Linear Algebra

Lecture 13: Subspaces of vector spaces (continued).

MATH 304

Span. Spanning set.

Subspaces of vector spaces

Definition. A vector space V_0 is a **subspace** of a vector space V if $V_0 \subset V$ and the linear operations on V_0 agree with the linear operations on V.

Proposition A subset S of a vector space V is a subspace of V if and only if S is **nonempty** and **closed under linear operations**, i.e.,

$$\mathbf{x}, \mathbf{y} \in S \implies \mathbf{x} + \mathbf{y} \in S,$$

 $\mathbf{x} \in S \implies r\mathbf{x} \in S \text{ for all } r \in \mathbb{R}.$

Remarks. The zero vector in a subspace is the same as the zero vector in V. Also, the subtraction in a subspace agrees with that in V.

Examples of subspaces

- $F(\mathbb{R})$: all functions $f: \mathbb{R} \to \mathbb{R}$
- $C(\mathbb{R})$: all continuous functions $f: \mathbb{R} \to \mathbb{R}$ $C(\mathbb{R})$ is a subspace of $F(\mathbb{R})$.
- \mathcal{P} : polynomials $p(x) = a_0 + a_1 x + \cdots + a_{n-1} x^{n-1}$
- \mathcal{P}_n : polynomials of degree less than n
- \mathcal{P}_n is a subspace of \mathcal{P} .
 - Any vector space V
 - $\{0\}$, where 0 is the zero vector in V

The trivial space $\{0\}$ is a subspace of V.

Example. $V = \mathbb{R}^3$.

- The plane z = 0 is a subspace of \mathbb{R}^3 .
- The plane z=1 is not a subspace of \mathbb{R}^3 .
- The line t(1,1,0), $t \in \mathbb{R}$ is a subspace of \mathbb{R}^3 and a subspace of the plane z=0.
- The line (1,1,1)+t(1,-1,0), $t\in\mathbb{R}$ is not a subspace of \mathbb{R}^3 as it lies in the plane x+y+z=3, which does not contain $\mathbf{0}$
- In general, a straight line or a plane in \mathbb{R}^3 is a subspace if and only if it passes through the origin.

System of linear equations:

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2 \\ & \dots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{cases}$$

Any solution (x_1, x_2, \dots, x_n) is an element of \mathbb{R}^n .

Theorem The solution set of the system is a subspace of \mathbb{R}^n if and only if all $b_i = 0$.

Theorem The solution set of a system of linear equations in n variables is a subspace of \mathbb{R}^n if and only if all equations are homogeneous.

Proof: "only if": the zero vector $\mathbf{0} = (0, 0, \dots, 0)$, which belongs to every subspace, is a solution only if all equations are homogeneous.

"if": a system of homogeneous linear equations is equivalent to a matrix equation $A\mathbf{x} = \mathbf{0}$, where A is the coefficient matrix of the system and all vectors are regarded as column vectors.

 $A\mathbf{0} = \mathbf{0} \implies \mathbf{0}$ is a solution \implies solution set is not empty.

If $A\mathbf{x} = \mathbf{0}$ and $A\mathbf{y} = \mathbf{0}$ then $A(\mathbf{x} + \mathbf{y}) = A\mathbf{x} + A\mathbf{y} = \mathbf{0} + \mathbf{0} = \mathbf{0}$ \implies solution set is closed under addition.

If $A\mathbf{x} = \mathbf{0}$ then $A(r\mathbf{x}) = r(A\mathbf{x}) = r\mathbf{0} = \mathbf{0}$ \implies solution set is closed under scaling.

Thus the solution set is a subspace of \mathbb{R}^n .

Let V be a vector space and $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$. Consider the set L of all linear combinations $r_1\mathbf{v}_1 + r_2\mathbf{v}_2 + \dots + r_n\mathbf{v}_n$, where $r_1, r_2, \dots, r_n \in \mathbb{R}$.

Theorem L is a subspace of V.

Proof: First of all, L is not empty. For example, $\mathbf{0} = 0\mathbf{v}_1 + 0\mathbf{v}_2 + \cdots + 0\mathbf{v}_n$ belongs to L.

The set L is closed under addition since

$$(r_1\mathbf{v}_1+r_2\mathbf{v}_2+\cdots+r_n\mathbf{v}_n)+(s_1\mathbf{v}_1+s_2\mathbf{v}_2+\cdots+s_n\mathbf{v}_n)=$$

= $(r_1+s_1)\mathbf{v}_1+(r_2+s_2)\mathbf{v}_2+\cdots+(r_n+s_n)\mathbf{v}_n.$

The set L is closed under scalar multiplication since $t(r_1\mathbf{v}_1+r_2\mathbf{v}_2+\cdots+r_n\mathbf{v}_n)=(tr_1)\mathbf{v}_1+(tr_2)\mathbf{v}_2+\cdots+(tr_n)\mathbf{v}_n.$

Thus L is a subspace of V.

Span: implicit definition

Let S be a subset of a vector space V.

Definition. The **span** of the set S, denoted Span(S), is the smallest subspace of V that contains S. That is,

- $\operatorname{Span}(S)$ is a subspace of V;
- for any subspace $W \subset V$ one has $S \subset W \implies \operatorname{Span}(S) \subset W$.

Remark. The span of any set $S \subset V$ is well defined (namely, it is the intersection of all subspaces of V that contain S).

Span: effective description

Let S be a subset of a vector space V.

- If $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ then $\mathrm{Span}(S)$ is the set of all linear combinations $r_1\mathbf{v}_1 + r_2\mathbf{v}_2 + \dots + r_n\mathbf{v}_n$, where $r_1, r_2, \dots, r_n \in \mathbb{R}$.
- If S is an infinite set then $\mathrm{Span}(S)$ is the set of all linear combinations $r_1\mathbf{u}_1+r_2\mathbf{u}_2+\cdots+r_k\mathbf{u}_k$, where $\mathbf{u}_1,\mathbf{u}_2,\ldots,\mathbf{u}_k\in S$ and $r_1,r_2,\ldots,r_k\in\mathbb{R}$ $(k\geq 1)$.
 - If S is the empty set then $\operatorname{Span}(S) = \{\mathbf{0}\}.$

Examples of subspaces of $\mathcal{M}_{2,2}(\mathbb{R})$:

• The span of $\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$ and $\begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$ consists of all

• The span of
$$\begin{pmatrix} 0 & 0 \end{pmatrix}$$
 and $\begin{pmatrix} 0 & 1 \end{pmatrix}$ consists of a matrices of the form
$$a \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + b \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix}.$$

This is the subspace of diagonal matrices.

• The span of
$$\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$$
, $\begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$, and $\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ consists of all matrices of the form
$$a\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + b\begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} + c\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} a & c \\ c & b \end{pmatrix}.$$

This is the subspace of symmetric matrices $(A^T = A)$.

Examples of subspaces of $\mathcal{M}_{2,2}(\mathbb{R})$:

- The span of $\begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$ is the subspace of anti-symmetric matrices $(A^T = -A)$.
- The span of $\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$, $\begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$, and $\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$ is the subspace of upper triangular matrices.
- The span of $\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$, $\begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$, $\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$, $\begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$ is the entire space $\mathcal{M}_{2,2}(\mathbb{R})$.

Spanning set

Definition. A subset S of a vector space V is called a **spanning set** for V if Span(S) = V.

Examples.

• Vectors $\mathbf{e}_1 = (1, 0, 0)$, $\mathbf{e}_2 = (0, 1, 0)$, and $\mathbf{e}_3 = (0, 0, 1)$ form a spanning set for \mathbb{R}^3 as $(x, y, z) = x\mathbf{e}_1 + y\mathbf{e}_2 + z\mathbf{e}_3$.

• Matrices
$$\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$$
, $\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$, $\begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$, $\begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$

form a spanning set for $\mathcal{M}_{2,2}(\mathbb{R})$ as

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} = a \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + b \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} + c \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} + d \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}.$$