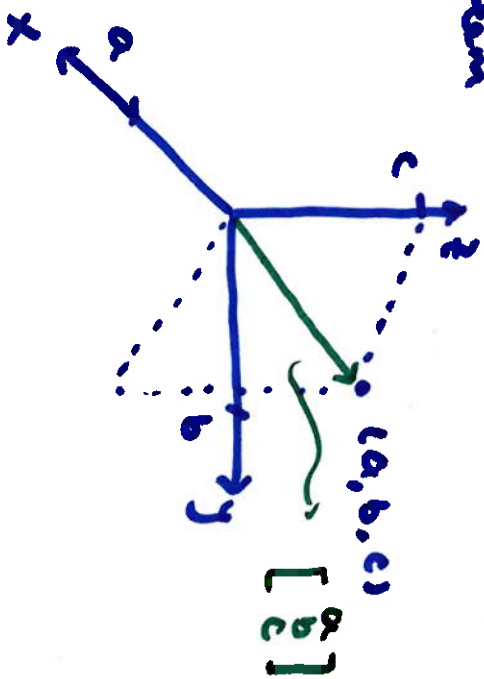


4.1 The Vector Space \mathbb{R}^3

3D coordinate system



all (a, b, c) points are
contained in this space

each point (a, b, c) can also be seen as
the tip of a vector w/ tail at origin

so each (a, b, c) is equivalent to vector $\begin{bmatrix} a \\ b \\ c \end{bmatrix}$

the space that contains all possible 3-component vectors $\begin{bmatrix} a \\ b \\ c \end{bmatrix}$
is called the vector space \mathbb{R}^3

inside this vector space the familiar operations of addition and

scalar multiplication hold

$$\vec{a} = \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}$$

$$\vec{b} = \begin{bmatrix} 4 \\ 6 \\ 5 \end{bmatrix}$$

$$\vec{a} + \vec{b} = \begin{bmatrix} 5 \\ 9 \\ 7 \end{bmatrix}$$

→ also a part of
vector space \mathbb{R}^3

$$3\vec{a} = \begin{bmatrix} 3 \\ 9 \\ 6 \end{bmatrix}$$

also a member of \mathbb{R}^3

two vectors \vec{u} and \vec{v} are said to be linearly dependent

if one is a scalar multiple of the other

$$\vec{u} = c\vec{v} \quad \text{or} \quad \vec{v} = d\vec{u}$$

for example, $\vec{u} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\vec{v} = \begin{bmatrix} -2 \\ -2 \end{bmatrix}$ clearly $\vec{v} = -2\vec{u}$

so \vec{u} , \vec{v} are linearly dependent

if we cannot express $\vec{u} = c\vec{v}$ or $\vec{v} = d\vec{u}$, then
they are linearly independent

linearly independent $\rightarrow a\vec{u} + b\vec{v} = \vec{0}$ implies $a=b=0$

\rightarrow the only way to get $\vec{0}$ is if we multiply both by 0

if not, then $a\vec{u} + b\vec{v} = \vec{0} \rightarrow \vec{v} = -\frac{a}{b}\vec{u} = c\vec{u}$

$$\vec{u} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \vec{v} = \begin{bmatrix} 2 \\ -2 \end{bmatrix}$$

clearly not multiple of each other
so clearly independent

if we try to solve $a\vec{u} + b\vec{v} = \vec{0}$

$$a \begin{bmatrix} 1 \\ 1 \end{bmatrix} + b \begin{bmatrix} 2 \\ -2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\underbrace{\begin{bmatrix} 1 & 2 \\ 1 & -2 \end{bmatrix}}_A \underbrace{\begin{bmatrix} a \\ b \end{bmatrix}}_{\vec{x}} = \underbrace{\begin{bmatrix} 0 \\ 0 \end{bmatrix}}_{\vec{b}}$$

$$\det \left(\begin{bmatrix} 1 & 2 \\ 1 & -2 \end{bmatrix} \right) = -4 \neq 0$$

$\underbrace{\begin{bmatrix} 1 & 2 \\ 1 & -2 \end{bmatrix}}$
vectors \vec{u}, \vec{v}
as columns

if \vec{u} and \vec{v} are linearly independent, then $\det A$ (where A 's columns are \vec{u} and \vec{v}) is nonzero

Some system solved using Gaussian Elimination

$$\begin{bmatrix} 1 & 2 & 0 \\ 1 & -2 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 0 \\ 0 & -4 & 0 \end{bmatrix}$$

two pivots, two variables \rightarrow unique solution

$A\vec{x} = \vec{b}$ has unique solution if $\det A \neq 0 \rightarrow$ if columns of A are linearly independent

$A\vec{x} = \vec{b}$ if A is 2×2 for simplicity (but true for $n \times n$)

$$\vec{x} = A^{-1}\vec{b} = \frac{1}{\det A} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \vec{b} \quad \text{if } \det A \neq 0, A^{-1} \text{ exists}$$

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

add one more:

$A\vec{x} = \vec{b}$ has unique solution \Leftrightarrow cols of A are linearly indep $\Leftrightarrow \det A \neq 0 \Leftrightarrow A^{-1}$ exists

linearly indep: only way to get $\vec{0}$ is if each multiplied by 0

$$\vec{u} = \begin{bmatrix} 4 \\ 3 \end{bmatrix} \quad \vec{v} = \begin{bmatrix} 7 \\ 8 \end{bmatrix} \quad \vec{w} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

Questions: are they linearly independent?

if not, find one as a linear combination of the other two

if linearly indep: $a\vec{u} + b\vec{v} + c\vec{w} = \vec{0}$ if and only if

$$a = b = c$$

linearly dep equivalent to $c_1\vec{u} + c_2\vec{v} = \vec{w}$ for some c_1, c_2 not all zero

solve if this way: if c_1, c_2 not both zero, then the vectors are dependent and $c_1\vec{u} + c_2\vec{v} = \vec{w}$ gives us the answer to the 2nd question

$$c_1 \begin{bmatrix} 4 \\ 3 \end{bmatrix} + c_2 \begin{bmatrix} 7 \\ 8 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$\begin{bmatrix} 4 & 7 \\ 3 & 8 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$\begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 4 & 7 \\ 3 & 8 \end{bmatrix}^{-1} \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$= \frac{1}{11} \begin{bmatrix} 8 & -7 \\ -3 & 4 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$= \frac{1}{11} \begin{bmatrix} -2 & 2 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

which means: $-2 \begin{bmatrix} 4 \\ 3 \end{bmatrix} + 1 \begin{bmatrix} 7 \\ 8 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$

$\underbrace{\hspace{10em}}$
linear combination

we can express one as linear combo of the other two
→ linearly dependent

Example

$$\vec{u} = \begin{bmatrix} 4 \\ 0 \\ 1 \end{bmatrix} \quad \vec{v} = \begin{bmatrix} -5 \\ 1 \\ -1 \end{bmatrix} \quad \vec{w} = \begin{bmatrix} 0 \\ -4 \\ -1 \end{bmatrix}$$

linearly independent?

$\rightarrow a\vec{u} + b\vec{v} + c\vec{w} = \vec{0}$ if and only if $a=b=c=0$

$$a \begin{bmatrix} 4 \\ 0 \\ 1 \end{bmatrix} + b \begin{bmatrix} -5 \\ 1 \\ -1 \end{bmatrix} + c \begin{bmatrix} 0 \\ -4 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 4 & -5 & 0 \\ 0 & 1 & -4 \\ 1 & -1 & -1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

options: det of A if $\det A = 0 \rightarrow$ cols are dependent

or Gaussian elimination to a, b, c

or find A^{-1} if possible

$$\begin{bmatrix} 4 & -5 & 0 \\ 0 & 1 & -4 \\ 1 & -1 & -1 \end{bmatrix}$$

$$\begin{array}{l} \rightarrow \dots \rightarrow \\ \rightarrow \end{array} \left[\begin{array}{cccc} 1 & -1 & -1 & 0 \\ 0 & 1 & -4 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

↳ infinitely many ways to make $a\vec{u} + b\vec{v} + c\vec{w} = \vec{0}$
this means $a=b=c$ is NOT the only solution
therefore, $\vec{u}, \vec{v}, \vec{w}$ are NOT linearly independent

4.2 The Vector Space \mathbb{R}^n and Subspaces

\mathbb{R}^3 : space contains all 3D vectors

\mathbb{R}^2 : " " " 2D vectors \rightarrow xy-plane

\mathbb{R}^1 : " " " 1D vectors (scalars) \rightarrow line
(real number line)

\mathbb{R}^4 : " " " 4D vectors

\mathbb{R}^5 : " " " 5D vectors

all of them behave the same way \rightarrow the are in a space that contains 8 fundamental properties

1. $\vec{u} + \vec{v} = \vec{v} + \vec{u}$ (commutativity)

2. $\vec{u} + (\vec{v} + \vec{w}) = (\vec{u} + \vec{v}) + \vec{w}$ (associative property)

3. there is a zero vector such that $\vec{u} + \vec{0} = \vec{u}$

4. $\vec{u} + (-\vec{u}) = (-\vec{u}) + \vec{u} = \vec{0}$

5. $a(\vec{u} + \vec{v}) = a\vec{u} + a\vec{v}$

6. $(a+b)\vec{u} = a\vec{u} + b\vec{u}$

7. $a(b\vec{u}) = (ab)\vec{u}$

8. there is a number/vector "1" such that $1(\vec{u}) = \vec{u}$

in fact, these properties also hold for spaces such as

M_2 : space containing all 2×2 matrices

P_2 : all possible 2nd degree polynomials

All spaces that have these 8 properties are called

vector spaces

could be: number

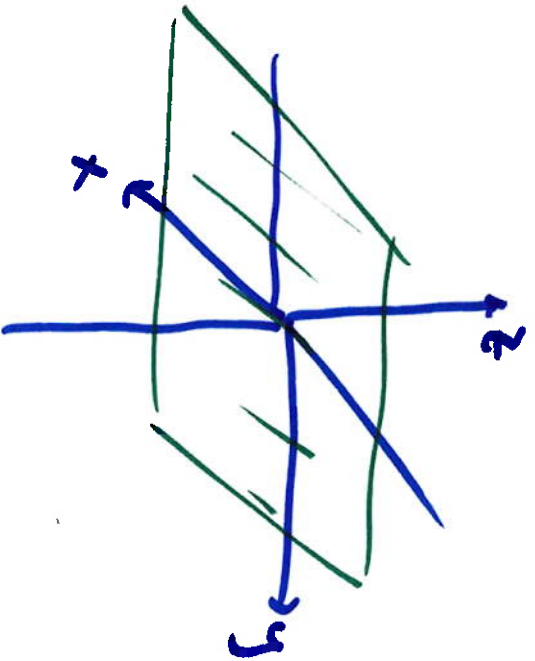
vector

matrices

polynomials

etc

\mathbb{R}^3 : 3D space \mathbb{R}^2 : xy-plane



\mathbb{R}^2 is contained in \mathbb{R}^3

→ \mathbb{R}^2 is a subspace of \mathbb{R}^3

(\mathbb{R}^1 is a subspace of \mathbb{R}^2)

\mathbb{R}^{256} is a subspace of \mathbb{R}^{257})

All vector spaces (including subspaces) are

1. closed under addition
2. closed under scalar multiplication
3. containing zero "vector"

1. sum of two \mathbb{R}^2 vectors remain \mathbb{R}^2 (two xy-plane vectors cannot be added to produce a vector w/ z-component)
2. scalar multiple of a vector remains in the same space
3. must contain the origin

example \mathbb{R}^2

two random vectors : $\vec{u} = \begin{bmatrix} a \\ b \end{bmatrix}$ $\vec{v} = \begin{bmatrix} c \\ d \end{bmatrix}$

a, b, c, d are numbers

$$\vec{u} + \vec{v} = \begin{bmatrix} a+c \\ b+d \end{bmatrix}$$

$a+c$ is another number
 $b+d$

$$= \begin{bmatrix} e \\ f \end{bmatrix} \text{ same kind as } \vec{u}, \vec{v} \text{ (} \mathbb{R}^2 \text{)}$$

this shows that \mathbb{R}^2 is closed under addition

to be continued...