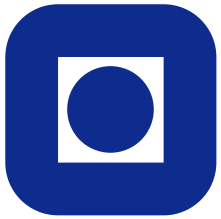

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TMA4115 - Calculus 3

Lecture 19, March 20

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Spring 2013

Review of last week's lecture

Last week we looked at

- abstract *vector spaces* and *subspaces*,
- *null spaces* and *column spaces* of matrices,
- *linear transformations* between abstract vector spaces,
- *kernels* and *ranges* of linear transformations,
- *linear independence* and *linear dependence* in abstract vector spaces.
- *bases* of vector spaces,
- *coordinate systems* in vector spaces relative to bases.

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Today's lecture

Today we shall introduce and study

- the *dimension* of a vector space,
- the *rank* of a matrix.

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Bases of vector spaces

Recall that an indexed set $\{\mathbf{b}_1, \mathbf{b}_2, \ldots, \mathbf{b}_n\}$ of vectors in a vector space V is a *basis* for V if

1. $\{\mathbf{b}_1, \mathbf{b}_2, \ldots, \mathbf{b}_n\}$ is linearly independent,
2. $V = \text{Span}\{\mathbf{b}_1, \mathbf{b}_2, \ldots, \mathbf{b}_n\}$.

Recall also that if $\mathbf{b}_1, \mathbf{b}_2, \ldots, \mathbf{b}_k \in \mathbb{R}^n$ then

- $\{\mathbf{b}_1, \mathbf{b}_2, \ldots, \mathbf{b}_k\}$ is linearly independent if and only if the matrix $[\mathbf{b}_1\ \mathbf{b}_2\ \ldots\ \mathbf{b}_k]$ has a pivot position in every column,
- $\text{Span}\{\mathbf{b}_1, \mathbf{b}_2, \ldots, \mathbf{b}_k\} = \mathbb{R}^n$ if and only if the matrix $[\mathbf{b}_1\ \mathbf{b}_2\ \ldots\ \mathbf{b}_k]$ has a pivot position in every row.

It follows that every basis of $\mathbb{R}^n$ consists of exactly n vectors.

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The coordinate mapping

Recall also that the following theorem holds for every vector space.

Theorem 8

Let $\mathcal{B} = \{\mathbf{b}_1, \ldots, \mathbf{b}_n\}$ be a basis for a vector space V. Then the coordinate mapping $\mathbf{x} \mapsto [\mathbf{x}]_{\mathcal{B}}$ is a one-to-one and onto linear transformation from V to $\mathbb{R}^n$.

It is therefore natural to expect that if a vector space has a basic of n vectors, then every basis of V must consist of exactly n vectors.

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The dimension of a vector space

Theorem 9

If a vector space V has a basis $\mathcal{B} = \{\mathbf{b}_1, \ldots, \mathbf{b}_n\}$, then any set in V containing more than n vectors must be linearly dependent.

Theorem 10

If a vector space has a basic of n vectors, then every basis of V must consist of exactly n vectors.

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The dimension of a vector space

- If V is spanned by a finite set, then V is said to be *finite-dimensional*.
- If V is a finite dimensional vector space, then the *dimension* of V, written as $\dim(V)$, is the number of vectors in a basis for V.
- The dimension of the zero vector space $\{\mathbf{0}\}$ is defined to be zero.
- If V is not spanned by a finite set, then V is said to be *infinite-dimensional*.

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The dimension of some vector spaces

- Since $\{\mathbf{e}_1, \ldots, \mathbf{e}_n\}$ is a basis for $\mathbb{R}^n$, the vector space $\mathbb{R}^n$ is finite-dimensional and $\dim(\mathbb{R}^n) = n$.
- Since $\{1, t, \ldots, t^n\}$ is a basis for $\mathbb{P}_n$, the vector space $\mathbb{P}_n$ is finite-dimensional and $\dim(\mathbb{P}_n) = n + 1$.
- The vector space $\mathbb{P}$ is infinite-dimensional.

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Every vector space of dimension n is isomorphic to $\mathbb{R}^n$

The theorem

Theorem 8

Let $\mathcal{B} = \{\mathbf{b}_1, \ldots, \mathbf{b}_n\}$ be a basis for a vector space V. Then the coordinate mapping $\mathbf{x} \mapsto [\mathbf{x}]_{\mathcal{B}}$ is a one-to-one and onto linear transformation from V to $\mathbb{R}^n$.

says that if V is a vector space of dimension n, then V is *isomorphic* to $\mathbb{R}^n$.

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Subspaces of a finite-dimensional space

Theorem 11

Let H be a subspace of a finite-dimensional vector space V. Then H is finite-dimensional and $\dim(H) \leq \dim(V)$.
In addition, if $H \neq \{\mathbf{0}\}$, then any linearly independent set in H can be expanded to a basic for H.

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Example

Let us find the dimension of the subspace

$$H = \left\{ \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} : a, b, c, d \text{ in } \mathbb{R} \text{ and } a + b + c = 0 \text{ and } 2a - d = 0 \right\}$$

of $\mathbb{R}^4$.

Example

Let us find the dimension of the subspace

$$H = \left\{ \begin{bmatrix} 2r + s + 3t \\ -r + 4s + 3t \\ 0 \end{bmatrix} : r, s, t \text{ in } \mathbb{R} \right\}$$

of $\mathbb{R}^3$.

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The basis theorem

Theorem 12

Let V be a p-dimensional vector space, where $p \geq 1$.

1. Any linearly independent set of exactly p elements in V is automatically a basis for V
2. Any set of exactly p elements that spans V is automatically a basis for V.

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Problem 4 from the exam from December 2008

Assume that the vectors $\mathbf{v}_1$, $\mathbf{v}_2$ and $\mathbf{v}_3$ are linearly independent. Show that the vectors $\mathbf{w}_1 = \mathbf{v}_1 + \mathbf{v}_2$, $\mathbf{w}_2 = \mathbf{v}_1 + \mathbf{v}_2 + \mathbf{v}_3$, $\mathbf{w}_3 = \mathbf{v}_1 - \mathbf{v}_2$ are linearly independent.

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The dimension of the column space of a matrix

Recall that if $A = [\mathbf{a}_1\ \mathbf{a}_2 \ldots \mathbf{a}_n]$ is an $m \times n$ matrix, then $\text{Col}(A) = \text{Span}\{\mathbf{a}_1, \mathbf{a}_2, \ldots, \mathbf{a}_n\}$.
Recall also that the pivot columns of A form a basis for $\text{Col}(A)$.
It follows that the dimension of $\text{Col}(A)$ is the number of pivot positions in A.

The dimension of the null space of a matrix

Recall that if A is an $m \times n$ matrix, then
$\text{Nul}(A) = \{\mathbf{x} : \mathbf{x} \text{ is in } \mathbb{R}^n \text{ and } A\mathbf{x} = \mathbf{0}\}$.
Recall also that we can find a basis for $\text{Nul}(A)$ by

1. row reducing A to its reduced echelon form,
2. writing the solutions to the equation $A\mathbf{x} = \mathbf{0}$ as a linear combinations of vectors using the free variables as parameters,
3. forming a basis for $\text{Nul}(A)$ by taken the set of the vectors we use to write the solutions to the equation $A\mathbf{x} = \mathbf{0}$.

It follows that the dimension of $\text{Nul}(A)$ is the number of nonpivot columns of A.

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The row space of a matrix

- Let A be an $m \times n$ matrix.
- Each row of A can be identified with a vector in $\mathbb{R}^n$.
- The set of all linear combination of the row vectors is called the *row space* of A and is denoted by $\text{Row}(A)$.
- $\text{Row}(A) = \text{Col}(A^T)$.

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Finding a basis for the row space of a matrix

Theorem 13

Let A and B be matrices.

1. If A and B are row equivalent, then $\text{Row}(A) = \text{Row}(B)$.
2. If B is in echelon form, then the nonzero rows of B form a basis for $\text{Row}(B)$.

It follows that the dimension of $\text{Row}(A)$ is the number of pivot positions in A.

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The rank of a matrix

Let A be a matrix. Then the *rank* of A, written rank(A), is the dimension of the column space Col(A) of A.

Theorem 14

Let A be an $m \times n$ matrix. Then the following numbers are equal:

- rank(A)
- dim(Col(A))
- dim(Row(A))
- $n -$ dim(Nul(A))
- The number of pivot positions in A.

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Example

If A is 3×4 matrix with a 3-dimensional null space, what is rank(A)?

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Example

Let A be a nonzero 3×3 matrix. Suppose that

$$A \begin{bmatrix} 0 \\ 3 \\ 1 \end{bmatrix} = A \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix} = \mathbf{0}.$$

What is $\dim(\text{Row}(A))$?

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Example

Suppose we have a homogeneous linear system consisting of 25 equations in 28 variables. Can we be certain that there the system has 3 linearly independent solutions.

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The invertible matrix theorem

Theorem

Let A be an $n \times n$ matrix. Then the following statements are each equivalent to the statement that A is invertible.

1. The columns of A form a basis of $\mathbb{R}^n$.
2. $\text{Col}(A) = \mathbb{R}^n$.
3. $\dim(\text{Col}(A)) = n$.
4. $\text{rank}(A) = n$.
5. $\text{Nul}(A) = \{\mathbf{0}\}$.
6. $\dim(\text{Nul}(A)) = 0$.
7. $\dim(\text{Row}(A)) = n$.
8. The rows of A form a basis of $\mathbb{R}^n$.
9. $\text{Row}(A) = \mathbb{R}^n$.

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Problem 4 from the exam from August 2011

Let $A = \begin{bmatrix} 2 & -3 & 6 & 2 & 5 \\ -2 & 3 & -3 & -3 & -4 \\ 4 & -6 & 9 & 5 & 9 \\ -2 & 3 & 3 & -4 & 1 \end{bmatrix}$.

1. Find a basis for the null space, Nul(A), and a basis for the row space, Row(A).
2. Find a basis for the column space, Col(A). What is rank(A).

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Problem 5 from June 2012

Let $T : \mathbb{R}^3 \to \mathbb{R}^4$ be defined by $T\left(\begin{bmatrix} x \\ y \\ x \end{bmatrix}\right) = \begin{bmatrix} 2x + y + z \\ -x + 3y + z \\ 2x - z \\ y + 4z \end{bmatrix}$.

a) Find a matrix A such that $T\left(\begin{bmatrix} x \\ y \\ x \end{bmatrix}\right) = A \begin{bmatrix} x \\ y \\ x \end{bmatrix}$.

b) Find $\dim(\text{Nul}(A))$ and a basis for $\text{Col}(A)$. Is T one-to-one (injective)? Is T onto (surjective)?

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Tomorrow's lecture

Tomorrow we shall look at *Markov chains*.
Section 4.9 in "Linear Algebras and Its Applications" (pages 253–264).

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