

Video Lecture E8: Matrix Equations & Spanning Sets

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Outline & Objectives

Justify the equivalence of the following four statements for an $m \times n$ matrix A

- 1 For every $\vec{b} \in \mathbb{R}^m$, the equation $A\vec{x} = \vec{b}$ has a solution.
- 2 Every $\vec{b} \in \mathbb{R}^m$ is a linear combination of the columns of A .
- 3 The span of the columns of A is (all of) \mathbb{R}^m .
- 4 A has a pivot position in every row.

and use this to answer questions about sets of vectors.

Recall: Three ways to view a linear system

Theorem

Let $A = [\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_n]$ be an $m \times n$ matrix, $\vec{b} \in \mathbb{R}^m$. TFAE

- (1) the solutions $\vec{x} \in \mathbb{R}^n$ to $A\vec{x} = \vec{b}$ (The Following Are Equal)
- (2) the solutions to $x_1\vec{a}_1 + x_2\vec{a}_2 + \cdots + x_n\vec{a}_n = \vec{b}$
- (3) the solutions to augmented matrix $[\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_n \mid \vec{b}]$

When is there a solution?

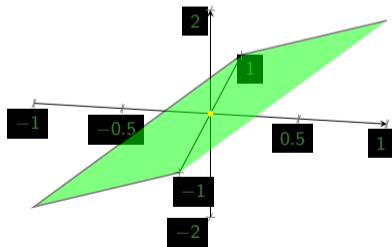
Provided RREF avoids $[0 \ \cdots \ 0 \mid (\neq 0)]$

When is there a solution for **every** $b \in \mathbb{R}^m$?

Provided A has a pivot in every row!

$$\left[\begin{array}{ccc|c} -1 & 5 & 2 & b_1 \\ 3 & -14 & 5 & b_2 \\ -2 & 10 & 4 & b_3 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & -5 & -2 & -b_1 \\ 0 & 1 & -1 & 3b_1 + b_2 \\ 0 & 0 & 0 & -2b_1 + b_3 \end{array} \right]$$

When is this consistent?



Theorem

Let $A = [\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_n]$ be an $m \times n$ matrix. TFAE equivalent:

- (1) For every $\vec{b} \in \mathbb{R}^m$, the matrix eqn. $A\vec{x} = \vec{b}$ has a solution.
- (2) Every $\vec{b} \in \mathbb{R}^m$ is a linear combination of the columns of A .
- (3) The columns of A span \mathbb{R}^m .
- (4) A has a pivot in every row.

Proof.

(1) \iff (2) \iff (3) just from definitions.

If (4) holds, then by row reduction $[A \mid \vec{b}] \sim [U \mid \vec{c}]$, where U has a pivot in each row. Use back-substitution to solve for each non-free variable in terms of the c_i 's and the free variables. If (4) is false, then bottom row of U consists of all zeroes, so system will be inconsistent when $c_m = 1$.

Reversing all row ops to $[A \mid \vec{b}]$, gives a \vec{b} with no solution. ■

Theorem

Let $A = [\vec{a}_1 \ \vec{a}_2 \ \cdots \ \vec{a}_n]$ be an $m \times n$ matrix. TFAE equivalent:

- (1) For every $\vec{b} \in \mathbb{R}^m$, the matrix eqn. $A\vec{x} = \vec{b}$ has a solution.
- (2) Every $\vec{b} \in \mathbb{R}^m$ is a linear combination of the columns of A .
- (3) The columns of A span \mathbb{R}^m .
- (4) A has a pivot in every row.

Q: Do the columns of the following matrix span \mathbb{R}^3 ?

$$\begin{bmatrix} -1 & 5 & 2 \\ 3 & -14 & 5 \\ -2 & 10 & 4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -5 & -2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 3 & 5 \\ 2 & -3 & 5 & -2 \\ -3 & 1 & 2 & -2 \end{bmatrix} \xrightarrow{RREF} \begin{bmatrix} 1 & 0 & 0 & 1.3 \\ 0 & 1 & 0 & 1.7 \\ 0 & 0 & 1 & 0.1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 & 4 & 5 \\ 2 & 6 & 3 & 5 \\ -1 & -3 & 1 & 0 \end{bmatrix} \xrightarrow{RREF} \begin{bmatrix} 1 & 3 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$