

Lecture 8

Sept 23, 2019

Last time: Vector spaces, Basis.

• Nullspace.

• Columnspace = Span = Range.

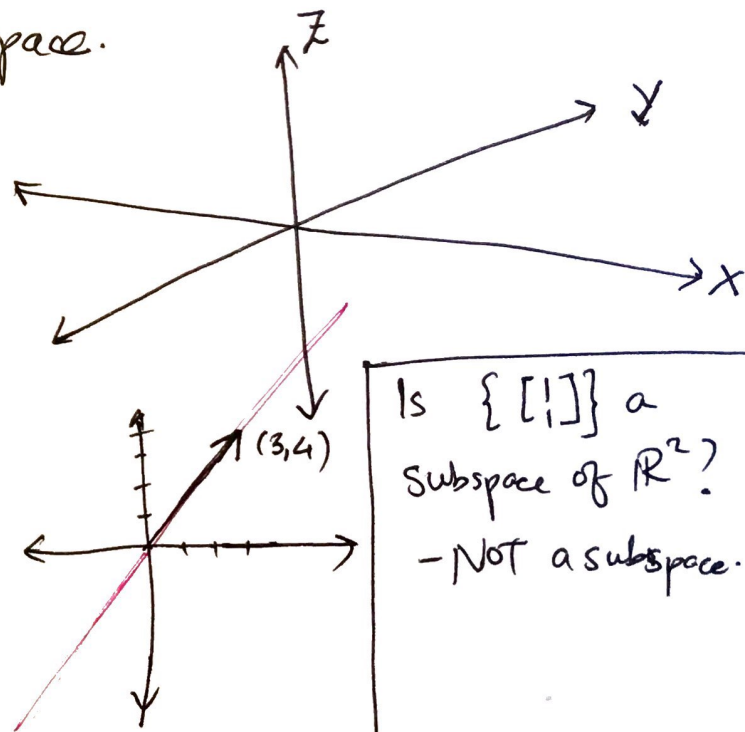
Today:

• Subspace.

• Rank of a matrix.

• Determinants.

• Eigenvalues + Eigenspaces.

• Subspace: (V, \mathbb{F}) is a vector space. (W, \mathbb{F}) is a subspace if W is a subset of V and (W, \mathbb{F}) is also a vector space.eg. $\text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right\}$ a subspace of \mathbb{R}^3 e.g. Is \mathbb{R}^2 a subspace of \mathbb{R}^3 ?e.g. $\text{span} \left\{ \begin{bmatrix} 3 \\ 4 \end{bmatrix} \right\}$ is this a subspace of \mathbb{R}^2 e.g. $\{ \vec{0} \}$ a subspace of \mathbb{R}^2 $\vec{0} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ 

Is $\left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$ a subspace of \mathbb{R}^2 ?
 - NOT a subspace.

Nullspace (A) : Solutions to $A\vec{x} = \vec{0}$

• Columnspace of (A) = span of the columns of A.

What is the dimension of the columnspace?

e.g. $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ $\vec{a}_1 = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$, $\vec{a}_2 = \begin{bmatrix} 2 \\ 4 \end{bmatrix}$

$$\text{span} \left\{ \begin{bmatrix} 1 \\ 3 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \end{bmatrix} \right\} = \mathbb{R}^2$$

of elements in Basis = Dimension. $\left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \end{bmatrix} \right\}$

e.g. $A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$

Columnspace has dimension 1.

e.g. $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 4 \end{bmatrix}$

" " " 2

Definition : Rank of a matrix = ^{maximum} number of linearly independent columns

$$A = \begin{bmatrix} 1 & 3 & 8 & 12 \\ 2 & 4 & 9 & 13 \end{bmatrix}$$

$$A\vec{x} = \vec{b}$$

↑
2x1

$$\begin{bmatrix} \cdot \\ \cdot \\ \cdot \\ \cdot \end{bmatrix} = \begin{bmatrix} \cdot \\ \cdot \end{bmatrix}$$

$$A = \begin{bmatrix} 1 & 1 & 2 & 1 & 3 \\ 2 & 2 & 4 & 2 & 6 \end{bmatrix}$$

• Matrix A is invertible $\Leftrightarrow A$ has linearly indep columns.

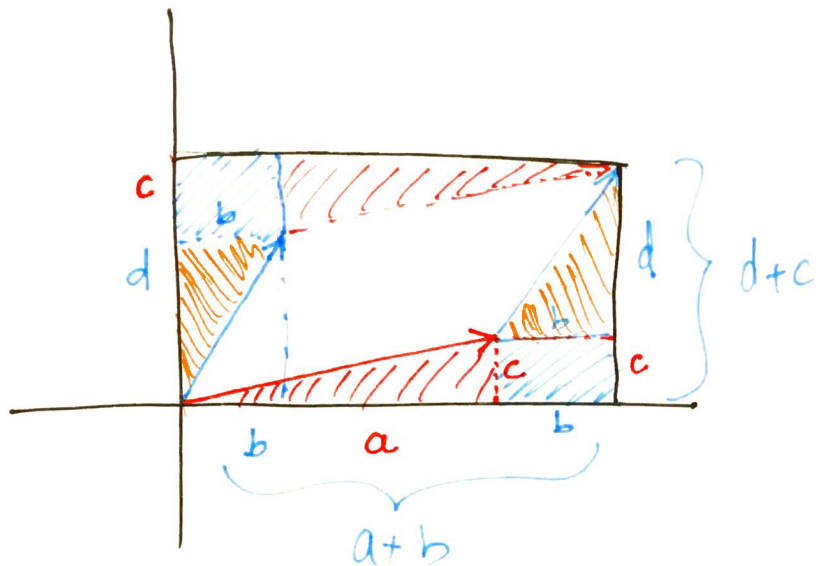
\hookrightarrow matrix is "full-rank"

$\Leftrightarrow A\vec{x} = \vec{b}$ has a unique solution.

$\Leftrightarrow \text{Nullspace}(A) = \{\vec{0}\}$ is trivial.

$\Leftrightarrow \text{Determinant}(A) \neq 0$

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



$$\text{Area of big rectangle} = (a+b)(d+c)$$

$$\text{rectangle} = bc + bc$$

$$\text{triangles} = \frac{1}{2} \cdot a \cdot c + \frac{1}{2} \cdot a \cdot c$$

$$\text{triangles} = \frac{1}{2} \cdot b \cdot d + \frac{1}{2} \cdot b \cdot d$$

$$\begin{aligned} \text{Area of parallelogram} &= (a+b)(d+c) - 2bc - ac - bd \\ &= ad + ac + bd + bc - 2bc - ac - bd \\ &= ad - bc \end{aligned}$$

Determinant

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \rightarrow \text{What is its inverse?}$$

$$\left[\begin{array}{cc|cc} a & b & 1 & 0 \\ c & d & 0 & 1 \end{array} \right] \xrightarrow{R_1/a} \left[\begin{array}{cc|cc} 1 & b/a & 1/a & 0 \\ c & d & 0 & 1 \end{array} \right] \xrightarrow{R_2 - c \cdot R_1} \left[\begin{array}{cc|cc} 1 & b/a & 1/a & 0 \\ 0 & d - \frac{b \cdot c}{a} & -\frac{c}{a} & 1 \end{array} \right]$$

$= \frac{ad - bc}{a}$

$$\rightarrow \left[\begin{array}{cc|cc} 1 & b/a & 1/a & 0 \\ 0 & 1 & -\frac{c}{ad-bc} & \frac{a}{ad-bc} \end{array} \right]$$

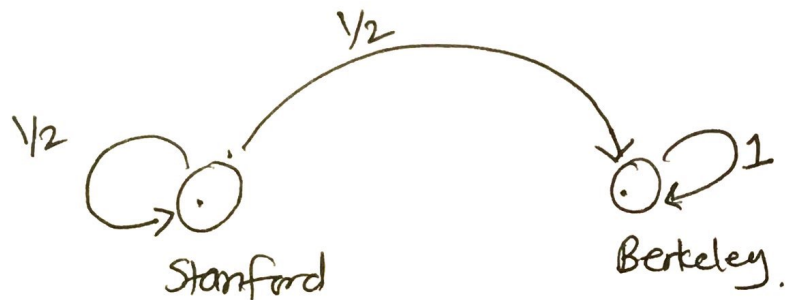
$$\rightarrow \left[\begin{array}{cc|cc} 1 & 0 & \frac{1}{ad-bc} & -\frac{b}{ad-bc} \\ 0 & 1 & -\frac{c}{ad-bc} & \frac{a}{ad-bc} \end{array} \right]$$

$$\rightarrow \left[\begin{array}{cc|cc} 1 & 0 & \frac{d}{ad-bc} & \frac{-b}{ad-bc} \\ 0 & 1 & \frac{-c}{ad-bc} & \frac{a}{ad-bc} \end{array} \right]$$

$$A^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

Tale of two websites.

: Page Rank.



$$\vec{x}(0) = \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} x_{\text{Stanf}} \\ x_{\text{Berkeley}} \end{bmatrix}$$

$$Q = \begin{bmatrix} \frac{1}{2} & 0 \\ \frac{1}{2} & 1 \end{bmatrix}$$

$$\vec{x}(1) = Q \cdot \vec{x}(0) = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix}$$

$$\vec{x}(2) = \begin{bmatrix} \frac{1}{4} \\ \frac{3}{4} \end{bmatrix}$$

$$\vec{x}(3) = \begin{bmatrix} \frac{1}{8} \\ \frac{7}{8} \end{bmatrix}$$

...

$$\vec{x}(t) = \begin{bmatrix} \left(\frac{1}{2}\right)^t \\ 1 - \left(\frac{1}{2}\right)^t \end{bmatrix}$$

$$\vec{x}(\infty) = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

If $\vec{x}(0) = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$,

$$\vec{x}(1) = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

"Steady state"

\vec{x}_{steady}

$$\vec{x}_{\text{steady}} = Q \cdot \vec{x}_{\text{steady}}$$

~~QA~~

$$Q \cdot \vec{x} = 1 \cdot \vec{x}$$

$$Q \cdot \vec{x} - \vec{x} = \vec{0}$$

$$Q \cdot \vec{x} - I \cdot \vec{x} = \vec{0}$$

$$\underbrace{(Q - I)}_{\text{Matrix}} \cdot \vec{x} = \vec{0}$$

\vec{x} is said to belong to the nullspace of $(Q - I)$.
and it is an eigenvector, belonging to the eigenspace
corresponding to eigenvalue 1.