

Lecture 08: Vector Spaces and Subspaces #2: The Null Space $N(A)$

Outline:

- 1) Quick Review of the Column Space and Null Space
- 2) Finding $N(A)$ part 1:
Gaussian Elimination to *Upper Echelon Form*
"Special Solutions"
the **rank** r of a matrix
- 3) Finding $N(A)$ part 2:
Gauss-Jordan Elimination to *Reduced Row Echelon Form* (RREF)
Examples
- 4) Existence and Uniqueness: The **general solution** to $A\mathbf{x}=\mathbf{b}$

Review: The Column Space $C(A)$

Definition:

The Column Space of a Matrix A is the vector subspace formed by all linear combinations of the **columns** of A (general $m \times n$ matrix)

- 1) $C(A)$ is $A\mathbf{x}$ when \mathbf{x} assumes all values in \mathbb{R}^n
- 2) $C(A)$ is a subspace of \mathbb{R}^m
- 3) $C(A)$ controls the _____ of solutions to $A\mathbf{x}=\mathbf{b}$
- 4) $A\mathbf{x}=\mathbf{b}$ will only have solutions iff \mathbf{b} _____

Review: The Null Space $N(A)$

Definition:

The Null Space of a Matrix A is the vector subspace formed by all **solutions** \mathbf{x} to $A\mathbf{x}=\mathbf{0}$ (i.e. is all linear combination of columns of A that cancel to zero)

- 1) $N(A)$ is a subspace of \mathbb{R}^n
- 2) $N(A)$ controls the _____ of solutions to $A\mathbf{x}=\mathbf{b}$
- 3) If A is invertible, then $N(A)=$ _____

The Null Space: Algorithms for finding $N(A)$

- 1) Inspired Guessing $A = \begin{bmatrix} 1 & 2 & 3 & 6 \end{bmatrix}$
- 2) Gaussian Elimination to solve $A\mathbf{x}=\mathbf{0}$

(Only small issue is that U is no longer upper triangular)

The Null Space:

Algorithms for finding $N(A)$: Gaussian Elimination to Upper Echelon Form

A bigger example $A = \begin{bmatrix} 1 & 1 & 2 & 1 & 1 & 2 & 1 & 1 \end{bmatrix}$

Solve $A\mathbf{x}=\mathbf{0}$ using Gaussian Elimination

Finding $N(A)$: A closer look

Gaussian Elimination (including row exchanges) transforms a general $m \times n$ matrix A to U which is now "upper echelon form"

- 1) Identify "Pivot" columns and "Free columns"
(and associated Pivot variables and free variables)
- 2) Identify the **rank** of the matrix r = number of Pivot Columns
- 3) Identify the number of special solutions = number of free columns =
- 4) Find the Special Solutions: the linear combinations of Pivot Columns required to annihilate a single free column.
- 5) The Null Space is formed by **all linear combinations** of the special solutions

example $A = \begin{bmatrix} 1 & 1 & 2 & 1 \\ 1 & 2 & 1 & 1 \end{bmatrix}$ again

The Null Space: A better way

Gauss-Jordan Elimination to Reduced Row Echelon Form $R = \text{rref}(A)$

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

1) take A to U By Gaussian Elimination

2) Continue by GJ Elimination (eliminate up then divide by the pivots) to R

3) when done:

The pivot columns will be columns of the Identity Matrix
Can read the Special Solutions right out of R

The Null Space: A better way

Gauss-Jordan Elimination to Reduced Row Echelon Form $R = \text{rref}(A)$

Example $A = \begin{bmatrix} 1 & 1 & 2 & 1 \\ 1 & 2 & 1 & 1 \end{bmatrix}$ goes to $R = \begin{bmatrix} 1 & 0 & 3 & 1 \\ 0 & 1 & -1 & 0 \end{bmatrix}$

Point: $N(R) = N(A)$

But $R\mathbf{x} = \mathbf{0}$ is much easier to see

!! The Special solutions are the linear combinations of the pivot columns that annihilate each free column.

The Null Space: A better way

Gauss-Jordan Elimination to Reduced Row Echelon Form $R = \text{rref}(A)$

Last Example: $A = \begin{bmatrix} 1 & 2 & 2 & 5 \\ 2 & 4 & 8 & 18 \\ 3 & 6 & 10 & 23 \end{bmatrix}$

The Null Space: A Trick

Gauss-Jordan Elimination to Reduced Row Echelon Form $R = \text{rref}(A)$

Last Example: $A = \begin{bmatrix} 1 & 2 & 2 & 5 \\ 2 & 4 & 8 & 18 \\ 3 & 6 & 10 & 23 \end{bmatrix}$
 $R = \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

Do it yourself Null Space:

Last-Last one (Easy)

Last Example: $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$

$R =$

$N(A) =$

Point: All Invertible Matrices $R = I$, $N(A) = \mathbf{Z}$

Putting it all together: The General Solution to $A\mathbf{x}=\mathbf{b}$

Basic Approach:

- 1) use Gauss-Jordan Elimination to take $[A \ b]$ to $[R \ d]$
- 2) Find a Particular solution to $R\mathbf{x}_p=\mathbf{d}$
(combination of pivot columns and no free columns that add up to \mathbf{d})
- 3) Find the special solutions to $R\mathbf{x}_N=\mathbf{0}$
- 4) The General solution: is $\mathbf{x}=\mathbf{x}_p+\mathbf{x}_N$

Putting it all together: The General Solution to $A\mathbf{x}=\mathbf{b}$

Example:

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

$$\mathbf{b} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$