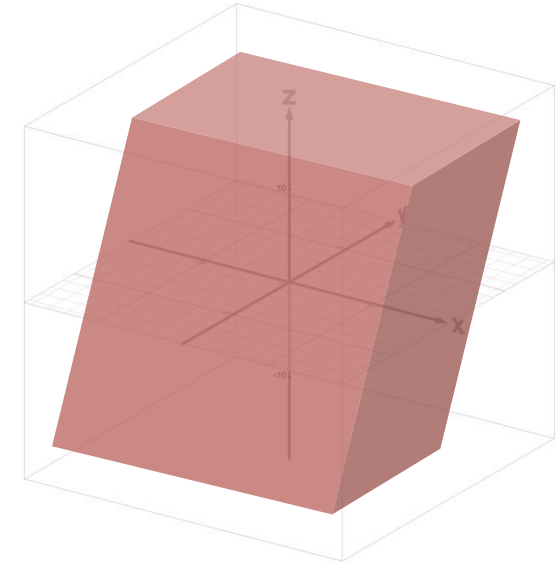
$$(2) \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

Lines through the origin.



$$(3) \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

Planes through the origin.



$$(4) \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

$R^3$   
(trivial subspace)