DM559 Linear and Integer Programming

> Lecture 6 Rank and Range Vector Spaces

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Outline

Rank Range Vector Spaces

1. Rank

2. Range

3. Vector Spaces

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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, 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,

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

Example

$$M = \begin{bmatrix} 1 & 2 & 1 & 1 \\ 2 & 3 & 0 & 5 \\ 3 & 5 & 1 & 6 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 & 1 \\ 2 & 3 & 0 & 5 \\ 3 & 5 & 1 & 6 \end{bmatrix} \xrightarrow{R'_2 = R_2 - 2R_1} \begin{bmatrix} 1 & 2 & 1 & 1 \\ 0 & -1 & -2 & 3 \\ 0 & -1 & -2 & 3 \end{bmatrix} \xrightarrow{R'_2 = -R_2} \begin{bmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & 2 & -3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

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

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

Rank Range Vector Spaces

Rank and Systems of Linear Equations

$$x + 2y + z = 1
2x + 3y = 5
3x + 5y + z = 4$$

$$\begin{bmatrix} 1 & 2 & 1 & | & 1 \\ 2 & 3 & 0 & | & 5 \\ 3 & 5 & 1 & | & 4 \end{bmatrix} \xrightarrow{R'_2 = R_2 - 2R_1} \begin{bmatrix} 1 & 2 & 1 & | & 1 \\ 0 & -1 & -2 & | & 3 \\ 0 & -1 & -2 & | & 1 \end{bmatrix} \xrightarrow{R'_2 = -R_2} \begin{bmatrix} 1 & 2 & 1 & | & 1 \\ 0 & 1 & 2 & | & -3 \\ 0 & 0 & 0 & | & -2 \end{bmatrix}$$

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

 $x + 2z = -3$
 $0x + 0y + 0z = -2$

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 $A\mathbf{x} = \mathbf{b}$ 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 $[0, 0, \dots, 0, 1] \implies \operatorname{rank} A \not< \operatorname{rank}(A \mid \mathbf{b})$
- $[A \mid \mathbf{b}]$ has also *m* rows \implies rank $(A) \not>$ rank $(A \mid \mathbf{b})$
- Hence, $rank(A) = rank(A | \mathbf{b})$

Example

$$B = \begin{bmatrix} 1 & 2 & 1 & 1 \\ 2 & 3 & 0 & 5 \\ 3 & 5 & 1 & 4 \end{bmatrix} \to \dots \to \begin{bmatrix} 1 & 0 & -3 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$
 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 rank(A) is smaller than the number of variables, then there is a non-leading variable. Hence infinitely many solutions!

Example

$$[A|\mathbf{b}] = \begin{bmatrix} 1 & 3 & -2 & 0 & 0 & 0 \\ 0 & 0 & 1 & 2 & 3 & 1 \\ 0 & 0 & 0 & 0 & 1 & 5 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \cdots \rightarrow \begin{bmatrix} 1 & 3 & 0 & 4 & 0 & -28 \\ 0 & 0 & 1 & 2 & 0 & -14 \\ 0 & 0 & 0 & 0 & 1 & 5 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

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

 x_1,x_3,x_5 are leading variables; x_2,x_4 are non-leading variables (set them to $s,t\in\mathbb{R})$

$$\begin{array}{c} x_{1} = -28 - 3s - 4t \\ x_{2} = s \\ x_{3} = -14 - 2t \\ x_{5} = 5 \end{array} \qquad \qquad \mathbf{x} = \begin{bmatrix} x_{1} \\ x_{2} \\ x_{3} \\ x_{4} \\ x_{5} \end{bmatrix} = \begin{bmatrix} -28 \\ 0 \\ -14 \\ 0 \\ 5 \end{bmatrix} + \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} s + \begin{bmatrix} -4 \\ 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} t$$

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Summary

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

- If rank(A) = r < m and rank(A | b) = r + 1 then the system is inconsistent. (the row echelon form of the augmented matrix has a row [0 0 ... 0 1])
- If rank(A) = r = rank(A | 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, 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, $\mathbf{x} = \mathbf{0}$.

General solutions in vector notation

Example

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_2 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} -28 \\ 0 \\ -14 \\ 0 \\ 5 \end{bmatrix} + \begin{bmatrix} -3 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} s + \begin{bmatrix} -4 \\ 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} t, \quad \forall s, t \in \mathbb{R}$$

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

$$\mathbf{x} = \mathbf{p} + \alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + \dots + \alpha_{n-r} \mathbf{v}_{n-r}, \quad \forall \alpha_i \in \mathbb{R}, i = 1, \dots, n-r$$

Note:

- if $\alpha_i = 0, \forall i = 1, ..., n - r$ then $A\mathbf{p} = \mathbf{b}$, ie, \mathbf{p} is a particular solution - if $\alpha_1 = 1$ and $\alpha_i = 0, \forall i = 2, ..., n - r$ then

$$A(\mathbf{p} + \mathbf{v}_1) = \mathbf{b} \rightarrow A\mathbf{p} + A\mathbf{v}_1 = \mathbf{b} \xrightarrow{A\mathbf{p} = \mathbf{b}} A\mathbf{v}_1 = 0$$

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 \mathbf{p} of the system $A\mathbf{x} = \mathbf{b}$ 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

Rank **Range** Vector Spaces

1. Rank

2. Range

3. Vector Spaces

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

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

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 $\mathbf{x} \in \mathbb{R}^n$, or all $\mathbf{y} \in \mathbb{R}^m$ for which the system $A\mathbf{x} = \mathbf{y}$ is consistent.

Recall, if $\mathbf{x} = (\alpha_1, \alpha_2, \dots, \alpha_n)^T$ is any vector in \mathbb{R}^n and

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \qquad \mathbf{a}_i = \begin{bmatrix} a_{1i} \\ a_{2i} \\ \vdots \\ a_{mi} \end{bmatrix}, \qquad i = 1, \dots, n.$$

Then $A = [\mathbf{a}_1 \ \mathbf{a}_2 \ \cdots \ \mathbf{a}_n]$ 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. \rightarrow the range is also called the column space of A:

$$R(A) = \{\alpha_1 \mathbf{a}_1 + \alpha_2 \mathbf{a}_2 + \ldots + \alpha_n \mathbf{a}_n \mid \alpha_1, \alpha_2, \ldots, \alpha_n \in \mathbb{R}\}$$

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

Example

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

Then, for $\mathbf{x} = [\alpha_1, \alpha_2]^T$

$$A\mathbf{x} = \begin{bmatrix} 1 & 2\\ -1 & 3\\ 2 & 1 \end{bmatrix} \begin{bmatrix} \alpha_1\\ \alpha_2 \end{bmatrix} = \begin{bmatrix} \alpha_1 + 2\alpha_2\\ -\alpha_1 + 3\alpha_2\\ 2\alpha_1 + \alpha_2 \end{bmatrix} = \begin{bmatrix} 1\\ -1\\ 2 \end{bmatrix} \alpha_1 + \begin{bmatrix} 2\\ 3\\ 1 \end{bmatrix} \alpha_2$$

SO

$$R(A) = \left\{ \begin{bmatrix} \alpha_1 + 2\alpha_2 \\ -\alpha_1 + 3\alpha_2 \\ 2\alpha_1 + \alpha_2 \end{bmatrix} \middle| \alpha_1, \alpha_2 \in \mathbb{R} \right\}$$

Example

$$\begin{cases} x + 2y = 0 \\ -x + 3y = -5 \\ 2x + y = 3 \end{cases}$$

$$\begin{cases} x + 2y = 1 \\ -x + 3y = -5 \\ 2x + y = 2 \end{cases}$$

 $A\mathbf{x} = \mathbf{0}$

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has only the trivial solution $\mathbf{x} = \mathbf{0}$. (Why?) Only way:

$$\begin{bmatrix} 0\\-5\\3 \end{bmatrix} = 2 \begin{bmatrix} 1\\-1\\2 \end{bmatrix} - \begin{bmatrix} 2\\3\\1 \end{bmatrix} = 2\mathbf{a}_1 - \mathbf{a}_2$$

 $A\mathbf{x} = \begin{bmatrix} 1 & 2 \\ -1 & 3 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ -5 \\ 3 \end{bmatrix}$

$$0\begin{bmatrix}1\\-1\\2\end{bmatrix}+0\begin{bmatrix}2\\3\\1\end{bmatrix}=0\mathbf{a}_1+0\mathbf{a}_2=\mathbf{0}$$

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

Outline

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- 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. 1v = 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 ℝⁿ.
- set of all functions $F : \mathbb{R} \to \mathbb{R}$. We can define an addition f + g:

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

and a scalar multiplication αf :

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

- Example: $x + x^2$ and 2x. 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:

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

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

Adding $-\mathbf{x}$ on both sides:

-x = -x - 0 = -x + x + (-1)x = (-1)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, $\mathbf{y} = \{y_1, y_2, \dots, y_n, \dots, \}, y_i \in \mathbb{R}. (\mathbf{y} = \{y_n\}, n \ge 1)$ addition of $\mathbf{y} = \{y_1, y_2, \dots, y_n, \dots, \}$ and $\mathbf{z} = \{z_1, z_2, \dots, z_n, \dots, \}$ then: $\mathbf{y} + \mathbf{z} = \{y_1 + z_1, y_2 + z_2, \dots, y_n + z_n, \dots, \}$ multiplication by a scalar $\alpha \in \mathbb{R}$:

$$\alpha \mathbf{y} = \{\alpha y_1, \alpha y_2, \dots, \alpha y_n, \dots, \}$$

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

$$W = \left\{ \begin{bmatrix} x \\ y \\ 0 \end{bmatrix} \middle| x, y \in \mathbb{R} \right\}$$

Linear Combinations

Rank Range Vector Spaces

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Definition (Linear Combination)
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For vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ 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 $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$. The scalars α_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 $f: x \mapsto 2x^2 + 3x + 4$ can be expressed as a linear combination of: f = 2g + 3h + 4k

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

• Given two vectors \boldsymbol{v}_1 and $\boldsymbol{v}_2,$ 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 u, v ∈ W, u + v ∈ W (W is closed under addition)
- for all v ∈ W and α ∈ ℝ, αv ∈ 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 {0} is not empty, it is a subspace since 0 + 0 = 0 and α0 = 0 for any α ∈ ℝ.

Example

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

$$S = \left\{ \begin{bmatrix} x \\ y \end{bmatrix} \middle| y = 2x, x \in \mathbb{R} \right\} \qquad U = \left\{ \begin{bmatrix} x \\ y \end{bmatrix} \middle| y = 2x + 1, x \in \mathbb{R} \right\}$$

 $S = \{ \mathbf{x} \mid \mathbf{x} = t\mathbf{v}, t \in \mathbb{R} \}$ $U = \{ \mathbf{x} \mid \mathbf{x} = \mathbf{p} + t\mathbf{v}, t \in \mathbb{R} \}$

$$\mathbf{v} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \ \mathbf{p} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

Example (cntd)

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

$$\mathbf{u} = s \begin{bmatrix} 1 \\ 2 \end{bmatrix} \in S, \quad \mathbf{w} = t \begin{bmatrix} 1 \\ 2 \end{bmatrix} \in S, \quad \text{for some } s, t \in \mathbb{R}$$

 $\mathbf{u} + \mathbf{w} = s\mathbf{v} + t\mathbf{v} = (s+t)\mathbf{v} \in S$ since $s+t \in \mathbb{R}$

3. closure under scalar multiplication:

$$\mathbf{u} = s \begin{bmatrix} 1\\ 2 \end{bmatrix} \in S \quad \text{ for some } s \in \mathbb{R}, \qquad \alpha \in \mathbb{R}$$
$$\alpha \mathbf{u} = \alpha(s(\mathbf{v})) = (\alpha s)\mathbf{v} \in S \text{ since } \alpha s \in \mathbb{R}$$

Note that:

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

Example (cntd)

1. **0** ∉ *U*

2. U is not closed under addition:

$$\begin{bmatrix} 0\\1 \end{bmatrix} \in U, \begin{bmatrix} 1\\3 \end{bmatrix} \in U \qquad \text{but} \qquad \begin{bmatrix} 0\\1 \end{bmatrix} + \begin{bmatrix} 1\\3 \end{bmatrix} = \begin{bmatrix} 1\\4 \end{bmatrix} \notin U$$

3. U is not closed under scalar multiplication

$$\begin{bmatrix} 0\\1 \end{bmatrix} \in U, 2 \in \mathbb{R} \qquad \text{but} \qquad 2\begin{bmatrix} 0\\1 \end{bmatrix} = \begin{bmatrix} 0\\2 \end{bmatrix} \notin U$$

Note that:

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

Geometric interpretation:



 \rightarrow The line y = 2x + 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.



- 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