Geometry of Elementary Operations and Subspaces

A continuation of notes titled "Geometry of Elementary Operations"

Matrices Represent Linear Operators:

Let **L** be a linear operator that maps a space of vectors $\mathbf{x} = \mathbf{B}\mathbf{x}$ to a space of vectors $\mathbf{y} = \mathbf{E}\mathbf{y}$ with their respective bases **B** and **E**. Here x is a column vector that represents **x** in the basis **B** as y represents y in **E**. Now, what represents **L**? Matrix $\mathbf{L} := \mathbf{E}^{-1}\mathbf{L}\mathbf{B}$ represents **L** with bases **B** and **E** because $\mathbf{y} = \mathbf{L}\mathbf{x}$ just when $\mathbf{y} = \mathbf{E}^{-1}\mathbf{y} = \mathbf{E}^{-1}\mathbf{L}\mathbf{B}\mathbf{x} = \mathbf{L}\mathbf{x}$.

When bases change, say from **B** to $\overline{\mathbf{B}} := \mathbf{B}\mathbf{C}$ and \mathbf{E} to $\overline{\mathbf{E}} := \mathbf{E}\mathbf{G}$ (where the matrices **C** and **G** must be square and invertible, as we have seen), their matrices figure in *changes of coordinates* (representatives) thus:

$$\begin{array}{ll} \mathbf{x} := \mathbf{B}^{-1}\mathbf{x} & \text{and} & \overline{\mathbf{x}} := \overline{\mathbf{B}}^{-1}\mathbf{x} = \overline{\mathbf{B}}^{-1}\mathbf{B}\mathbf{x} = \mathbf{C}^{-1}\mathbf{x} & \text{represent } \mathbf{x} \ ; \\ \mathbf{y} := \mathbf{E}^{-1}\mathbf{y} & \text{and} & \overline{\mathbf{y}} := \overline{\mathbf{E}}^{-1}\mathbf{y} = \overline{\mathbf{E}}^{-1}\mathbf{E}\mathbf{y} = \mathbf{G}^{-1}\mathbf{y} & \text{represent } \mathbf{y} \ ; \\ \mathbf{L} := \mathbf{E}^{-1}\mathbf{L}\mathbf{B} & \text{and} & \overline{\mathbf{L}} := \overline{\mathbf{E}}^{-1}\mathbf{L}\overline{\mathbf{B}} = \overline{\mathbf{E}}^{-1}\mathbf{E}\mathbf{L}\mathbf{B}^{-1}\overline{\mathbf{B}} = \mathbf{G}^{-1}\mathbf{L}\mathbf{C} & \text{represent } \mathbf{L} \ . \end{array}$$

Evidently $\mathbf{y} = \mathbf{L}\mathbf{x}$ just when $\mathbf{y} = \mathbf{L}\mathbf{x}$ and $\overline{\mathbf{y}} = \overline{\mathbf{L}}\overline{\mathbf{x}}$.

What works for vectors works also for linear functionals; these are just linear maps to a 1dimensional space whose basis need not change:

$$\begin{aligned} \mathbf{u}^{\mathrm{T}} &:= \mathbf{u}^{\mathrm{T}} \mathbf{B} & \text{and} \quad \overline{\mathbf{u}}^{\mathrm{T}} := \mathbf{u}^{\mathrm{T}} \overline{\mathbf{B}} = \mathbf{u}^{\mathrm{T}} \mathbf{B}^{-1} \overline{\mathbf{B}} = \mathbf{u}^{\mathrm{T}} \mathbf{C} & \text{represent} \quad \mathbf{u}^{\mathrm{T}} ;\\ \mathbf{v}^{\mathrm{T}} &:= \mathbf{v}^{\mathrm{T}} \mathbf{E} & \text{and} \quad \overline{\mathbf{v}}^{\mathrm{T}} := \mathbf{v}^{\mathrm{T}} \overline{\mathbf{E}} = \mathbf{v}^{\mathrm{T}} \mathbf{E}^{-1} \overline{\mathbf{E}} = \mathbf{v}^{\mathrm{T}} \mathbf{G} & \text{represent} \quad \mathbf{v}^{\mathrm{T}} ;\\ \text{so} \quad \mathbf{u}^{\mathrm{T}} \mathbf{x} = \mathbf{u}^{\mathrm{T}} \mathbf{x} = \overline{\mathbf{u}}^{\mathrm{T}} \overline{\mathbf{x}} & \text{and} \quad \mathbf{v}^{\mathrm{T}} \mathbf{y} = \mathbf{v}^{\mathrm{T}} \mathbf{y} = \overline{\mathbf{v}}^{\mathrm{T}} \overline{\mathbf{y}} . & \text{Now} \quad \mathbf{u}^{\mathrm{T}} = \mathbf{v}^{\mathrm{T}} \mathbf{L} & \text{just when} \quad \mathbf{u}^{\mathrm{T}} = \mathbf{v}^{\mathrm{T}} \mathbf{L} \text{ and} \end{aligned}$$

 $\overline{u}^{T} = \overline{v}^{T}\overline{L}$. (Confirm the last seven equations.) In all cases the misnamed *coordinate-free* (it should be called "*coordinate-independent*") algebra is the same; only the arithmetic changes when bases change. To simplify arithmetic is the principal motivation to change bases.

Do not try to memorize where to put C or G. Or is it C^{-1} or G^{-1} ? Left or right of L? You can work out these question's answers more reliably by remembering that a basis is an invertible linear map from a space of column vectors to another vector space, and a change of basis post-multiplies the basis by an invertible matrix.

Here is an example to show how changes of bases can simplify arithmetic. A given arbitrary possibly rectangular matrix L represents some linear map L from one vector space to another if apt bases are used in those spaces. Let G^{-1} be any product of elementary row operations that puts L into Reduced Row-Echelon Form $G^{-1}L$, and let C be any product of elementary column operations that puts $G^{-1}L$ into its Reduced Column-Echelon Form $\overline{L} = G^{-1}LC$. As we have seen in notes "The Reduced Row-Echelon Form is Unique", this last Reduced Echelon Form \overline{L} is determined uniquely by the starting matrix L, regardless of how the elementary operations get to \overline{L} . But \overline{L} must now consist of an identity matrix in its upper left corner, and zeros in all later rows and columns if there are any. Since elementary row operations leave row-rank unchanged, and similarly for column-rank, we see that these ranks are the same, namely the dimension ρ of that identity matrix. Now re-interpret G and C as matrices of two changes of basis, one basis in each of the vector spaces connected by whatever linear operator L is represented by L; since $\overline{L} = \begin{bmatrix} I & 0 \\ 0 & O \end{bmatrix}$, L maps the first ρ changed basis vectors in the other.

Thus we conclude that every matrix $L = G\overline{L}C^{-1}$ can be factored into a product whose two outer factors are invertible and whose third inner factor \overline{L} is an identity matrix with perhaps some rows and/or columns of zeros appended to make \overline{L} have the same dimensions as L, whose rank ρ is the dimension of the identity matrix. For any such fixed $\overline{L} = \begin{bmatrix} I & O \\ O & O \end{bmatrix}$, the family of

matrices $L = G\overline{L}C^{-1}$ generated as G and C sweep through all invertible matrices of appropriate dimensions is a family called *Equivalent* matrices; they all represent the same abstract linear operator L but in different coordinate systems. They all have the same rank ρ , which we might as well define to be Rank(L). What else have they in common?

Dimensions that are Invariants of Equivalent Matrices:

All that Equivalent matrices have in common are their dimensions and their rank ρ . These numbers are the dimensions of three important vector spaces associated with that abstract linear operator **L**. Let us name them. One space is the *Domain*(**L**), the space of vectors upon which **L** operates. Another is the *Range-space* (an ambiguous phrase best not used) or *Target-space*(**L**) into or onto which **L** throws its results. If $\mathbf{y} = \mathbf{L}\mathbf{x}$ then \mathbf{x} must come from Domain(**L**) and \mathbf{y} from Target-space(**L**). As \mathbf{x} runs through all of Domain(**L**), $\mathbf{y} = \mathbf{L}\mathbf{x}$ sweeps out a third vector space *Range*(**L**). (Why is it a vector space?) Range(**L**) need not fill Target-space" when they must be distinguished from "Range".)

Let L be any of the *Equivalent* matrices that represent L; then

The last equation comes from the Equivalent matrix $\overline{L} = \begin{bmatrix} I & O \\ O & O \end{bmatrix}$, which tells us that Range(L)

has a basis with ρ vectors. This basis cannot be chosen uniquely even though Range(L) is fully determined by L. This basis of Range(L) is the image of the first ρ basis vectors in some basis of Domain(L); those first ρ basis vectors span a subspace of Domain(L) that need *not* be determined uniquely by L if its rank ρ is less than the dimension of its domain.

To think otherwise is a mistake made by many students; but adding to each of the first ρ basis vectors any linear combinations of subsequent basis vectors (from Nullspace(L)) yields a new basis whose first ρ vectors, now spanning another subspace of Domain(L), are mapped by L upon the same basis of Range(L).

The subspace of Domain(L) determined uniquely by L is its *Kernel* or *Nullspace*, consisting of all vectors z that satisfy $\mathbf{L}\mathbf{z} = \mathbf{0}$. (Why is it a vector space?) Looking at $\overline{\mathbf{L}}$ tells us

 $Nullity(\mathbf{L}) := \text{Dimension}(\text{Nullspace}(\mathbf{L})) = \text{Count}(\text{Columns}(\overline{\mathbf{L}})) - \text{Rank}(\mathbf{L})$

for any matrix $\,L\,$ that represents $\,L$. In other words (and this is $\,IMPORTANT$),

Rank(L) + Nullity(L) = Dimension(Domain(L)).

Every linear operator **L** operates in two directions. We have just looked at one; operator **L** maps vectors in its domain to vectors in its range. Now look at **L** another way; it maps linear functionals \mathbf{v}^{T} that act upon Target-space(**L**) linearly to linear functionals $\mathbf{u}^{T} = \mathbf{v}^{T}\mathbf{L}$ acting upon Domain(**L**). This space of linear functionals \mathbf{v}^{T} , dual to Target-space(**L**), is called

Codomain(**L**); as \mathbf{v}^{T} runs through all of it, $\mathbf{v}^{T}\mathbf{L}$ sweeps out a subspace of the space dual to Domain(**L**). This subspace can be called *Corange*(**L**). The subspace of Codomain(**L**) swept out by solutions \mathbf{w}^{T} of $\mathbf{w}^{T}\mathbf{L} = \mathbf{o}^{T}$ is *Cokernel*(**L**). You may have seen some of these spaces before in texts where $\mathbf{L} = \mathbf{L}$ is a matrix that maps one space of column vectors to another, and then Range(**L**) is the column-space of **L** and its row-space is Corange(**L**).

Exercise 0: The foregoing plethora of (sub)spaces and names for them sound more complicated than they are; describe all eight of them when $\mathbf{L} = \overline{\mathbf{L}} = \begin{bmatrix} I & O \\ O & O \end{bmatrix}$. These eight (sub)spaces are ... Target-space, Range, Nullspace, Domain, Codomain, Cokernel, Corange, Dual of Domain.

Exercise 1: Explain why the rank of a matrix product cannot exceed the rank of any factor.

Exercise 2: Every linear operator **L** can be written as a sum $\mathbf{L} = \mathbf{c}_1 \mathbf{r}_1^T + \mathbf{c}_2 \mathbf{r}_2^T + ... + \mathbf{c}_k \mathbf{r}_k^T$ of *dyads* \mathbf{cr}^T (linear operators of rank 1) in infinitely many ways; here each \mathbf{c}_j is drawn from Target-space(**L**) and each \mathbf{r}_j^T from the dual of Domain(**L**). Show that Rank(**L**) is the minimum possible number k of terms in the sum, and exhibit a way to achieve this minimum. This minimum, called *Tensor Rank*, is an alternative way to define Rank(**L**); it can be generalized from linear operators to multi-linear operators, but nobody knows how to compute *Tensor Rank* for multi-linear operators.

Exercise 3: The linear operator whose matrix is $\begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$ maps a plane to a line in the plane; why? The linear operator whose matrix is $\begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \end{bmatrix}$ maps a 3-space to a line in the plane; why? Similarly describe the effects of operators whose matrices are ...

 $\mathbf{A} := \begin{bmatrix} 0 & 1 & 5 \\ 2 & 0 & 4 \\ 0 & 7 & 0 \end{bmatrix}, \quad \mathbf{B} := \begin{bmatrix} 4 & 5 \\ 0 & 1 \\ 2 & 3 \end{bmatrix}, \quad \mathbf{C} := \begin{bmatrix} 2 & 3 \\ 0 & 0 \\ 4 & 6 \end{bmatrix}, \quad \mathbf{D} := \begin{bmatrix} 4 & 5 & 6 \\ 1 & 2 & 3 \\ 6 & 7 & 8 \end{bmatrix}, \quad \mathbf{E} := \begin{bmatrix} 4 & 5 & 6 & 0 \\ 1 & 2 & 3 & 1 \\ 6 & 7 & 8 & 9 \end{bmatrix}.$

(The next four exercises were supplied by Prof. B. N. Parlett and A. Hernandez.)

Exercise 4: An operator **L** is represented by a 3-by-3 matrix. The set of all solutions **p** of Lp = o sweeps out a plane *P* through the origin **o**. Vectors b := Lu and c := Lv are nonzero. Describe the set *X* of all solutions **x** of Lx = b, and the set *Y* of all solutions **y** of Ly = b+c. What is Dimension(Range(L))?

In the next three exercises, V is some vector space of high dimension, and b, c, d, ..., x, y, z are nonzero vectors in it.

Exercise 5: W is a subset of V containing b, c, and 3c + 5d, but not d nor e - 2d; determine whether W can possibly be a subspace of V. Give your reasoning. Do likewise for U, a subset of V containing 5c and 3d - 2b but not b nor d.

Exercise 6: Q is spanned by $\{c, x, y, z\}$; here x and y are linearly independent and span a subspace U that also contains y + 3z but not y + 2c. What is Dimension(Q), and why?

Exercise 7: E and F are subspaces of V. F is spanned by {b, e, f}; and [c, d, f] is a basis for E, which also contains b. However, the spans of {c, d} and of {b, f} intersect only in the zero vector. Explain whether [b, e, f] is a basis for F.

Intersections, Sums and Annihilators of Subspaces:

Let E and F be proper subspaces of a vector space B. ("Proper" means neither o nor B.) Bases E for E and F for F consist of spanning "rows" of linearly independent vectors drawn from B but not necessarily from a given basis B of B. Still, some bases must be related; E = BE and F = BF for rectangular matrices E and F with as many columns as the dimensions of subspaces E and F respectively, and as many rows as the dimension of B.

Why must the columns of E be linearly independent, and likewise those of F, but maybe not those of [E, F]?

Let the *sum* of subspaces E and F be denoted by E + F; it consists of all sums e + f of vectors e drawn from E and f drawn from F. Note that E + F is a vector space. (Why?) Don't confuse the sum with the *union* $E \cup F$ of two subspaces, which consists of all vectors that belong to at least one of E and F; it need not be a vector space at all; can you see why by providing a suitable example?

Let the *intersection* of subspaces E and F be denoted by $E \cap F$; it consists of all vectors that belong both to E and to F, and is a subspace of B too. (Why?) It may be just $\{ o \}$.

Given E and F, can we compute a basis for $E \cap F$? It's a bit tricky. First assemble matrix [E, F] and reduce it to its echelon form $G^{-1}[E, F]C = \begin{bmatrix} I & O \\ O & O \end{bmatrix}$ by pre- and post-multiplication by *invertible* square matrices G^{-1} and C. Next partition $C =: \begin{bmatrix} H & J \\ K & L \end{bmatrix}$ conformably to obtain $G^{-1}(EH + FK) = \begin{bmatrix} I \\ O \end{bmatrix}$ and $G^{-1}(EJ + FL) = \begin{bmatrix} O \\ O \end{bmatrix}$. Then EH + FK is a basis for E + F; and EJ = -FL is a basis for $E \cap F$ unless it is $\{ \mathbf{0} \}$, in which case J and L are empty matrices. But the assertions in the last sentence are unobvious; can you prove them?

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Here are proofs of those assertions. First $\mathbf{EJ} + \mathbf{FL} = \mathbf{B}(\mathbf{EJ} + \mathbf{FL}) = \mathbf{BO}$ if it is not empty, so EJ = -FL. If z satisfies Jz = o then it also satisfies o = (EJ + FL)z = FLz, and then Lz = otoo because the columns of F are linearly independent; since the last columns of matrix C are independent (else it wouldn't be invertible), z = o too. Therefore the columns of J (and similarly L) must be linearly independent if not empty, so EJ = -FL is a basis for a nonzero subspace of $E \cap F$ if not all of it. To show that none of it is left out we must solve equation $\mathbf{EJx} = \mathbf{Eu}$ for x whenever $\mathbf{Eu} = -\mathbf{Fv}$ lies in $\mathbf{E} \cap \mathbf{F}$. The solution can be expressed in terms of a conformable partition of $C^{-1} =: \begin{bmatrix} M & N \\ P & Q \end{bmatrix}$; here $C^{-1}C = I = CC^{-1}$ implies that MH+NK, PJ+QL, HM+JP and KN+LQ are identity matrices, and MJ+NL, PH+QK, HN+JQ and KM+LP are zero matrices of perhaps diverse sizes. Now a little algebra (Do it!) suffices to confirm that x := Pu + Qv is the desired solution, so EJ = -FL does span all of $E \cap F$. E + F is next. If (EH + FK)z = o then z satisfies $o = [I, O]G^{-1}(EH + FK)z = z$ too, so that $\mathbf{E}\mathbf{H} + \mathbf{F}\mathbf{K}$ must be a basis for a subspace of $\mathbf{E} + \mathbf{F}$ if not all of it. To show none of it is left out we need only solve equation $(\mathbf{EH} + \mathbf{FK})\mathbf{y} = (\mathbf{Es} + \mathbf{Ft})$ for y. The solution is $\mathbf{y} := \mathbf{Ms} + \mathbf{Nt}$. Do the algebra to confirm this formula for y. The formulas for x and y above are fragile numerically, easily broken by rounding errors. Robust formulas are more subtle.

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A by-product of the proof, obtained by counting columns of the echelon form, is the formula $Dimension(E \cap F) + Dimension(E + F) = Dimension(E) + Dimension(F)$.

This IMPORTANT formula deserves a proof simpler than the computation above; can you find a simpler proof?

Here it is. Let **D** be any basis for $E \cap F$. If not already a basis for E, **D** can be augmented to form a basis $[\mathbf{D}, \overline{\mathbf{E}}]$ for E. Likewise $[\mathbf{D}, \overline{\mathbf{F}}]$ forms a basis for F. Certainly E + F is spanned by the elements of $[\mathbf{D}, \overline{\mathbf{E}}, \overline{\mathbf{F}}]$. It is a basis too if its elements are linearly independent. Suppose $\mathbf{Dd} - \overline{\mathbf{E}}\mathbf{e} - \overline{\mathbf{F}}\mathbf{f} = \mathbf{o}$. This says that $\overline{\mathbf{F}}\mathbf{f} = \mathbf{Dd} - \overline{\mathbf{E}}\mathbf{e}$ lies in F and in E, so it lies in $E \cap F$. Therefore $\overline{\mathbf{F}}\mathbf{f} = \mathbf{Dd} - \overline{\mathbf{E}}\mathbf{e}$ for some $\overline{\mathbf{d}}$. Then $\mathbf{Dd} - \overline{\mathbf{F}}\mathbf{f} = \mathbf{o}$ is the zero vector in F, so $\overline{\mathbf{d}} = \mathbf{o}$ and $\mathbf{f} = \mathbf{o}$ (perhaps of different dimensions). $\mathbf{D}(\mathbf{d}-\overline{\mathbf{d}}) - \overline{\mathbf{E}}\mathbf{e} = \mathbf{o}$ implies $\mathbf{d} - \overline{\mathbf{d}} = \mathbf{o}$ and $\mathbf{e} = \mathbf{o}$ similarly. Therefore the elements of $[\mathbf{D}, \overline{\mathbf{E}}, \overline{\mathbf{F}}]$ really are linearly independent; they do form a basis of E + F. Counting elements confirms the IMPORTANT formula above.

Exercise 8: If the dimension of a vector space is less than the sum of the dimensions of two of its subspaces, can their intersection be just $\{ \mathbf{o} \}$? Justify your answer.

Exercise 9: Two proper subspaces of a vector space are *Complementary* just when their sum is the whole space and their intersection $\{ \mathbf{o} \}$. Can either determine the other uniquely? Why?

The *Annihilator* of a subspace E is the set of all linear functionals \mathbf{w}^{T} that satisfy $\mathbf{w}^{\mathrm{T}}\mathbf{e} = 0$ for every \mathbf{e} in E, and is denoted by E^{\perp} . This annihilator is a subspace of the dual space determined uniquely by E.

The notation " E^{\perp} " is a relic from Euclidean spaces, which are their own duals; that is why E^{\perp} is often called the "orthogonal complement" of E even if it is a subspace of a non-Euclidean space. This terminology can mislead; only in Euclidean spaces are E and E^{\perp} complementary. "Annihilator" is unmistakable.

A good way to think about subspaces is in terms of their bases. Given a basis **B** for a vector space, think of $\mathbf{E} := \mathbf{B}\mathbf{E}$ for some rectangular matrix **E** with linearly independent columns as the basis for a proper subspace $\mathbf{E} := \operatorname{Range}(\mathbf{E})$ whose annihilator is $\mathbf{E}^{\perp} = \operatorname{Cokernel}(\mathbf{E})$. This latter subspace has a basis too consisting of linear combinations of the "rows" of $\mathbf{B}^{-1} : \ldots$

Exercise 10: Confirm important relations Dimension(E) + Dimension(E^{\perp}) = Dimension(\mathbf{B}) and $(E^{\perp})^{\perp} = E$ by augmenting \mathbf{E} to get a basis $[\mathbf{E}, \overline{\mathbf{E}}] = \mathbf{B}[\mathbf{E}, \overline{\mathbf{E}}]$ and partitioning its inverse conformably to get a basis for E^{\perp} .

Exercise 11: Cite " $(E^{\perp})^{\perp} = E$ " for a quick proof of Fredholm's alternative (1) in the notes "The Reduced Row-Echelon Form is Unique". (It works for some infinite-dimensional spaces.)

Exercise 12: Prove that $(E + F)^{\perp} = E^{\perp} \cap F^{\perp}$. If $E \cap F \neq \{0\}$ must $E^{\perp} \cap F^{\perp} \neq \{0\}$ too? Prove the answer is surely "Yes" if Dimension(E) + Dimension(F) – Dimension $(E \cap F)$ is less than the dimension of the whole space, but otherwise surely "No". Warning about Duals of Duals of Infinite-Dimensional Spaces:

The proof techniques used above are based upon finite-dimensional matrix multiplication; but most of the definitions and inferences make sense for infinite dimensional spaces too. There is one important exception that would go unnoticed because our notation takes it for granted: "A vector space is the dual of its dual." This assertion, obviously true for all finite-dimensional spaces, is false for many infinite-dimensional spaces. It is false for the space of continuous functions on a closed domain, and for the space of all absolutely convergent series, and for the space of all infinite sequences with at most finitely many nonzero terms; these three spaces are each properly contained in the dual of its dual. For infinite-dimensional spaces, Linear Algebra has to be rebuilt from the ground up in a graduate course that takes convergence into account; it lies beyond the syllabus of this course except for occasional warnings like this one.