

8.1 Subspace

In previous lecture notes, we introduced the concept of a vector space and the notion of basis and dimension. In this note, we introduce the idea of subspaces, as it is often useful to look at part of the entire set of vectors in a vector space.

Definition 8.1 (Subspace): A subspace \mathbb{U} consists of a subset of the vector space \mathbb{V} that satisfies the following three properties:

- Contains the zero vector: $\vec{0} \in \mathbb{U}$.
- Closed under vector addition: For any two vectors $\vec{v}_1, \vec{v}_2 \in \mathbb{U}$, their sum $\vec{v}_1 + \vec{v}_2$ must also be in \mathbb{U} .
- Closed under scalar multiplication: For any vector $\vec{v} \in \mathbb{U}$ and scalar $\alpha \in \mathbb{F}$, the product $\alpha\vec{v}$ must also be in \mathbb{U} .

Equivalently, a subspace is a subset of the vectors in a vector space where any linear combination of the vectors in the subset lies within the subset. Just as basis and dimension are defined for vector spaces, they have equivalent definitions for subspaces. A basis of a subspace is a set of linearly independent vectors that span the subspace, and the dimension of a subspace is the number of vectors in its bases.

In the following sections, we will explore a few key subspaces.

Additional Resources For more on subspaces, read *Strang* pages 125 - 127 and try Problem Set 3.1. In *Schaum's*, read pages 117-119 and try Problems 4.8 to 4.12, and 4.77 to 4.82.

8.2 Column Space

We can think of a matrix as a linear function that acts on vectors (recall our discussion of linear transformations). Consider the matrix A in $\mathbb{R}^{m \times n}$ – it takes the vectors that live in \mathbb{R}^n (an n -dimensional vector space) and outputs vectors that live in \mathbb{R}^m (an m -dimensional vector space). We say that the **range** of an operator is the space of all outputs that the operator can map to.

Viewing our matrix as representing a linear operator, what is its range? This question was already answered in the note where we introduced the concept of span, but nevertheless let's review here. To answer the

question, we write our matrix in terms of its columns,

$$A = \begin{bmatrix} | & | & \dots & | \\ \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n \\ | & | & \dots & | \end{bmatrix}, \quad (1)$$

where the vectors \vec{a} live in \mathbb{R}^m . The matrix A operates on any vector \vec{x} that lives in \mathbb{R}^n , where the operation on \vec{x} is $A\vec{x}$. Members of \mathbb{R}^n , \vec{x} can be written as

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}. \quad (2)$$

From this we have

$$A\vec{x} = \begin{bmatrix} | & | & \dots & | \\ \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n \\ | & | & \dots & | \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \sum_{k=1}^n x_k \vec{a}_k, \quad (3)$$

so we can conclude that the range of the operator A is the space of all possible linear combinations of its columns, or the *span* of (the columns of) A , which we can write as

$$\text{range}(A) = \text{span}(\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n) = \left\{ \sum_{i=1}^n x_i \vec{a}_i \mid x_i \in \mathbb{R} \right\}, \quad (4)$$

also called the **column space** of A . Note that the terms **span** and **range** are also often used interchangeably with the term “column space” - for our purposes, all three terms mean exactly the same thing when used to describe a matrix. We know that $\text{range}(A)$ is a subset of \mathbb{R}^m . However, is $\text{range}(A)$ a subspace? Let’s see if it satisfies each condition described in Section 8.1.

- We know that the zero vector is in $\text{range}(A)$ because A operating on the zero vector gives the zero vector: $A\vec{0} = \vec{0}$.
- If \vec{v}_1, \vec{v}_2 are in $\text{range}(A)$, then there exist $\vec{u}_1, \vec{u}_2 \in \mathbb{R}^n$ such that $A\vec{u}_1 = \vec{v}_1$ and $A\vec{u}_2 = \vec{v}_2$. Adding the two equations together, we have (due to the distributivity of matrix-vector multiplication):

$$\vec{v}_1 + \vec{v}_2 = A\vec{u}_1 + A\vec{u}_2 = A(\vec{u}_1 + \vec{u}_2). \quad (5)$$

This tells us the $\vec{v}_1 + \vec{v}_2$ is in $\text{range}(A)$ as well.

- If \vec{v} is in $\text{range}(A)$, then there exists $\vec{u} \in \mathbb{R}^n$ such that $A\vec{u} = \vec{v}$. For any scalar α , we can write

$$\alpha\vec{v} = \alpha A\vec{u} = A(\alpha\vec{u}). \quad (6)$$

This says that $\alpha\vec{v}$ is also in $\text{range}(A)$.

As a result, we can see that $\text{range}(A)$ is a subspace.

Additional Resources For more on column space, read *Strang* pages 127 - 129. For additional practice with these ideas, try Problem Set 3.1.

8.2.1 Rank: Dimension of the Range

What is the dimension of $\text{range}(A)$? A reasonable guess would be m , since the vectors in the column space live in \mathbb{R}^m , making $\text{range}(A)$ a subset of \mathbb{R}^m (meaning it is contained in \mathbb{R}^m). In general, however, the range of A will contain every vector in \mathbb{R}^m . The dimension of $\text{range}(A)$ cannot be greater than m , since $\text{range}(A)$ is a subset of \mathbb{R}^m , but it can certainly be less. For example, say that A is a zero matrix. In that case, its output would be zero-dimensional, as it can only output $\vec{0}$. Recall that the dimension of a space is the minimum number of parameters needed to describe a vector in that space. Therefore, if the space only contains one vector (such as $\vec{0}$), no parameters are needed to distinguish that vector from any other vector in that space — there are no other vectors. Hence, the dimension of $\text{range}(A)$ where A is a zero matrix is just zero.

Considering the definition in Equation (4), we see that only n parameters are chosen: x_1, x_2, \dots, x_n . As a result, the dimension of the range cannot be greater than n , even if n is less than m . How can this be, when the vectors in $\text{range}(A)$ each have m components? In defining our range, we have constrained the kinds of vectors that can live in our space. Therefore, we may be able to use fewer parameters than components in each vector to distinguish the vectors in this space.

Given our discussion thus far, we might be tempted to say that the dimension of the range is $\min(m, n)$ — the minimum of m and n — but this is not completely true. The columns of A may be linearly dependent, meaning that some vectors are actually redundant. Any vector in $\text{range}(A)$ can always be represented as a linear combination of the linearly *independent* columns of A . For example, take

$$A = \begin{bmatrix} 2 & 0 & 2 \\ 3 & 2 & 5 \\ 5 & 1 & 6 \\ 2 & 2 & 4 \end{bmatrix} \quad (7)$$

The last column is not linearly independent, as it can be obtained by adding the first two columns. Let us take the following linear combination of the columns of A :

$$2 \begin{bmatrix} 2 \\ 3 \\ 5 \\ 2 \end{bmatrix} + 3 \begin{bmatrix} 0 \\ 2 \\ 1 \\ 2 \end{bmatrix} + 4 \begin{bmatrix} 2 \\ 5 \\ 6 \\ 4 \end{bmatrix} \quad (8)$$

You can verify that we can obtain the same result by taking a linear combination of only the first two columns:

$$2 \begin{bmatrix} 2 \\ 3 \\ 5 \\ 2 \end{bmatrix} + 3 \begin{bmatrix} 0 \\ 2 \\ 1 \\ 2 \end{bmatrix} + 4 \begin{bmatrix} 2 \\ 5 \\ 6 \\ 4 \end{bmatrix} = \begin{bmatrix} 12 \\ 32 \\ 37 \\ 26 \end{bmatrix} = 6 \begin{bmatrix} 2 \\ 3 \\ 5 \\ 2 \end{bmatrix} + 7 \begin{bmatrix} 0 \\ 2 \\ 1 \\ 2 \end{bmatrix}. \quad (9)$$

More generally, you can verify

$$x_1 \begin{bmatrix} 2 \\ 3 \\ 5 \\ 2 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 2 \\ 1 \\ 2 \end{bmatrix} + x_3 \begin{bmatrix} 2 \\ 5 \\ 6 \\ 4 \end{bmatrix} = \tilde{x}_1 \begin{bmatrix} 2 \\ 3 \\ 5 \\ 2 \end{bmatrix} + \tilde{x}_2 \begin{bmatrix} 0 \\ 2 \\ 1 \\ 2 \end{bmatrix}, \quad \tilde{x}_1 = x_1 + x_3, \text{ and } \tilde{x}_2 = x_2 + x_3, \quad (10)$$

Since the last column is the sum of the first two columns, we can add x_3 to x_1 and x_2 to obtain any possible linear combination of all columns in A . Since the dimension is given by the smallest number of parameters needed to identify any element in the space, it turns out that the dimension of $\text{range}(A)$ is equal to the number of linearly independent columns of A , which will be less than or equal to $\min(m, n)$.

$$\dim(\text{range}(A)) \leq \min(m, n). \quad (11)$$

Definition 8.2 (Rank): The rank of a matrix is the dimension of the span of its columns.

$$\text{rank}(A) = \dim(\text{range}(A))$$

For example, the rank of the matrix

$$A = \begin{bmatrix} 2 & 0 & 2 \\ 3 & 2 & 5 \\ 5 & 1 & 6 \\ 2 & 2 & 4 \end{bmatrix} \quad (12)$$

defined previously is 2, since it has two linearly independent columns.

8.3 Loss of Dimensionality and Nullspace

In the previous example, we saw that the dimension of the output space can be smaller than the dimension of the input space. In this section, we'll explore where is the "remaining dimensionality" is going – somewhere called the **nullspace**.

Definition 8.3 (Nullspace): The nullspace of $A \in \mathbb{R}^{m \times n}$ consists of all vectors \vec{x} in \mathbb{R}^n such that $A\vec{x} = \vec{0}$:

$$N(A) = \{\vec{x} \mid A\vec{x} = \vec{0}, \vec{x} \in \mathbb{R}^n\}. \quad (13)$$

The nullspace of A is the set of vectors that get mapped to zero by A .

What is the dimension of the nullspace? We know that it can be at most n , since all of the input vectors have n components. However, unless A is the zero matrix, not every input gets mapped to zero, so in general the dimension should be less than n . The question we need to ask is how many independent ways can we create the zero vector by taking linear combinations of the columns of A . Recall that

$$A\vec{x} = \sum_{k=1}^n x_k \vec{a}_k, \quad (14)$$

In other words there is a unique linear combination of our linearly independent vectors that equals \vec{a}_1^d . **As an aside, if a vector can be represented as a linear combination of linearly independent vectors then this representation is unique. You can try to prove this. Hint: Assume that two representations exists, set the two representations equal to one another, and see if the linear independence still holds.** Rearranging we get

$$\sum_{k=1}^j -\beta_k^1 \vec{a}_k^i + \vec{a}_1^d = \vec{0}, \quad (20)$$

which is also equal to

$$\sum_{k=1}^j -\beta_k^1 \vec{a}_k^i + \vec{a}_1^d + \sum_{k=2}^{n-j} 0 \vec{a}_k^d = \vec{0}. \quad (21)$$

Notice that the last summation on the left hand side is equal to zero, and we only include it to more clearly show one of the vectors in the nullspace, namely

$$\vec{x} = \begin{bmatrix} -\beta_1^1 \\ -\beta_2^1 \\ \vdots \\ -\beta_j^1 \\ 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \quad (22)$$

Can we find others? Well the first thing we can do is multiply equation (19) by our free parameter x_1^d ,

$$x_1^d \left(\sum_{k=1}^j \beta_k^1 \vec{a}_k \right) = x_1^d \vec{a}_1^d. \quad (23)$$

Similarly we can conclude

$$\sum_{k=1}^j -x_1^d \beta_k^1 \vec{a}_k^i + x_1^d \vec{a}_1^d + \sum_{k=2}^{n-j} 0 \vec{a}_k^d = \vec{0}. \quad (24)$$

Since x_1^d is a free parameter any vector of the form

$$\vec{x} = \begin{bmatrix} -\beta_1^1 x_1^d \\ -\beta_2^1 x_1^d \\ \vdots \\ -\beta_j^1 x_1^d \\ x_1^d \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} = \begin{bmatrix} -\beta_1^1 \\ -\beta_2^1 \\ \vdots \\ -\beta_j^1 \\ 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} x_1^d \quad (25)$$

will also be in the nullspace! Are there others? Yes. There is nothing special about choosing the parameter of the first linearly dependent vector to be the nonzero parameter. We can repeat the same procedure for each of the linearly dependent columns, to obtain new vectors in the nullspace. For example say that we set $x_1^d = x_3^d = \dots = x_{n-j}^d = 0$, and leave x_2^d as our nonzero parameter we will find that

$$\vec{x} = \begin{bmatrix} -\beta_1^2 \\ -\beta_2^2 \\ \vdots \\ -\beta_j^2 \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} x_2^d, \quad (26)$$

is also in the nullspace, where $\sum_{k=1}^j \beta_k^2 \vec{a}_k = \vec{a}_2^d$. This procedure can be done for each linearly dependent vector, for example if x_3^d is the nonzero parameter we will get

$$\vec{x} = \begin{bmatrix} -\beta_1^3 \\ -\beta_2^3 \\ \vdots \\ -\beta_j^3 \\ 0 \\ 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix} x_3^d, \quad (27)$$

Furthermore, we can add vectors together from our nullspace together to get other vectors in the nullspace. **Aside: Try to prove this. Hint: if \vec{x}_1 and \vec{x}_2 are in the nullspace of A , what can be said about $A(\vec{x}_1 + \vec{x}_2)$?** This means that

$$\vec{x} = \begin{bmatrix} -\beta_1^1 \\ -\beta_2^1 \\ \vdots \\ -\beta_j^1 \\ 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} x_1^d + \begin{bmatrix} -\beta_1^2 \\ -\beta_2^2 \\ \vdots \\ -\beta_j^2 \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} x_2^d + \begin{bmatrix} -\beta_1^3 \\ -\beta_2^3 \\ \vdots \\ -\beta_j^3 \\ 0 \\ 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix} x_3^d + \dots + \begin{bmatrix} -\beta_1^{n-j} \\ -\beta_2^{n-j} \\ \vdots \\ -\beta_j^{n-j} \\ 0 \\ 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix} x_{n-j}^d \quad (28)$$

is also in the nullspace. Notice that once we choose the x^d parameters then the x^i parameters are fixed. This is because the x^d parameters control how much of the linearly dependent columns of A are being put into the summation, and the x^i parameters must ensure that the exact amount of linearly independent columns are included to cancel out the linearly dependent columns so that the output be zero. So we finally conclude that the dimension of the nullspace is equal to the number of our x^d parameters, which is equal to the number of linearly dependent columns of A . We will work out some examples in the next section.

The last point we would like to highlight here is that the dimension of the range of A is equal to the number of linearly independent columns, and the dimension of the nullspace of A is equal to the number of linearly dependent columns. Thus

$$n - \dim(\text{range}(A)) = \dim(N(A)), \quad (29)$$

so the loss of dimensionality from the input space to the output space shows up in the nullspace! This result is called the **rank-nullity theorem**.

Additional Resources For more on nullspace and rank, read *Strang* pages 135 - 141 and try Problem Set 3.2.

8.4 Computing the Nullspace

Now we will show you how to compute the nullspace of a matrix systematically. Recall that the nullspace of a matrix is a subspace (potentially containing an infinite number of vectors), so it may not be immediately clear what it means to *compute the nullspace*. However, we have seen above that any subspace (or, more generally, a vector space) is described by a basis for it. So, our goal here is to systematically compute a basis for the nullspace of a given matrix.

To start, note that characterizing the nullspace of a matrix A is, by definition, the same as solving the system of equations $A\vec{x} = \vec{0}$. This system of equations is always consistent since $\vec{x} = \vec{0}$ is a solution, so Gaussian elimination can be used to find all solutions to $A\vec{x} = \vec{0}$ (equivalently, all vectors in $N(A)$). Indeed, upon reduction of the system $A\vec{x} = \vec{0}$ to reduced row echelon form, we may very quickly “read off” a basis for $N(A)$ by the following procedure:

Algorithm for computing a basis for nullspace of matrix A .

Reduce the system of equations $A\vec{x} = \vec{0}$ to reduced row echelon form, and identify free and basic variables. Let T denote the number of free variables.

If $T = 0$, then $N(A) = \{\vec{0}\}$.

Else, if $T \geq 1$, then $N(A) = \text{span}(\vec{v}_1, \dots, \vec{v}_T)$, where the \vec{v}_j 's are obtained as follows:

For $j = 1 : T$, do:

1. Set free variable j equal to 1, and the remaining $T - 1$ free variables equal to zero.
2. Find the solution \vec{x} to $A\vec{x} = \vec{0}$ for the above choice of free variables, and define $\vec{v}_j = \vec{x}$.

Why does the above procedure work? Well, we have already seen that reducing a system of equations to (reduced) row echelon form does not change the set of solutions. Now, if $x_{i_1}, x_{i_2}, \dots, x_{i_T}$ are free variables (identified after reduction to rref), then by the properties of vector addition, the solution to $A\vec{x} = \vec{0}$ for any choice of free variables $x_{i_1}, x_{i_2}, \dots, x_{i_T}$ is precisely equal to

$$\vec{x} = \sum_{j=1}^T x_{i_j} \vec{v}_j.$$

Hence, the \vec{v}_j 's span the nullspace of A by definition. To show they are in fact a basis, we should show they are linearly independent. We will not do this here (but the ambitious reader can do it as an exercise, if they wish!).

Let us consider an example to illustrate.

Example 8.1 (Computing the nullspace of a matrix): Suppose we want to compute the nullspace of a matrix A . To this end, we consider as an example a system of equations $A\vec{x} = \vec{0}$, reduced to the following reduced row echelon form:

$$\begin{bmatrix} 1 & 2 & 0 & -2 & 0 \\ 0 & 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \vec{x} = \vec{0} \quad \left[\begin{array}{ccccc|c} 1 & 2 & 0 & -2 & 0 & 0 \\ 0 & 0 & 1 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \end{array} \right].$$

Observe that variables x_2, x_4 are free variables, and the solutions are parametrized by

$$\begin{aligned} x_1 &= -2x_2 + 2x_4 \\ x_3 &= -3x_4 \\ x_5 &= 0, \end{aligned}$$

for any choice of free variables x_2, x_4 . Running the above algorithm, we first set $x_2 = 1, x_4 = 0$, and note the solution

$$\vec{x} = \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix},$$

which we call \vec{v}_1 . Next, we set $x_2 = 0, x_4 = 1$, and note the solution

$$\vec{x} = \begin{bmatrix} 2 \\ 0 \\ -3 \\ 1 \\ 0 \end{bmatrix},$$

which we call \vec{v}_2 . By linearity, any solution to $A\vec{x} = \vec{0}$ is of the form $x_2\vec{v}_1 + x_4\vec{v}_2$ for $x_2, x_4 \in \mathbb{R}$. In particular,

$$N(A) = \text{span} \left(\begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ -3 \\ 1 \\ 0 \end{bmatrix} \right).$$

It follows that the dimension of the nullspace is $\dim(N(A)) = 2$, and therefore by the rank-nullity theorem $\text{rank}(A) = \dim(\text{range}(A)) = 3$.

To close, we make two brief observations:

1. The dimension of $N(A)$ is always equal to the number of free variables we have after reducing the system of equations $A\vec{x} = \vec{0}$ to reduced row echelon form. Thus, dimension of the nullspace can accurately be thought of as the number of “degrees of freedom” in the system of equations $A\vec{x} = \vec{0}$.
2. The terminology “free variables” for those variables which were so-defined was already intuitively clear, since they could be chosen *freely* in order to obtain a solution to $A\vec{x} = \vec{0}$. On the other hand, the above construction of a basis for $N(A)$ should now help explain the terminology “basic variables”: they are the variables determined by the basis obtained for $N(A)$ as above. I.e., *basic* should be interpreted as meaning “of, or related to, the *basis* of $N(A)$ ”.

8.5 Practice Problems

These practice problems are also available in an interactive form on the course website (<http://inst.eecs.berkeley.edu/ ee16a/sp19/hw-practice>).

1. Let \vec{v}_1 and \vec{v}_2 be two vectors in a set W . Suppose we know that $\vec{v}_1 + \vec{v}_2$ is not in W . Is W a subspace?
2. Performing Gaussian elimination on $\begin{bmatrix} 1 & -2 & 4 & 3 \\ -1 & 2 & 1 & 2 \end{bmatrix}$ gives $\begin{bmatrix} 1 & -2 & 0 & -1 \\ 0 & 0 & 1 & 1 \end{bmatrix}$. Find a basis for $\text{Col}(A)$.
 - (a) $\left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ 0 \end{bmatrix} \right\}$
 - (b) $\left\{ \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \begin{bmatrix} -2 \\ 2 \end{bmatrix} \right\}$

(c) $\left\{ \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 4 \\ 1 \end{bmatrix} \right\}$

(d) $\left\{ \begin{bmatrix} 1 \\ -2 \end{bmatrix}, \begin{bmatrix} -1 \\ 2 \end{bmatrix} \right\}$

3. True or False: If an $m \times n$ matrix has pivots in every row, then $\text{Col}(\mathbf{A}) = \mathbb{R}^m$.
4. Suppose \mathbf{A} is an $m \times n$ matrix. What is the largest possible dimension of its null space, and what is the largest possible dimension of its column space?
- (a) Null space: m , Column space: m
 - (b) Null space: n , Column space: n
 - (c) Null space: n , Column space: $\min(m, n)$
 - (d) Null space: m , Column space: $\max(m, n)$

5. Given the matrix $\mathbf{A} = \begin{bmatrix} 1 & 2 & 0 & 3 \\ -1 & 2 & 0 & 1 \\ 1 & -2 & 0 & -1 \\ 3 & 5 & 0 & 8 \end{bmatrix}$, find the dimension of the column space.

6. True or false: A square matrix in $\mathbb{R}^{n \times n}$ is invertible if and only its rank is equal to n .
7. True or False: If \mathbf{A} is a square matrix, then $\text{rank}(\mathbf{A}) = \text{rank}(\mathbf{A}^2)$.