# DM559 <br> Linear and Integer Programming 

# Lecture 6 <br> Rank and Range Vector Spaces 

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## Outline

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1. Rank
}
2. Range
3. Vector Spaces

## Outline

1. Rank
2. Range
3. Vector Spaces

## Rank

- Synthesis of what we have seen so far under the light of two new concepts: rank and range of a matrix
- We saw that:
every matrix is row-equivalent to a matrix in reduced row echelon form.
Definition (Rank of Matrix)
The rank of a matrix $A, \operatorname{rank}(A)$, is
- the number of non-zero rows, or equivalently
- the number of leading ones
in a row echelon matrix obtained from $A$ by elementary row operations.
$\rightsquigarrow$ For an $m \times n$ matrix $A$,

$$
\operatorname{rank} A \leq \min \{m, n\}
$$

where $\min \{m, n\}$ denotes the smaller of the two integers $m$ and $n$.

Example

$$
M=\left[\begin{array}{llll}
1 & 2 & 1 & 1 \\
2 & 3 & 0 & 5 \\
3 & 5 & 1 & 6
\end{array}\right]
$$

$$
\left[\begin{array}{llll}
1 & 2 & 1 & 1 \\
2 & 3 & 0 & 5 \\
3 & 5 & 1 & 6
\end{array}\right] \xrightarrow{\begin{array}{l}
R_{2}^{\prime}=R_{2}-2 R_{1} \\
R_{3}^{\prime}=R_{3}-3 R_{1}
\end{array}}\left[\begin{array}{cccc}
1 & 2 & 1 & 1 \\
0 & -1 & -2 & 3 \\
0 & -1 & -2 & 3
\end{array}\right] \xrightarrow{\substack{R_{2}^{\prime}=-R_{2} \\
R_{3}^{\prime}=R_{3}-R_{2}}}\left[\begin{array}{llcc}
1 & 2 & 1 & 1 \\
0 & 1 & 2 & -3 \\
0 & 0 & 0 & 0
\end{array}\right]
$$

$$
\rightsquigarrow \operatorname{rank}(M)=2
$$

## Extension of the main theorem

## Theorem

If $A$ is an $n \times n$ matrix, then the following statements are equivalent:

1. $A$ is invertible
2. $A \mathbf{x}=\mathbf{b}$ has a unique solution for any $\mathbf{b} \in \mathbb{R}$
3. $A \mathbf{x}=\mathbf{0}$ has only the trivial solution, $\mathbf{x}=\mathbf{0}$
4. the reduced row echelon form of $A$ is $I$.
5. $|A| \neq 0$
6. the rank of $A$ is $n$

## Rank and Systems of Linear Equations

$$
\left.\begin{array}{rl}
x+2 y+z & =1 \\
2 x+3 y & =5 \\
3 x+5 y+z & =4 \\
3 x+
\end{array} \begin{array}{lll:l}
1 & 2 & 1 & 1 \\
2 & 3 & 0 & 5 \\
3 & 5 & 1 & 4
\end{array}\right] \xrightarrow{\substack{R_{2}^{\prime}=R_{2}-2 R_{1} \\
R_{3}^{\prime}=R_{3}-3 R_{1}}}\left[\begin{array}{ccc:c}
1 & 2 & 1 & 1 \\
0 & -1 & -2 & 3 \\
0 & -1 & -2 & 1
\end{array}\right] \xrightarrow{\substack{R_{2}^{\prime}=-R_{2} \\
R_{3}^{\prime}=R_{3}-R_{2}}}\left[\begin{array}{ccc:c}
1 & 2 & 1 & 1 \\
0 & 1 & 2 & -3 \\
0 & 0 & 0 & -2
\end{array}\right] .
$$

$$
x+2 y+z=1
$$

$$
x+2 z=-3
$$

$$
0 x+0 y+0 z=-2
$$

It is inconsistent!

The last row is of the type $0=a, a \neq 0$, that is, the augmenting matrix has a leading one in the last column

$$
\operatorname{rank}(A)=2 \neq \operatorname{rank}(A \mid \mathbf{b})=3
$$

1. A system $\mathbf{A x}=\mathbf{b}$ is consistent if and only if the rank of the augmented matrix is precisely the same as the rank of the matrix $A$.
2. If an $m \times n$ matrix $A$ has rank $m$, the system of linear equations, $A \mathbf{x}=\mathbf{b}$, will be consistent for all $\mathbf{b} \in \mathbb{R}^{n}$

- Since $A$ has rank $m$ then there is a leading one in every row. Hence $[A \mid \mathbf{b}]$ cannot have a row $[0,0, \ldots, 0,1] \Longrightarrow \operatorname{rank} A \nless \operatorname{rank}(A \mid \mathbf{b})$
$-[A \mid \mathbf{b}]$ has also $m$ rows $\Longrightarrow \operatorname{rank}(A) \ngtr \operatorname{rank}(A \mid \mathbf{b})$
- Hence, $\operatorname{rank}(A)=\operatorname{rank}(A \mid \mathbf{b})$

Example

$$
B=\left[\begin{array}{llll}
1 & 2 & 1 & 1 \\
2 & 3 & 0 & 5 \\
3 & 5 & 1 & 4
\end{array}\right] \rightarrow \cdots \rightarrow\left[\begin{array}{cccc}
1 & 0 & -3 & 0 \\
0 & 1 & 2 & 0 \\
0 & 0 & 0 & 1
\end{array}\right] \quad \operatorname{rank}(B)=3
$$

Any system $B \mathbf{x}=\mathbf{d}$ in 4 unknowns and 3 equalities with $\mathbf{d} \in \mathbb{R}^{3}$ is consistent.
Since $\operatorname{rank}(A)$ is smaller than the number of variables, then there is a non-leading variable. Hence infinitely many solutions!

Example

$$
[A \mid \mathbf{b}]=\left[\begin{array}{cccccc}
1 & 3 & -2 & 0 & 0 & 0 \\
0 & 0 & 1 & 2 & 3 & 1 \\
0 & 0 & 0 & 0 & 1 & 5 \\
0 & 0 & 0 & 0 & 0 & 0
\end{array}\right] \rightarrow \cdots \rightarrow\left[\begin{array}{cccccc}
1 & 3 & 0 & 4 & 0 & -28 \\
0 & 0 & 1 & 2 & 0 & -14 \\
0 & 0 & 0 & 0 & 1 & 5 \\
0 & 0 & 0 & 0 & 0 & 0
\end{array}\right]
$$

$\operatorname{rank}([A \mid \mathbf{b}])=3<5=n$

$$
\begin{aligned}
x_{1}+3 x_{2}+4 x_{4} & =-28 \\
x_{3}+2 x_{4} & =-14 \\
x_{5} & =5
\end{aligned}
$$

$x_{1}, x_{3}, x_{5}$ are leading variables; $x_{2}, x_{4}$ are non-leading variables (set them to $s, t \in \mathbb{R})$

$$
\begin{aligned}
& x_{1}=-28-3 s-4 t \\
& x_{2}=s \\
& x_{3}=-14-2 t \\
& x_{4}=t \\
& x_{5}=5
\end{aligned} \quad \mathbf{x}=\left[\begin{array}{l}
x_{1} \\
x_{2} \\
x_{3} \\
x_{4} \\
x_{5}
\end{array}\right]=\left[\begin{array}{c}
-28 \\
0 \\
-14 \\
0 \\
5
\end{array}\right]+\left[\begin{array}{c}
-3 \\
1 \\
0 \\
0 \\
0
\end{array}\right] s+\left[\begin{array}{c}
-4 \\
0 \\
-2 \\
1 \\
0
\end{array}\right] t
$$

## Summary

Let $A \mathbf{x}=\mathbf{b}$ be a general linear system in $n$ variables and $m$ equations:

- If $\operatorname{rank}(A)=r<m$ and $\operatorname{rank}(A \mid b)=r+1$ then the system is inconsistent. (the row echelon form of the augmented matrix has a row

- If $\operatorname{rank}(A)=r=\operatorname{rank}(A \mid \mathbf{b})$ then the system is consistent and there are $n-r$ free variables;
if $r<n$ there are infinitely many solutions, if $r=n$ there are no free variables and the solution is unique

Let $A \mathbf{x}=\mathbf{0}$ be an homogeneous system in $n$ variables and $m$ equations, $\operatorname{rank}(A)=r($ always consistent $):$

- if $r<n$ there are infinitely many solutions, if $r=n$ there are no free variables and the solution is unique, $\mathrm{x}=\mathbf{0}$.


## General solutions in vector notation

Example

$$
\mathbf{x}=\left[\begin{array}{l}
x_{1} \\
x_{2} \\
x_{2} \\
x_{4} \\
x_{5}
\end{array}\right]=\left[\begin{array}{c}
-28 \\
0 \\
-14 \\
0 \\
5
\end{array}\right]+\left[\begin{array}{c}
-3 \\
1 \\
0 \\
0 \\
0
\end{array}\right] s+\left[\begin{array}{c}
-4 \\
0 \\
-2 \\
1 \\
0
\end{array}\right] t, \quad \forall s, t \in \mathbb{R}
$$

For $A \mathbf{x}=\mathbf{b}$ :

$$
\mathbf{x}=\mathbf{p}+\alpha_{1} \mathbf{v}_{1}+\alpha_{2} \mathbf{v}_{2}+\cdots+\alpha_{n-r} \mathbf{v}_{n-r}, \quad \forall \alpha_{i} \in \mathbb{R}, i=1, \ldots, n-r
$$

Note:

- if $\alpha_{i}=0, \forall i=1, \ldots, n-r$ then $A \mathbf{p}=\mathbf{b}$, ie, $\mathbf{p}$ is a particular solution
- if $\alpha_{1}=1$ and $\alpha_{i}=0, \forall i=2, \ldots, n-r$ then

$$
A\left(\mathbf{p}+\mathbf{v}_{1}\right)=\mathbf{b} \rightarrow A \mathbf{p}+A \mathbf{v}_{1}=\mathbf{b} \xrightarrow{A \mathbf{p}=\mathbf{b}} A \mathbf{v}_{1}=0
$$

Thus (recall that $\mathbf{x}=\mathbf{p}+\mathbf{z}, \mathbf{z} \in N(A)$ ):

- If $A$ is an $m \times n$ matrix of rank $r$, the general solutions of $A \mathbf{x}=\mathbf{b}$ is the sum of:
- a particular solution p of the system $A \mathrm{x}=\mathrm{b}$ and
- a linear combination $\alpha_{1} \mathbf{v}_{1}+\alpha_{2} \mathbf{v}_{2}+\cdots+\alpha_{n-r} \mathbf{v}_{n-r}$ of solutions $\mathbf{v}_{1}, \mathbf{v}_{2}, \cdots, \mathbf{v}_{n-r}$ of the homogeneous system $A \mathbf{x}=\mathbf{0}$
- If $A$ has rank $n$, then $A \mathbf{x}=\mathbf{0}$ only has the solution $\mathbf{x}=\mathbf{0}$ and so $A \mathbf{x}=\mathbf{b}$ has a unique solution: $\mathbf{p}$


## Outline

2. Range
3. Vector Spaces

## Range

Definition (Range of a matrix)
Let $A$ be an $m \times n$ matrix, the range of $A$, denoted by $R(A)$, is the subset of $\mathbb{R}^{m}$ given by

$$
R(A)=\left\{A \mathbf{x} \mid \mathbf{x} \in \mathbb{R}^{n}\right\}
$$

That is, the range is the set of all vectors $\mathbf{y} \in \mathbb{R}^{m}$ of the form $\mathbf{y}=A \mathbf{x}$ for some $x \in \mathbb{R}^{n}$, or all $\mathbf{y} \in \mathbb{R}^{m}$ for which the system $A \mathbf{x}=\mathbf{y}$ is consistent.

Recall, if $\mathbf{x}=\left(\alpha_{1}, \alpha_{2}, \ldots, \alpha_{n}\right)^{T}$ is any vector in $\mathbb{R}^{n}$ and

$$
A=\left[\begin{array}{cccc}
a_{11} & a_{12} & \cdots & a_{1 n} \\
a_{21} & a_{22} & \cdots & a_{2 n} \\
\vdots & \vdots & \ddots & \vdots \\
a_{m 1} & a_{m 2} & \cdots & a_{m n}
\end{array}\right] \quad \mathbf{a}_{i}=\left[\begin{array}{c}
a_{1 i} \\
a_{2 i} \\
\vdots \\
a_{m i}
\end{array}\right], \quad i=1, \ldots, n .
$$

Then $A=\left[\begin{array}{llll}\mathbf{a}_{1} & \mathbf{a}_{2} & \cdots & \mathbf{a}_{n}\end{array}\right]$ and

$$
A \mathbf{x}=\alpha_{1} \mathbf{a}_{1}+\alpha_{2} \mathbf{a}_{2}+\ldots+\alpha_{n} \mathbf{a}_{n}
$$

that is, vector $A \mathbf{x}$ in $\mathbb{R}^{n}$ as a linear combination of the column vectors of $A$ Proof?

Hence $R(A)$ is the set of all linear combinations of the columns of $A$. $\rightsquigarrow$ the range is also called the column space of $A$ :

$$
R(A)=\left\{\alpha_{1} \mathbf{a}_{1}+\alpha_{2} \mathbf{a}_{2}+\ldots+\alpha_{n} \mathbf{a}_{n} \mid \alpha_{1}, \alpha_{2}, \ldots, \alpha_{n} \in \mathbb{R}\right\}
$$

Thus, $A \mathbf{x}=\mathbf{b}$ is consistent iff $\mathbf{b}$ is in the range of $A$, $\mathbf{i e}$, a linear combination of the columns of $A$

Example

$$
A=\left[\begin{array}{cc}
1 & 2 \\
-1 & 3 \\
2 & 1
\end{array}\right]
$$

Then, for $\mathbf{x}=\left[\alpha_{1}, \alpha_{2}\right]^{T}$

$$
A \mathbf{x}=\left[\begin{array}{cc}
1 & 2 \\
-1 & 3 \\
2 & 1
\end{array}\right]\left[\begin{array}{l}
\alpha_{1} \\
\alpha_{2}
\end{array}\right]=\left[\begin{array}{c}
\alpha_{1}+2 \alpha_{2} \\
-\alpha_{1}+3 \alpha_{2} \\
2 \alpha_{1}+\alpha_{2}
\end{array}\right]=\left[\begin{array}{c}
1 \\
-1 \\
2
\end{array}\right] \alpha_{1}+\left[\begin{array}{l}
2 \\
3 \\
1
\end{array}\right] \alpha_{2}
$$

SO

$$
R(A)=\left\{\left.\left[\begin{array}{c}
\alpha_{1}+2 \alpha_{2} \\
-\alpha_{1}+3 \alpha_{2} \\
2 \alpha_{1}+\alpha_{2}
\end{array}\right] \right\rvert\, \alpha_{1}, \alpha_{2} \in \mathbb{R}\right\}
$$

Example

$$
\begin{aligned}
& \left\{\begin{aligned}
x+2 y & =0 \\
-x+3 y & =-5 \\
2 x+y & =3
\end{aligned}\right. \\
& \left\{\begin{aligned}
x+2 y= & 1 \\
-x+3 y & =-5 \\
2 x+y & =2
\end{aligned}\right. \\
& \begin{array}{l}
A \mathbf{x}=\left[\begin{array}{cc}
1 & 2 \\
-1 & 3 \\
2 & 1
\end{array}\right]\left[\begin{array}{c}
2 \\
-1
\end{array}\right]=\left[\begin{array}{c}
0 \\
-5 \\
3
\end{array}\right] \\
{\left[\begin{array}{c}
0 \\
-5 \\
3
\end{array}\right]=2\left[\begin{array}{c}
1 \\
-1 \\
2
\end{array}\right]-\left[\begin{array}{l}
2 \\
3 \\
1
\end{array}\right]=2 \mathbf{a}_{1}-\mathbf{a}_{2}}
\end{array} \\
& A \mathrm{x}=0 \\
& \text { has only the trivial solution } x=0 \text {. } \\
& \text { (Why?) Only way: } \\
& 0\left[\begin{array}{c}
1 \\
-1 \\
2
\end{array}\right]+0\left[\begin{array}{l}
2 \\
3 \\
1
\end{array}\right]=0 \mathbf{a}_{1}+0 \mathbf{a}_{2}=\mathbf{0}
\end{aligned}
$$

Hence no way to express $[1,-5,2]$ as linear expression of the two columns of A.

## Outline

2. Range
3. Vector Spaces

## Premise

- We move to a higher level of abstraction
- A vector space is a set with an addition and scalar multiplication that behave appropriately, that is, like $\mathbb{R}^{n}$
- Imagine a vector space as a class of a generic type (template) in object oriented programming, equipped with two operations.


## Vector Spaces

Definition (Vector Space)
A (real) vector space $V$ is a non-empty set equipped with an addition and a scalar multiplication operation such that for all $\alpha, \beta \in \mathbb{R}$ and all $\mathbf{u}, \mathbf{v}, \mathbf{w} \in V$ :

1. $\mathbf{u}+\mathbf{v} \in V$ (closure under addition)
2. $\mathbf{u}+\mathbf{v}=\mathbf{v}+\mathbf{u}$ (commutative law for addition)
3. $\mathbf{u}+(\mathbf{v}+\mathbf{w})=(\mathbf{u}+\mathbf{v})+\mathbf{w}$ (associative law for addition)
4. there is a single member 0 of $V$, called the zero vector, such that for all $\mathbf{v} \in V, \mathbf{v}+\mathbf{0}=\mathbf{v}$
5. for every $\mathbf{v} \in V$ there is an element $\mathbf{w} \in V$, written $-\mathbf{v}$, called the negative of $\mathbf{v}$, such that $\mathbf{v}+\mathbf{w}=\mathbf{0}$
6. $\alpha \mathbf{v} \in V$ (closure under scalar multiplication)
7. $\alpha(\mathbf{u}+\mathbf{v})=\alpha \mathbf{u}+\alpha \mathbf{v}$ (distributive law)
8. $(\alpha+\beta) \mathbf{v}=\alpha \mathbf{v}+\beta \mathbf{v}$ (distributive law)
9. $\alpha(\beta \mathbf{v})=(\alpha \beta) \mathbf{v}$ (associative law for vector multiplication)
10. $1 \mathbf{v}=\mathbf{v}$

## Examples

- set $\mathbb{R}^{n}$
- but the set of objects for which the vector space defined is valid are more than the vectors in $\mathbb{R}^{n}$.
- set of all functions $F: \mathbb{R} \rightarrow \mathbb{R}$.

We can define an addition $f+g$ :

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

and a scalar multiplication $\alpha f$ :

$$
(\alpha f)(x)=\alpha f(x)
$$

- Example: $x+x^{2}$ and $2 x$. They can represent the result of the two operations.
- What is $-f$ ? and the zero vector?

The axioms given are minimum number needed. Other properties can be derived:
For example:

$$
\begin{aligned}
& (-1) \mathbf{x}=-\mathbf{x} \\
& \mathbf{0}=0 \mathbf{x}=(1+(-1)) \mathbf{x}=1 \mathbf{x}+(-1) \mathbf{x}=\mathbf{x}+(-1) \mathbf{x}
\end{aligned}
$$

Adding $-x$ on both sides:

$$
-\mathbf{x}=-\mathbf{x}-\mathbf{0}=-\mathbf{x}+\mathbf{x}+(-1) \mathbf{x}=(-1) \mathbf{x}
$$

which proves that $-\mathbf{x}=(-1) \mathbf{x}$.
Try the same with $-f$.

## Examples

- $V=\{0\}$
- the set of $m \times n$ all matrices
- the set of all infinite sequences of real numbers, $\mathbf{y}=\left\{y_{1}, y_{2}, \ldots, y_{n}, \ldots,\right\}, y_{i} \in \mathbb{R} .\left(\mathbf{y}=\left\{y_{n}\right\}, n \geq 1\right)$
addition of $\mathbf{y}=\left\{y_{1}, y_{2}, \ldots, y_{n}, \ldots,\right\}$ and $\mathbf{z}=\left\{z_{1}, z_{2}, \ldots, z_{n}, \ldots,\right\}$ then:

$$
\mathbf{y}+\mathbf{z}=\left\{y_{1}+z_{1}, y_{2}+z_{2}, \ldots, y_{n}+z_{n}, \ldots,\right\}
$$

multiplication by a scalar $\alpha \in \mathbb{R}$ :

$$
\alpha \mathbf{y}=\left\{\alpha y_{1}, \alpha y_{2}, \ldots, \alpha y_{n}, \ldots,\right\}
$$

- set of all vectors in $\mathbb{R}^{3}$ with the third entry equal to 0 (verify closure):

$$
W=\left\{\left.\left[\begin{array}{l}
x \\
y \\
0
\end{array}\right] \right\rvert\, x, y \in \mathbb{R}\right\}
$$

Definition (Linear Combination)
For vectors $\mathbf{v}_{1}, \mathbf{v}_{2}, \ldots, \mathbf{v}_{k}$ in a vector space $V$, the vector

$$
\mathbf{v}=\alpha_{1} \mathbf{v}_{1}+\alpha_{2} \mathbf{v}_{2}+\ldots+\alpha_{k} \mathbf{v}_{k}
$$

is called a linear combination of the vectors $\mathbf{v}_{1}, \mathbf{v}_{2}, \ldots, \mathbf{v}_{k}$.
The scalars $\alpha_{i}$ are called coefficients.

- To find the coefficients that given a set of vertices express by linear combination a given vector, we solve a system of linear equations.
- If $F$ is the vector space of functions from $\mathbb{R}$ to $\mathbb{R}$ then the function $f: x \mapsto 2 x^{2}+3 x+4$ can be expressed as a linear combination of:

$$
f=2 g+3 h+4 k
$$

where $g: x \mapsto x^{2}, h: x \mapsto x, k: x \mapsto 1$

- Given two vectors $\mathbf{v}_{1}$ and $\mathbf{v}_{2}$, is it possible to represent any point in the Cartesian plane?


## Subspaces

Definition (Subspace)
A subspace $W$ of a vector space $V$ is a non-empty subset of $V$ that is itself a vector space under the same operations of addition and scalar multiplication as $V$.

## Theorem

Let $V$ be a vector space. Then a non-empty subset $W$ of $V$ is a subspace if and only if both the following hold:

- for all $\mathbf{u}, \mathbf{v} \in W, \mathbf{u}+\mathbf{v} \in W$
( $W$ is closed under addition)
- for all $\mathbf{v} \in W$ and $\alpha \in \mathbb{R}, \alpha \mathbf{v} \in W$
( $W$ is closed under scalar multiplication)
ie, all other axioms can be derived to hold true

Example

- The set of all vectors in $\mathbb{R}^{3}$ with the third entry equal to 0 .
- The set $\{\mathbf{0}\}$ is not empty, it is a subspace since $\mathbf{0}+\mathbf{0}=\mathbf{0}$ and $\alpha \mathbf{0}=\mathbf{0}$ for any $\alpha \in \mathbb{R}$.


## Example

In $\mathbb{R}^{2}$, the lines $y=2 x$ and $y=2 x+1$ can be defined as the sets of vectors:

$$
\begin{array}{cc}
S=\left\{\left.\left[\begin{array}{l}
x \\
y
\end{array}\right] \right\rvert\, y=2 x, x \in \mathbb{R}\right\} & U=\left\{\left.\left[\begin{array}{l}
x \\
y
\end{array}\right] \right\rvert\, y=2 x+1, x \in \mathbb{R}\right\} \\
S=\{\mathbf{x} \mid \mathbf{x}=t \mathbf{v}, t \in \mathbb{R}\} & U=\{\mathbf{x} \mid \mathbf{x}=\mathbf{p}+t \mathbf{v}, t \in \mathbb{R}\} \\
\mathbf{v}=\left[\begin{array}{l}
1 \\
2
\end{array}\right], \mathbf{p}=\left[\begin{array}{l}
0 \\
1
\end{array}\right]
\end{array}
$$

## Example (cntd)

1. The set $S$ is non-empty, since $0=0 \mathbf{v} \in S$.
2. closure under addition:

$$
\begin{aligned}
\mathbf{u} & =s\left[\begin{array}{l}
1 \\
2
\end{array}\right] \in S, \quad \mathbf{w}=t\left[\begin{array}{l}
1 \\
2
\end{array}\right] \in S, \quad \text { for some } s, t \in \mathbb{R} \\
\mathbf{u}+\mathbf{w} & =s \mathbf{v}+t \mathbf{v}=(s+t) \mathbf{v} \in S \text { since } s+t \in \mathbb{R}
\end{aligned}
$$

3. closure under scalar multiplication:

$$
\begin{gathered}
\mathbf{u}=s\left[\begin{array}{l}
1 \\
2
\end{array}\right] \in S \quad \text { for some } s \in \mathbb{R}, \quad \alpha \in \mathbb{R} \\
\alpha \mathbf{u}=\alpha(s(\mathbf{v}))=(\alpha s) \mathbf{v} \in S \text { since } \alpha s \in \mathbb{R}
\end{gathered}
$$

Note that:

- u,w and $\alpha \in \mathbb{R}$ must be arbitrary

Example (cntd)

1. $0 \notin U$
2. $U$ is not closed under addition:

$$
\left[\begin{array}{l}
0 \\
1
\end{array}\right] \in U,\left[\begin{array}{l}
1 \\
3
\end{array}\right] \in U \quad \text { but } \quad\left[\begin{array}{l}
0 \\
1
\end{array}\right]+\left[\begin{array}{l}
1 \\
3
\end{array}\right]=\left[\begin{array}{l}
1 \\
4
\end{array}\right] \notin U
$$

3. $U$ is not closed under scalar multiplication

$$
\left[\begin{array}{l}
0 \\
1
\end{array}\right] \in U, 2 \in \mathbb{R} \quad \text { but } \quad 2\left[\begin{array}{l}
0 \\
1
\end{array}\right]=\left[\begin{array}{l}
0 \\
2
\end{array}\right] \notin U
$$

Note that:

- proving just one of the above couterexamples is enough to show that $U$ is not a subspace
- it is sufficient to make them fail for particular choices
- a good place to start is checking whether $\mathbf{0} \in S$. If not then $S$ is not a subspace

Geometric interpretation:


$\rightsquigarrow$ The line $y=2 x+1$ is an affine subset, a „translation" of a subspace

## Theorem

A non-empty subset $W$ of a vector space is a subspace if and only if for all $\mathbf{u}, \mathbf{v} \in W$ and all $\alpha, \beta \in \mathbb{R}$, we have $\alpha \mathbf{u}+\beta \mathbf{v} \in W$.
That is, $W$ is closed under linear combination.

## Summary

- Rank of a matrix and relation to number of solutions of a linear system
- General solutions of a linear system in vector notation
- Range, set of linear combinations of the columns of a matrix
- Vector spaces: properties
- Linear combination
- Subspaces: non-empty + closed under linear combination

