Chapter 1. Vectors, Matrices, and Linear Spaces1.6. Homogeneous Systems, Subspaces and Bases

Note. In this section we explore the structure of the solution set of systems of equations. We also explore bases of subspaces of \mathbb{R}^n . First we define "homogeneous system." Later, we'll see that the general solution to consistent system $A\vec{x} = \vec{b}$ is related to the general solution to the homogeneous system $A\vec{x} = \vec{0}$.

Definition. A linear system $A\vec{x} = \vec{b}$ is *homogeneous* if $\vec{b} = \vec{0}$. The zero vector $\vec{x} = \vec{0}$ is a *trivial solution* to the homogeneous system $A\vec{x} = \vec{0}$. Nonzero solutions to $A\vec{x} = \vec{0}$ are called nontrivial solutions.

Theorem 1.13. Structure of the Solution Set of $A\vec{x} = \vec{0}$.

Let $A\vec{x} = \vec{0}$ be a homogeneous linear system. If $\vec{h_1}, \vec{h_2}, \ldots, \vec{h_n}$ are solutions, then any linear combination

$$r_1\vec{h_1} + r_2\vec{h_2} + \dots + r_n\vec{h_n}$$

is also a solution.

Proof. Since $\vec{h_1}, \vec{h_2}, \dots, \vec{h_n}$ are solutions, $A\vec{h_1} = A\vec{h_2} = \dots = A\vec{h_n} = \vec{0}$ and so $A(r_1\vec{h_1} + r_2\vec{h_2} + \dots + r_n\vec{h_n}) = r_1A\vec{h_1} + r_2A\vec{h_2} + \dots + r_nA\vec{h_n} = \vec{0} + \vec{0} + \dots + \vec{0} = \vec{0}.$

Therefore the linear combination is also a solution.

Note. We now turn our attention to subspaces of \mathbb{R}^n .

Definition 1.16. A subset W of \mathbb{R}^n is closed under vector addition if for all $\vec{u}, \vec{v} \in W$, we have $\vec{u} + \vec{v} \in W$. If $r\vec{v} \in W$ for all $\vec{v} \in W$ and for all $r \in \mathbb{R}$, then W is closed under scalar multiplication. A nonempty subset W of \mathbb{R}^n is a subspace of \mathbb{R}^n if it is both closed under vector addition and scalar multiplication.

Example. Page 99 Number 8.

Theorem 1.14. Subspace Property of a Span

Let $W = \operatorname{sp}(\vec{w_1}, \vec{w_2}, \dots, \vec{w_k})$ be the span of k > 0 vectors in \mathbb{R}^n . Then W is a subspace of \mathbb{R}^n . (The vectors $\vec{w_1}, \vec{w_2}, \dots, \vec{w_k}$ are said to *span* or *generate* the subspace.)

Example. Page 100 Number 18.

Definition. Given an $m \times n$ matrix A, the span of the row vectors of A is the row space of A, the span of the column vectors of A is the column space of A and the solution set to the system $A\vec{x} = \vec{0}$ is the nullspace of A.

Definition 1.17. Let W be a subspace of \mathbb{R}^n . A subset $\{\vec{w_1}, \vec{w_2}, \ldots, \vec{w_k}\}$ of W is a *basis* for W if every vector in W can be expressed <u>uniquely</u> as a linear combination of $\vec{w_1}, \vec{w_2}, \ldots, \vec{w_k}$.

Theorem 1.15. Unique Linear Combinations.

The set $\{\vec{w_1}, \vec{w_2}, \dots, \vec{w_k}\}$ is a basis for $W = \operatorname{sp}(\vec{w_1}, \vec{w_2}, \dots, \vec{w_k})$ if and only if

$$r_1 \vec{w_1} + r_2 \vec{w_2} + \dots + r_k \vec{w_k} = \vec{0}$$

implies

$$r_1 = r_2 = \cdots = r_k = 0.$$

Example. Page 100 Number 22(a).

Note. We now give additional conditions equivalent to the invertibility of matrix A (thus extending Theorem 1.12, "Condition for A^{-1} to Exist").

Theorem 1.16. Let A be an $n \times n$ matrix. The following are equivalent:

- (1) $A\vec{x} = \vec{b}$ has a unique solution for each $\vec{b} \in \mathbb{R}^n$,
- (2) A is row equivalent to \mathcal{I} ,
- (3) A is invertible, and
- (4) the column vectors of A form a basis for \mathbb{R}^n .

Example. Page 100 Number 22(b).

Note. We now explore some conditions under which the system $A\vec{x} = \vec{b}$ has a unique or multiple solutions where A is possibly not square.

Theorem 1.17. Let A be an $m \times n$ matrix. The following are equivalent:

- (1) each consistent system $A\vec{x} = \vec{b}$ has a unique solution,
- (2) the reduced row-echelon form of A consists of the $n \times n$ identity matrix followed
- by m n rows of zeros, and
- (3) the column vectors of A form a basis for the column space of A.

Corollary 1. Fewer Equations then Unknowns

If a linear system $A\vec{x} = \vec{b}$ is consistent and has fewer equations than unknowns, then it has an infinite number of solutions. Such a system is called *underdetermined*.

Corollary 2. The Homogeneous Case

(1) A homogeneous linear system $A\vec{x} = \vec{0}$ having fewer equations than unknowns has a nontrivial solution (i.e. a solution other than $\vec{x} = \vec{0}$),

(2) A square homogeneous system $A\vec{x} = \vec{0}$ has a nontrivial solution if and only if A is not row equivalent to the identity matrix.

Example. Page 97 Example 6. A basis of \mathbb{R}^n cannot contain more than *n* vectors.

Note. We now relate the general solution of the homogeneous system $A\vec{x} = \vec{0}$ to the general solution of the system $A\vec{x} = \vec{b}$.

Theorem 1.18. Structure of the Solution Set of $A\vec{x} = \vec{b}$.

Let $A\vec{x} = \vec{b}$ be a linear system. If \vec{p} is any particular solution of $A\vec{x} = \vec{b}$ and \vec{h} is a solution to $A\vec{x} = \vec{0}$, then $\vec{p} + \vec{h}$ is a solution of $A\vec{x} = \vec{b}$. In fact, every solution of $A\vec{x} = \vec{b}$ has the form $\vec{p} + \vec{h}$ and the general solution is $\vec{x} = \vec{p} + \vec{h}$ where $A\vec{h} = \vec{0}$ (that is, \vec{h} is an arbitrary element of the nullspace of A).

Examples. Page 101 Numbers 36, Page 101 Number 43, Page 101 Number 47.

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