

# Math 2270-1

## Notes of 8/26/2019

- **Quote of the day:** *Linear Algebra is all I do these days. Tell your students to pay more attention than they think should be necessary.* Scott Alfeld, Assistant Professor of Computer Science, Amherst College, specializing in Machine Learning.
- reminder: Tomorrow we'll meet in in JFB 102.

- *ww*

### 1.3 Vector Equations

- We learned about vectors in Trigonometry and in Calc III.
- So part of this section is a review of past material.
- What will be new, however, is the connection between vectors and linear systems, and the major concept of a **linear combination**.
- We think of vectors as ordered lists of numbers, arranged in a **column**.
- A **(column) vector** is a matrix with just one column.
- A **row vector** would be a matrix with one row of numbers.

- We use the convention that when we say “vector” without specifying row or column we mean a column vector.
- We use bold face lower case letters to indicate vectors.
- For example, with  $s, t, w_1, w_2,$  and  $w_3$  being real<sup>-1-</sup> numbers,

$$\mathbf{u} = \begin{bmatrix} 4 \\ -2 \end{bmatrix}, \quad \mathbf{v} = \begin{bmatrix} s \\ t \end{bmatrix}, \quad \text{and} \quad \mathbf{w} = \begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix}$$

are all vectors.



In Math 2210 we would have written these vectors as

$$\langle 4, -2 \rangle, \quad \langle s, t \rangle, \quad \text{or} \quad \langle w_1, w_2, w_3 \rangle .$$

For our class, that notation is now obsolete.



However, the row vector  $[1, 2]$  is not the same as the column vector

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} .$$

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<sup>-1-</sup> There is a corresponding theory of vectors and matrices with complex entries, but that is beyond the scope of our class.

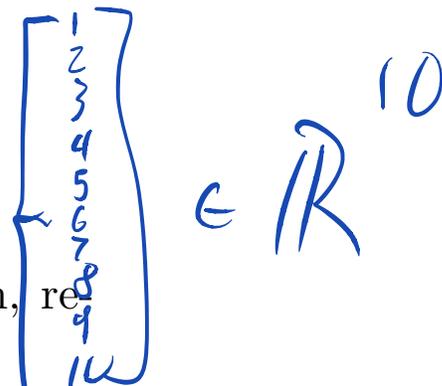
- The sets of all vectors with two, three, or  $n$  entries are denoted by

$$\mathbb{R}^2, \quad \mathbb{R}^3, \quad \text{or} \quad \mathbb{R}^n,$$

respectively.

- These are pronounced r-2, r-3, and r-en, respectively.
- The sum of two vectors is obtained by adding corresponding pairs of entries. For example

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} + \begin{bmatrix} -3 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 - 3 \\ 2 + 4 \end{bmatrix} = \begin{bmatrix} -2 \\ 6 \end{bmatrix}.$$

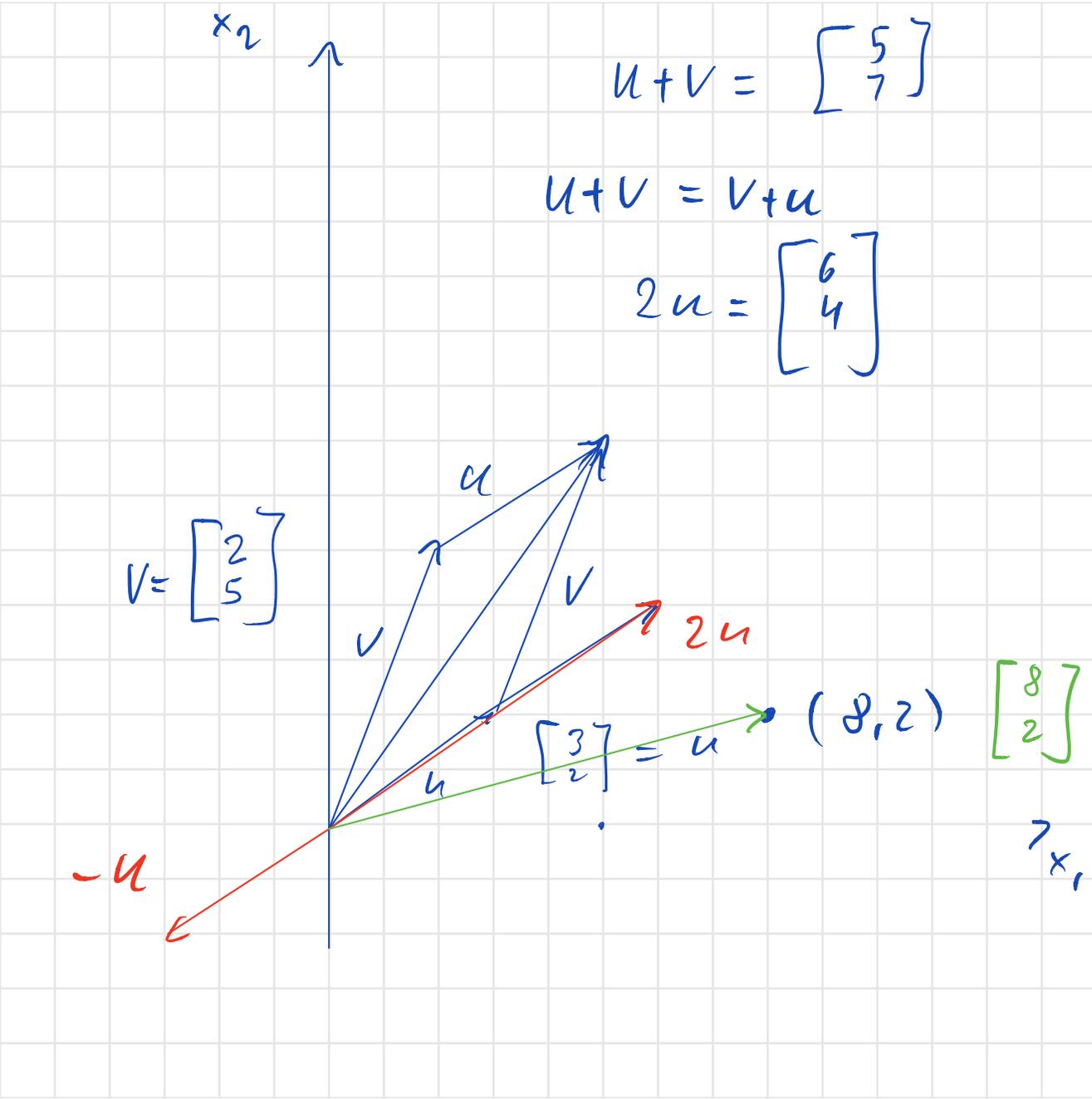


you cannot add a vector in  $\mathbb{R}^2$  to a vector in  $\mathbb{R}^3$ !

- In this context we also refer to real numbers as **scalars**.
- The **scalar multiple** of a vector  $\mathbf{u}$  and a scalar  $c$  is obtained by multiplying every entry of  $\mathbf{u}$  with  $c$ :

$$c \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} = \begin{bmatrix} cu_1 \\ cu_2 \\ \vdots \\ cu_n \end{bmatrix} \quad \text{e.g.,} \quad 3 \begin{bmatrix} \pi \\ 1/3 \\ e/6 \end{bmatrix} = \begin{bmatrix} 3\pi \\ 1 \\ e/2 \end{bmatrix}.$$

- These notions operations have the familiar geometric meanings.



**Figure 1.** Geometric meaning of vector operations..

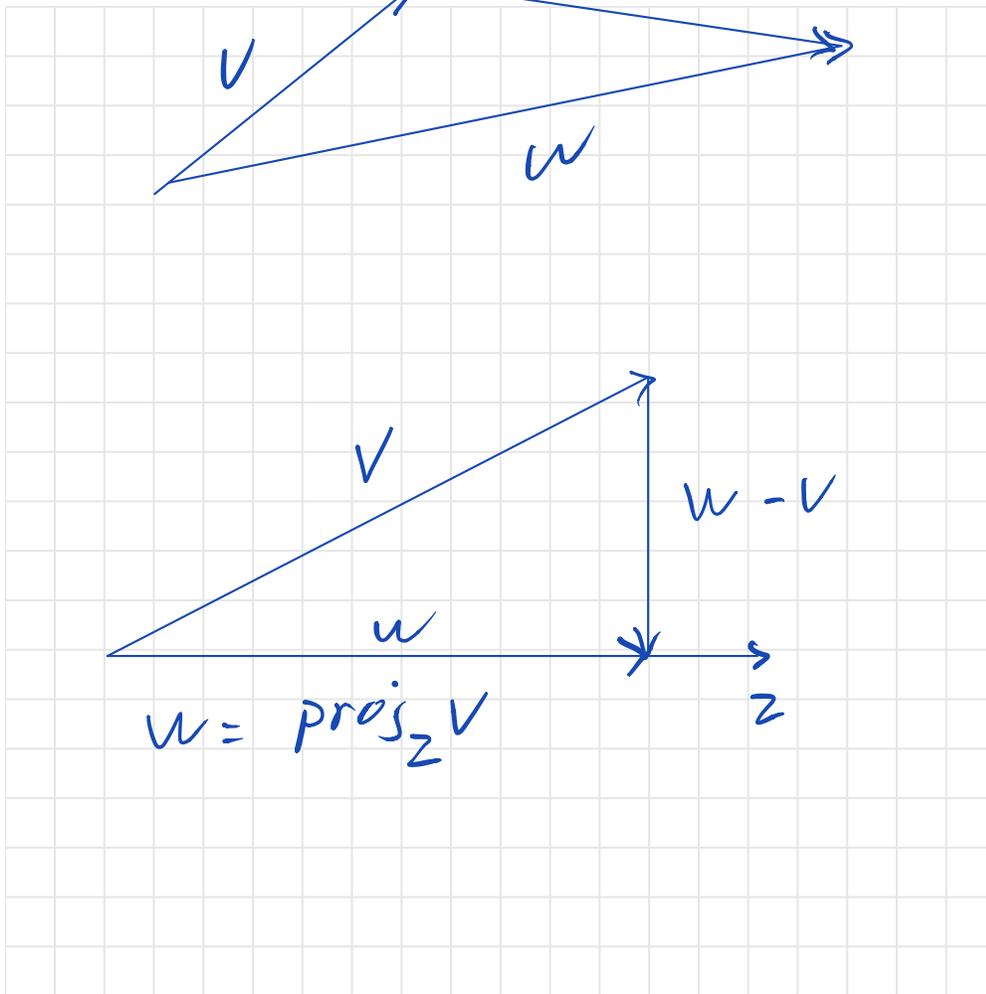
- Vectors can be represented as arrows, with tails and tips.
- Vectors can also be identified with points. (The

tip is the point, the tail is the origin).

- The **Parallelogram Law** says that for all vectors  $\mathbf{u}$  and  $\mathbf{v}$ :

$$\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}.$$

$$x = w - v$$
$$v + w - v = w$$



**Figure 2.**  $w = v + (w - v)$ .

- The vector with all entries zero is the **zero vector**, denoted by  $\mathbf{0}$ .

- For simplicity we write

$$-\mathbf{u} = (-1)\mathbf{u}$$

and

$$\mathbf{u} - \mathbf{v} = \mathbf{u} + (-\mathbf{v})$$

- Below are some properties of vectors and scalars. You should convince yourself that these are true, going back to the relevant definitions if necessary.

$$\begin{array}{ll}
 (i) & \mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u} \\
 (ii) & (\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w}) \\
 (iii) & \mathbf{u} + \mathbf{0} = \mathbf{u} \\
 (iv) & \mathbf{u} + (-\mathbf{u}) = \mathbf{0} \\
 (v) & c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v} \\
 (vi) & (c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u} \\
 (vii) & c(d\mathbf{u}) = (cd)\mathbf{u} \\
 (viii) & 1\mathbf{u} = \mathbf{u}
 \end{array}$$

- Glimpse ahead: Sets of objects that we can add and multiply with scalars, and that have the above listed properties, will be called **vector spaces**. The elements of these spaces are then called **vectors**. This is an alternative way to define vectors.

# Linear Combinations

Given vectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$  and scalars  $c_1, c_2, \dots, c_n$  the vector

$$\mathbf{y} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_n\mathbf{v}_n = \sum_{i=1}^n c_i\mathbf{v}_i$$

is the **linear combination** of  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$  with **weights** (or **coefficients**)  $c_1, c_2, \dots, c_n$ .

- Examples:

$$3 \begin{bmatrix} 2 \\ 1 \end{bmatrix} + 5 \begin{bmatrix} 5 \\ 4 \end{bmatrix} = \begin{bmatrix} 6 + 25 \\ 3 + 20 \end{bmatrix} = \begin{bmatrix} 31 \\ 23 \end{bmatrix}$$

$$1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} + 0 \begin{bmatrix} 5 \\ 4 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$2 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + 1 \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix} = \begin{bmatrix} 5 \\ 10 \\ 15 \end{bmatrix} = - \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + 2 \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix}$$

$$x \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + y \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

- Example 5: Let

$$\mathbf{a}_1 = \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix}, \quad \mathbf{a}_2 = \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix}, \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}.$$

Determine whether  $\mathbf{b}$  can be written (or **generated**) as a linear combination of  $\mathbf{a}_1$  and  $\mathbf{a}_2$ .

$$\begin{aligned}
 & x\mathbf{a}_1 + y\mathbf{a}_2 = \mathbf{b} \\
 & \left. \begin{aligned}
 x + 2y &= 7 \\
 -2x + 5y &= 4 \\
 -5x + 6y &= -3
 \end{aligned} \right\} \begin{aligned}
 x + 4 &= 7 & x &= 3 \\
 9y &= 18 & y &= 2
 \end{aligned} \\
 & -15 + 12 = -3 \quad \checkmark \\
 & 3 \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix} + 2 \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix} \quad \checkmark
 \end{aligned}$$

$$\text{AM} \begin{bmatrix} 1 & 2 & 7 \\ -2 & 5 & 4 \\ -5 & 6 & -3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 7 \\ 0 & 9 & 18 \\ 0 & 16 & 32 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 7 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 7 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}$$

- A vector equation

$$x_1 \mathbf{a}_1 + x_2 \mathbf{a}_2 + \dots + x_n \mathbf{a}_n = \mathbf{b}$$

has the same solution set as the linear system whose augmented matrix is

$$[\mathbf{a}_1 \quad \mathbf{a}_2 \quad \dots \quad \mathbf{a}_n \quad \mathbf{b}].$$



So we can describe a linear system as: figure out whether the right hand side can be written as a linear combination of the columns of the coefficient matrix.

## Span

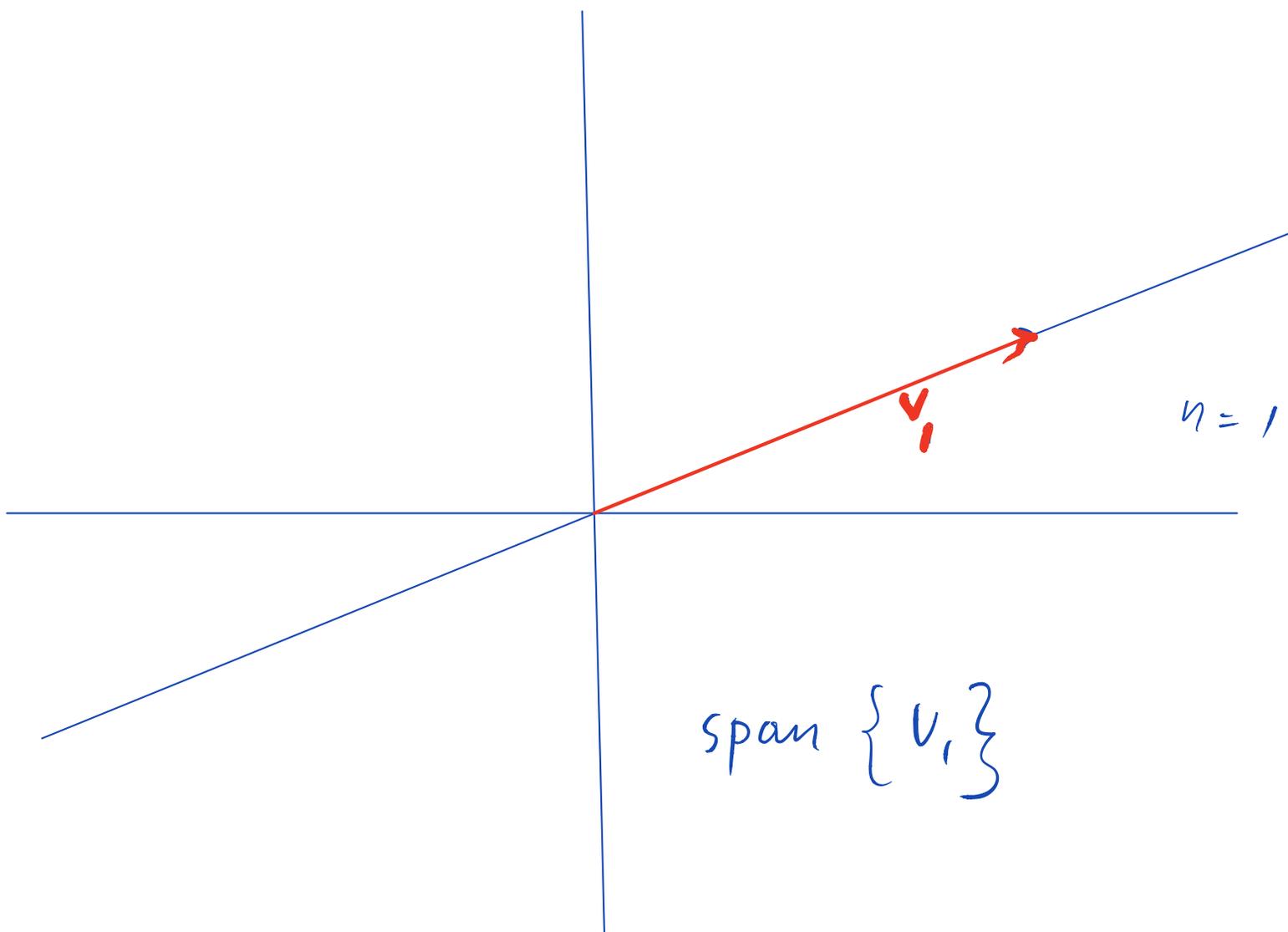
- Definition (p. 30, textbook): If  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$  are in  $\mathbb{R}^n$ , then the set of all linear combinations of  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$  is denoted by

$$\text{Span} \{ \mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p \}$$

and called the subset of  $\mathbb{R}^n$  spanned (or generated) by  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$ . That is

$$\text{Span} \{ \mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \} = \left\{ \mathbf{y} : \mathbf{y} = \sum_{i=1}^n c_i \mathbf{v}_i \right\}$$

# Geometric Interpretation of Span



# Linear Systems

- In our new terminology we can say that a linear system is consistent if and only if the right hand side is contained in the span of the columns of the coefficient matrix.
- In general, the  $m \times n$  linear system,

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

becomes the vector equation

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

or, more concisely,

$$\sum_{j=1}^n x_j \mathbf{a}_j = \mathbf{b}$$

where

$$\mathbf{a}_i = \begin{bmatrix} a_{1i} \\ a_{2i} \\ \vdots \\ a_{mi} \end{bmatrix}, \quad i = 1, \dots, n, \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$