

4 Span and subspace

4.1 Linear combination

Let $\mathbf{x}_1 = [2, -1, 3]^T$ and let $\mathbf{x}_2 = [4, 2, 1]^T$, both vectors in the \mathbf{R}^3 . We are interested in which other vectors in \mathbf{R}^3 we can get by just scaling these two vectors and adding the results. We can get, for instance,

$$3\mathbf{x}_1 + 4\mathbf{x}_2 = 3 \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix} + 4 \begin{bmatrix} 4 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 22 \\ 5 \\ 13 \end{bmatrix}$$

and also

$$2\mathbf{x}_1 + (-3)\mathbf{x}_2 = 2 \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix} + (-3) \begin{bmatrix} 4 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} -8 \\ -8 \\ 3 \end{bmatrix}.$$

Each of these is an example of a “linear combination” of the vectors \mathbf{x}_1 and \mathbf{x}_2 .

LINEAR COMBINATION.

Let $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s$ be vectors in \mathbf{R}^n . A **linear combination** of $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s$ is an expression of the form

$$\alpha_1\mathbf{x}_1 + \alpha_2\mathbf{x}_2 + \dots + \alpha_s\mathbf{x}_s,$$

with $\alpha_1, \alpha_2, \dots, \alpha_s \in \mathbf{R}$.

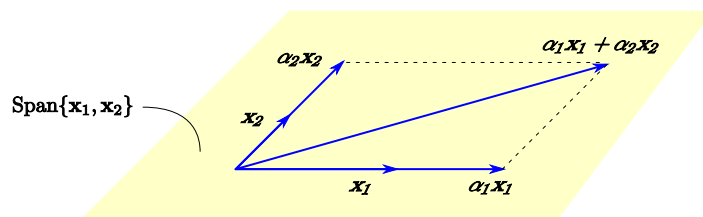
Note that a linear combination is a single vector; it is the result of scaling the given vectors and adding them together. For instance, the linear combination $3\mathbf{x}_1 + 4\mathbf{x}_2$ is the single vector $[22, 5, 13]^T$.

4.2 Span

Let \mathbf{x}_1 and \mathbf{x}_2 be two vectors in \mathbf{R}^3 . The “span” of the set $\{\mathbf{x}_1, \mathbf{x}_2\}$ (denoted $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$) is the set of all possible linear combinations of \mathbf{x}_1 and \mathbf{x}_2 :

$$\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\} = \{\alpha_1\mathbf{x}_1 + \alpha_2\mathbf{x}_2 \mid \alpha_1, \alpha_2 \in \mathbf{R}\}.$$

If \mathbf{x}_1 and \mathbf{x}_2 are not parallel, then one can show that $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$ is the plane determined by \mathbf{x}_1 and \mathbf{x}_2 . This seems reasonable, since every vector in the this plane appears to be expressible in the form $\alpha_1\mathbf{x}_1 + \alpha_2\mathbf{x}_2$ for suitable scalars α_1 and α_2 :



4.2.1 Example Let $\mathbf{x}_1 = [2, -1, 3]^T$ and $\mathbf{x}_2 = [4, 2, 1]^T$.

- (a) Determine whether $[2, -5, 8]^T$ is in $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$.
 (b) Determine whether $[-2, 9, 0]^T$ is in $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$.

Solution

- (a) We are wondering whether there exist numbers α_1 and α_2 such that $[2, -5, 8]^T = \alpha_1\mathbf{x}_1 + \alpha_2\mathbf{x}_2$, that is,

$$\begin{bmatrix} 2 \\ -5 \\ 8 \end{bmatrix} = \alpha_1 \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix} + \alpha_2 \begin{bmatrix} 4 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 2\alpha_1 + 4\alpha_2 \\ -\alpha_1 + 2\alpha_2 \\ 3\alpha_1 + \alpha_2 \end{bmatrix}.$$

Equating components leads to a system of equations with augmented matrix

$$\begin{aligned} \left[\begin{array}{cc|c} 2 & 4 & 2 \\ -1 & 2 & -5 \\ 3 & 1 & 8 \end{array} \right] & \sim \left[\begin{array}{cc|c} 2 & 4 & 2 \\ 0 & 8 & -8 \\ 0 & -10 & 10 \end{array} \right] \begin{array}{l} 1 \\ \frac{1}{8} \\ \frac{1}{10} \end{array} \\ & \sim \left[\begin{array}{cc|c} 2 & 4 & 2 \\ 0 & 1 & -1 \\ 0 & -1 & 1 \end{array} \right] \begin{array}{l} 1 \\ 1 \\ \end{array} \\ & \sim \left[\begin{array}{cc|c} 2 & 4 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{array} \right]. \end{aligned}$$

Since there is no pivot in the augmented column, we know that a solution exists. Therefore, $[2, -5, 8]^T$ is in $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$.

(b) Arguing as above, we are led to a system with augmented matrix

$$\begin{aligned} \left[\begin{array}{ccc|c} 2 & 4 & -2 & 1 \\ -1 & 2 & 9 & 2 \\ 3 & 1 & 0 & 2 \end{array} \right] \begin{array}{l} -3 \\ 2 \end{array} \sim & \left[\begin{array}{ccc|c} 2 & 4 & 1 & 1 \\ 0 & 8 & 16 & 16 \\ 0 & -10 & 6 & 6 \end{array} \right] \frac{1}{8} \\ \sim & \left[\begin{array}{ccc|c} 2 & 4 & 2 & 2 \\ 0 & 1 & 2 & 2 \\ 0 & -10 & 6 & 6 \end{array} \right] 10 \\ \sim & \left[\begin{array}{ccc|c} 2 & 4 & 2 & 2 \\ 0 & 1 & 2 & 2 \\ 0 & 0 & 26 & 26 \end{array} \right]. \end{aligned}$$

Since there is a pivot in the last column, we conclude that $[-2, 9, 0]^T$ is not in $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$.

□

Here is the general definition of span:

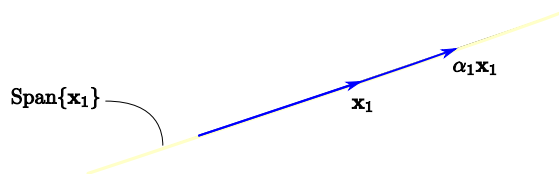
SPAN.

Let $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s\}$ be a set of vectors in \mathbf{R}^n . The **span** of $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s\}$ (denoted $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s\}$) is the set of all linear combinations of the vectors $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s$. In symbols,

$$\text{Span}\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s\} = \{\alpha_1\mathbf{x}_1 + \alpha_2\mathbf{x}_2 + \dots + \alpha_s\mathbf{x}_s \mid \alpha_1, \alpha_2, \dots, \alpha_s \in \mathbf{R}\}.$$

We sometimes say “the span of the vectors $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s$ ” to mean the span of the set $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s\}$.

The span of a single nonzero vector \mathbf{x}_1 in \mathbf{R}^3 (or \mathbf{R}^2) is the line through the origin determined by \mathbf{x}_1 . (Reason: $\text{Span}\{\mathbf{x}_1\}$ is the set of all possible linear combinations of the vector \mathbf{x}_1 , that is, all vectors of the form $\alpha_1\mathbf{x}_1$ where $\alpha_1 \in \mathbf{R}$. So $\text{Span}\{\mathbf{x}_1\}$ is the set of all multiples of \mathbf{x}_1 and is therefore the line through the origin determined by \mathbf{x}_1):



4.2.2 Example Let $\mathbf{x}_1 = [2, 1]^T$ and $\mathbf{x}_2 = [1, 3]^T$. Show that $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\} = \mathbf{R}^2$.

Solution The way to show that two sets are equal is to show that each is a subset of the other. It is automatic that $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\} \subseteq \mathbf{R}^2$ (since every linear combination of \mathbf{x}_1 and \mathbf{x}_2 is a vector in \mathbf{R}^2). So we just need to show that $\mathbf{R}^2 \subseteq \text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$, that is, show that every vector in \mathbf{R}^2 can be written as a linear combination of \mathbf{x}_1 and \mathbf{x}_2 .

Let $\mathbf{b} = [b_1, b_2]^T$ be an arbitrary vector in \mathbf{R}^2 . We are trying to show that there exist scalars α_1 and α_2 such that $\mathbf{b} = \alpha_1\mathbf{x}_1 + \alpha_2\mathbf{x}_2$, that is,

$$\begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = \alpha_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} + \alpha_2 \begin{bmatrix} 1 \\ 3 \end{bmatrix} = \begin{bmatrix} 2\alpha_1 + \alpha_2 \\ \alpha_1 + 3\alpha_2 \end{bmatrix}.$$

This leads to a system with augmented matrix

$$\left[\begin{array}{cc|c} 2 & 1 & b_1 \\ 1 & 3 & b_2 \end{array} \right] \xrightarrow{-2} \sim \left[\begin{array}{cc|c} 2 & 1 & b_1 \\ 0 & -5 & b_1 - 2b_2 \end{array} \right].$$

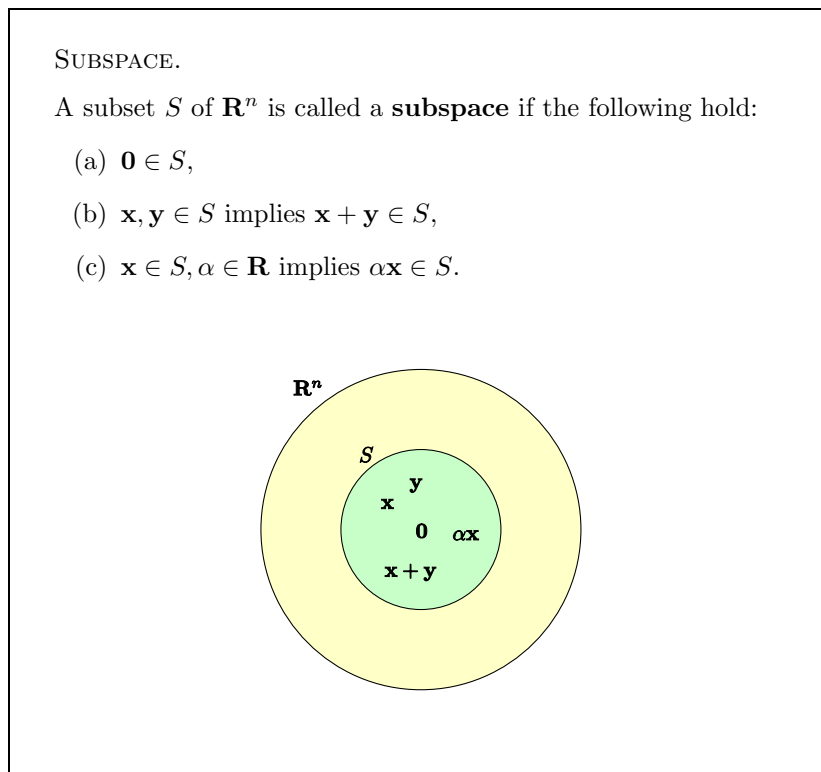
Since there is no pivot in the augmented column, a solution α_1 and α_2 exists. Therefore, \mathbf{b} can be written as a linear combination of \mathbf{x}_1 and \mathbf{x}_2 . This finishes the proof that $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\} = \mathbf{R}^2$. \square

An argument similar to that just given shows that $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\} = \mathbf{R}^2$ whenever \mathbf{x}_1 and \mathbf{x}_2 are *nonparallel* vectors in \mathbf{R}^2 . (The nonparallel assumption means that \mathbf{x}_2 is not a multiple of \mathbf{x}_1 so the row echelon form of the corresponding augmented matrix will have a pivot in each row and hence no pivot in the augmented column.)

On the other hand, if \mathbf{x}_1 and \mathbf{x}_2 are *parallel* and nonzero, then both vectors lie on the same line through the origin and $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$ is this line. (In this case, \mathbf{x}_2 is a multiple of \mathbf{x}_1 so linear combinations of the two vectors amount to multiples of the single vector \mathbf{x}_1 .)

4.3 Subspace

When a subset of \mathbf{R}^n contains the origin and is closed under addition and scalar multiplication, we call it a “subspace.”



In other words, a subset S of \mathbf{R}^n is a subspace if it satisfies the following:

- (a) S contains the origin $\mathbf{0}$,
- (b) S is closed under addition (meaning, if \mathbf{x} and \mathbf{y} are two vectors in S , then their sum $\mathbf{x} + \mathbf{y}$ is also in S),
- (c) S is closed under scalar multiplication (meaning, if \mathbf{x} is a vector in S and α is any scalar, then the product $\alpha\mathbf{x}$ is also in S).

4.3.1 Example Let S be the subset of \mathbf{R}^2 given by

$$S = \left\{ \begin{bmatrix} 2t \\ -t \end{bmatrix} \mid t \in \mathbf{R} \right\}.$$

Show that S is a subspace of \mathbf{R}^2 .

Solution We check that S satisfies the three properties in the definition of subspace.

- (a) We have

$$\mathbf{0} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 2(0) \\ -(0) \end{bmatrix} \in S$$

(the vector $[2(0), -(0)]^T$ is in S because it is of the form $[2t, -t]^T$).

- (b) Let $\mathbf{x}, \mathbf{y} \in S$. (Must show that $\mathbf{x} + \mathbf{y} \in S$.) Since \mathbf{x} is in S , it can be written $\mathbf{x} = [2t, -t]^T$ for some $t \in \mathbf{R}$. Similarly, $\mathbf{y} = [2s, -s]^T$ for some $s \in \mathbf{R}$ (if we had used t instead of s here, then we would have been assuming that \mathbf{y} was the same as \mathbf{x} , which might not be the case). Therefore,

$$\mathbf{x} + \mathbf{y} = \begin{bmatrix} 2t \\ -t \end{bmatrix} + \begin{bmatrix} 2s \\ -s \end{bmatrix} = \begin{bmatrix} 2t + 2s \\ -t - s \end{bmatrix} = \begin{bmatrix} 2(t + s) \\ -(t + s) \end{bmatrix} \in S.$$

- (c) Let $\mathbf{x} \in S$ and $\alpha \in \mathbf{R}$. (Must show that $\alpha\mathbf{x} \in S$.) Since \mathbf{x} is in S , it can be written $\mathbf{x} = [2t, -t]^T$ for some $t \in \mathbf{R}$. Therefore,

$$\alpha\mathbf{x} = \alpha \begin{bmatrix} 2t \\ -t \end{bmatrix} = \begin{bmatrix} 2(\alpha t) \\ -(\alpha t) \end{bmatrix} \in S.$$

Therefore, S is a subspace of \mathbf{R}^2 . □

4.3.2 Example Let S be the subset of \mathbf{R}^3 given by

$$S = \left\{ \begin{bmatrix} t + s \\ 2t \\ 3t - s \end{bmatrix} \mid t, s \in \mathbf{R} \right\}.$$

Show that S is a subspace of \mathbf{R}^3 .

Solution We check that S satisfies the three properties in the definition of subspace.

- (a) We have

$$\mathbf{0} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} (0) + (0) \\ 2(0) \\ 3(0) - (0) \end{bmatrix} \in S.$$

- (b) Let $\mathbf{x}, \mathbf{y} \in S$. (Must show that $\mathbf{x} + \mathbf{y} \in S$.) Since \mathbf{x} is in S , it can be written $\mathbf{x} = [t + s, 2t, 3t - s]^T$ for some $t, s \in \mathbf{R}$. Similarly, $\mathbf{y} = [r + q, 2r, 3r - q]^T$ for some $r, q \in \mathbf{R}$. Therefore,

$$\mathbf{x} + \mathbf{y} = \begin{bmatrix} t + s \\ 2t \\ 3t - s \end{bmatrix} + \begin{bmatrix} r + q \\ 2r \\ 3r - q \end{bmatrix} = \begin{bmatrix} (t + s) + (r + q) \\ (2t) + (2r) \\ (3t - s) + (3r - q) \end{bmatrix} = \begin{bmatrix} (t + r) + (s + q) \\ 2(t + r) \\ 3(t + r) - (s + q) \end{bmatrix} \in S$$

(this last vector is in S since it is in the right form with $t + r$ playing the role of the t and $s + q$ playing the role of the s).

- (c) Let $\mathbf{x} \in S$ and $\alpha \in \mathbf{R}$. (Must show that $\alpha\mathbf{x} \in S$.) Since \mathbf{x} is in S , it can be written $\mathbf{x} = [t + s, 2t, 3t - s]^T$ for some $t, s \in \mathbf{R}$. Therefore,

$$\alpha\mathbf{x} = \alpha \begin{bmatrix} t + s \\ 2t \\ 3t - s \end{bmatrix} = \begin{bmatrix} \alpha(t + s) \\ \alpha(2t) \\ \alpha(3t - s) \end{bmatrix} = \begin{bmatrix} (\alpha t) + (\alpha s) \\ 2(\alpha t) \\ 3(\alpha t) - (\alpha s) \end{bmatrix} \in S.$$

Therefore, S is a subspace of \mathbf{R}^3 . □

4.3.3 Example Let S be the subset of \mathbf{R}^2 given by

$$S = \left\{ \begin{bmatrix} t \\ t^2 \end{bmatrix} \mid t \in \mathbf{R} \right\}.$$

Is S a subspace of \mathbf{R}^2 ? Explain.

Solution We check to see whether S satisfies the three properties of subspace.

(a) We have

$$\mathbf{0} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} (0) \\ (0)^2 \end{bmatrix} \in S.$$

(b) Let $\mathbf{x}, \mathbf{y} \in S$. (Must show that $\mathbf{x} + \mathbf{y} \in S$.) Since \mathbf{x} is in S , it can be written $\mathbf{x} = [t, t^2]^T$ for some $t \in \mathbf{R}$. Similarly, $\mathbf{y} = [s, s^2]^T$ for some $s \in \mathbf{R}$. Therefore,

$$\mathbf{x} + \mathbf{y} = \begin{bmatrix} t \\ t^2 \end{bmatrix} + \begin{bmatrix} s \\ s^2 \end{bmatrix} = \begin{bmatrix} t + s \\ t^2 + s^2 \end{bmatrix}.$$

If this last vector is to be in S , then the second component must be the square of the first component. But since $(t + s)^2 = t^2 + 2ts + s^2$, we see that this need not be the case. In fact, it is not the case when, say, $t = 1$ and $s = 1$.

Everything we have done up to this point can be considered scratch work. It was done just to come up with an idea for a counterexample. To solve the problem, all we really need to write is this:

Let $\mathbf{x} = [1, 1]^T$ and $\mathbf{y} = [1, 1]^T$. Then \mathbf{x} is in S , since $\mathbf{x} = [1, 1]^T = [(1), (1)^2]^T$ so \mathbf{x} is of the right form. Similarly, \mathbf{y} is in S . However,

$$\mathbf{x} + \mathbf{y} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \end{bmatrix} \notin S$$

(this last vector is not in S because its second component is not the square of its first component). Therefore, S is not a subspace of \mathbf{R}^2 . □

4.3.4 Example Let \mathbf{x}_1 and \mathbf{x}_2 be two vectors in \mathbf{R}^n and let $S = \text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$. Show that S is a subspace of \mathbf{R}^n .

Solution We check that S satisfies the three properties of subspace.

(a) We have

$$\mathbf{0} = 0\mathbf{x}_1 + 0\mathbf{x}_2 \in S.$$

- (b) Let $\mathbf{x}, \mathbf{y} \in S$. (Must show that $\mathbf{x} + \mathbf{y} \in S$.) Since \mathbf{x} is in S , it can be written $\mathbf{x} = \alpha_1 \mathbf{x}_1 + \alpha_2 \mathbf{x}_2$ for some $\alpha_1, \alpha_2 \in \mathbf{R}$. Similarly, $\mathbf{y} = \beta_1 \mathbf{x}_1 + \beta_2 \mathbf{x}_2$ for some $\beta_1, \beta_2 \in \mathbf{R}$. Therefore,

$$\mathbf{x} + \mathbf{y} = (\alpha_1 \mathbf{x}_1 + \alpha_2 \mathbf{x}_2) + (\beta_1 \mathbf{x}_1 + \beta_2 \mathbf{x}_2) = (\alpha_1 + \beta_1) \mathbf{x}_1 + (\alpha_2 + \beta_2) \mathbf{x}_2 \in S$$

(this last vector is in S because it is a linear combination of \mathbf{x}_1 and \mathbf{x}_2 and S is the set of all such linear combinations).

- (c) Let $\mathbf{x} \in S$ and $\alpha \in \mathbf{R}$. (Must show that $\alpha \mathbf{x} \in S$.) Since \mathbf{x} is in S , it can be written $\mathbf{x} = \alpha_1 \mathbf{x}_1 + \alpha_2 \mathbf{x}_2$ for some $\alpha_1, \alpha_2 \in \mathbf{R}$. Therefore,

$$\alpha \mathbf{x} = \alpha(\alpha_1 \mathbf{x}_1 + \alpha_2 \mathbf{x}_2) = (\alpha \alpha_1) \mathbf{x}_1 + (\alpha \alpha_2) \mathbf{x}_2 \in S.$$

Therefore, S is a subspace of \mathbf{R}^n . □

4.4 Examples of subspaces

THEOREM.

- (a) $\{\mathbf{0}\}$ is a subspace of \mathbf{R}^n .
 (b) \mathbf{R}^n is a subspace of \mathbf{R}^n .

Proof. (a) We need to show that $S = \{\mathbf{0}\}$ satisfies the three properties of a subspace. First, $\mathbf{0}$ is in S so property (a) is satisfied. Next, if $\mathbf{x}, \mathbf{y} \in S$, then $\mathbf{x} = \mathbf{0}$ and $\mathbf{y} = \mathbf{0}$, so $\mathbf{x} + \mathbf{y} = \mathbf{0} + \mathbf{0} = \mathbf{0}$, implying $\mathbf{x} + \mathbf{y} \in S$ and (b) is satisfied. Finally, if $\mathbf{x} \in S$ and $\alpha \in \mathbf{R}$, then $\mathbf{x} = \mathbf{0}$, so $\alpha \mathbf{x} = \alpha \mathbf{0} = \mathbf{0}$, implying $\alpha \mathbf{x} \in S$ and (c) is satisfied.

(b) \mathbf{R}^n is a subspace of itself since it contains $\mathbf{0}$ and it is closed under addition and scalar multiplication and therefore satisfies the three properties. □

THEOREM.

- (a) The subspaces of \mathbf{R}^2 are

$$\{\mathbf{0}\}, \text{ lines through origin, } \mathbf{R}^2.$$

- (b) The subspaces of \mathbf{R}^3 are

$$\{\mathbf{0}\}, \text{ lines through origin, planes through origin, } \mathbf{R}^3.$$

Proof. Here is informal reasoning for why (a) is true. First, $\{\mathbf{0}\}$ and \mathbf{R}^2 are subspaces by the previous theorem. Also, an argument just like that in Example 4.3.1 shows that any line through the origin is a subspace.

We also need to argue that this list covers all possible subspaces of \mathbf{R}^2 . Let S be an arbitrary subspace of \mathbf{R}^2 . Since S is a subspace, it contains the zero vector. If it contains only the zero vector, then it is $\{\mathbf{0}\}$, which is one in the list. Otherwise, it must contain a nonzero vector \mathbf{x} . Since S is closed under scalar multiplication, it must contain all multiples of \mathbf{x} and hence the line through the origin containing this vector. If this is all it contains then S is again one in the list. Otherwise, it contains a vector \mathbf{y} not in the line determined by \mathbf{x} . Then, by the closure properties of S it must contain all linear combinations of \mathbf{x} and \mathbf{y} so that S is \mathbf{R}^2 (using an argument similar to that in 4.2.2), which is again in the list. This handles all of the possibilities.

Part (b) is handled similarly. \square

Consider \mathbf{R}^3 . A plane through the origin is an analog of \mathbf{R}^2 (possibly tilted); we call it a “copy” of \mathbf{R}^2 . Similarly, a line through the origin is a copy of \mathbf{R}^1 . If we define \mathbf{R}^0 to be $\{\mathbf{0}\}$, then we can view the theorem as saying that the subspaces of \mathbf{R}^3 are copies of the spaces $\mathbf{R}^0, \mathbf{R}^1, \mathbf{R}^2, \mathbf{R}^3$. A similar statement about the subspaces of \mathbf{R}^n holds for any n .

The next theorem says that the span of a set of vectors in \mathbf{R}^n is a subspace of \mathbf{R}^n .

THEOREM. *If $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s$ are vectors in \mathbf{R}^n and S is their span (i.e., $S = \text{Span}\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s\}$), then S is a subspace of \mathbf{R}^n .*

Example 4.3.4 handled the case of two vectors ($s = 2$). The proof of the general case is very similar so we omit it.

4.4.1 Example Give a geometrical interpretation of $S = \text{Span}\{[1, 0, 4]^T, [2, -1, 3]^T\}$.

Solution A vector $\mathbf{x} = [x_1, x_2, x_3]^T$ is in S if and only if there exist scalars α_1 and α_2 such that

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \alpha_1 \begin{bmatrix} 1 \\ 0 \\ 4 \end{bmatrix} + \alpha_2 \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix} = \begin{bmatrix} \alpha_1 + 2\alpha_2 \\ -\alpha_2 \\ 4\alpha_1 + 3\alpha_2 \end{bmatrix}. \quad (*)$$

This equation of vectors leads to a system with augmented matrix

$$\begin{aligned} \left[\begin{array}{cc|c} 1 & 2 & x_1 \\ 0 & -1 & x_2 \\ 4 & 3 & x_3 \end{array} \right]^{-4} &\sim \left[\begin{array}{cc|c} 1 & 2 & x_1 \\ 0 & -1 & x_2 \\ 0 & -5 & -4x_1 + x_3 \end{array} \right]^{-5} \\ &\sim \left[\begin{array}{cc|c} 1 & 2 & x_1 \\ 0 & -1 & x_2 \\ 0 & 0 & -4x_1 - 5x_2 + x_3 \end{array} \right]. \end{aligned}$$

The system has a solution if and only if there is no pivot in the augmented column. Therefore, there exist scalars α_1 and α_2 satisfying (*) if and only if $-4x_1 - 5x_2 + x_3 = 0$. We conclude that S is the plane $-4x_1 - 5x_2 + x_3 = 0$. It is the plane through the origin determined by the two vectors $[1, 0, 4]^T$ and $[2, -1, 3]^T$. \square

$\text{Span}\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s\}$ is the smallest subspace of \mathbf{R}^n containing the vectors $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s$. The reason is that any subspace of \mathbf{R}^n that contains the vectors $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_s$ must contain all possible linear combinations of these vectors (by the closure properties of subspace) and must therefore contain their span.

The previous example illustrates this fact. The vectors $[1, 0, 4]^T$ and $[2, -1, 3]^T$ are not parallel (the second is not a multiple of the first), so the smallest subspace of \mathbf{R}^3 containing these vectors is the plane through the origin determined by the vectors. This is the plane found in the solution.

THEOREM. *If $L : \mathbf{R}^n \rightarrow \mathbf{R}^m$ is a linear function, then*

- (a) *$\text{im } L$ is a subspace of \mathbf{R}^m ,*
- (b) *$\text{ker } L$ is a subspace of \mathbf{R}^n .*

Proof. Let $L : \mathbf{R}^n \rightarrow \mathbf{R}^m$ be a linear function.

- (a) We check that $\text{im } L = \{L(\mathbf{x}) \mid \mathbf{x} \in \mathbf{R}^n\}$ satisfies the three properties of subspace.

- (a) Using the fact that a linear function sends $\mathbf{0}$ to $\mathbf{0}$, we have

$$\mathbf{0} = L(\mathbf{0}) \in \text{im } L.$$

- (b) Let $\mathbf{u}, \mathbf{v} \in \text{im } L$. (Must show that $\mathbf{u} + \mathbf{v} \in \text{im } L$.) Since \mathbf{u} is in $\text{im } L$, it can be written $\mathbf{u} = L(\mathbf{x})$ for some $\mathbf{x} \in \mathbf{R}^n$. Similarly, $\mathbf{v} = L(\mathbf{y})$ for some $\mathbf{y} \in \mathbf{R}^n$. Therefore,

$$\mathbf{u} + \mathbf{v} = L(\mathbf{x}) + L(\mathbf{y}) = L(\mathbf{x} + \mathbf{y}) \in \text{im } L,$$

where we have used the first property in the definition of linear function.

- (c) Let $\mathbf{u} \in \text{im } L$ and $\alpha \in \mathbf{R}$. (Must show that $\alpha\mathbf{u} \in \text{im } L$.) Since \mathbf{u} is in $\text{im } L$, it can be written $\mathbf{u} = L(\mathbf{x})$ for some $\mathbf{x} \in \mathbf{R}^n$. Therefore,

$$\alpha\mathbf{u} = \alpha L(\mathbf{x}) = L(\alpha\mathbf{x}) \in \text{im } L,$$

where we have used the second property in the definition of linear function.

Therefore, $\text{im } L$ is a subspace of \mathbf{R}^m .

- (b) This proof is left as an exercise (see Exercise 4-9).

□

4-Exercises

4-1 Let $\mathbf{x}_1 = [1, -3, 2]^T$ and $\mathbf{x}_2 = [4, -7, -1]^T$.

- (a) Determine whether $[2, -1, 6]^T$ is in $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$.
(b) Determine whether $[5, -5, -8]^T$ is in $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$.

4-2 Let \mathbf{x}_1 and \mathbf{x}_2 be vectors in \mathbf{R}^n and let $S = \text{Span}\{\mathbf{x}_1, \mathbf{x}_2\}$.

- (a) Show that \mathbf{x}_1 and \mathbf{x}_2 are both in S .
(b) Show that if \mathbf{x} is in S , then $-\mathbf{x}$ is in S .

4-3 Let $\mathbf{x}_1 = [-1, 4]^T$, $\mathbf{x}_2 = [2, -8]^T$, and $\mathbf{x}_3 = [0, 6]^T$. Show that $\text{Span}\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3\} = \mathbf{R}^2$.

4-4 Let $\mathbf{x}_1 = [1, 3, -5]^T$, $\mathbf{x}_2 = [-2, -1, 0]^T$, $\mathbf{x}_3 = [0, 5, -10]^T$ and let $S = \text{Span}\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3\}$. Determine whether $S = \mathbf{R}^3$. If your answer is no, then find a vector in \mathbf{R}^3 that is not in S .

4-5 Let S be the subset of \mathbf{R}^2 given by

$$S = \left\{ \begin{bmatrix} 4t \\ -3t \end{bmatrix} \mid t \in \mathbf{R} \right\}.$$

Show that S is a subspace of \mathbf{R}^2 .

4-6 Let S be the subset of \mathbf{R}^3 given by

$$S = \left\{ \begin{bmatrix} 4t - 5s \\ 3t + s \\ s - t \end{bmatrix} \mid t, s \in \mathbf{R} \right\}.$$

Show that S is a subspace of \mathbf{R}^3 .

4-7 Let S be the upper half plane in \mathbf{R}^2 . So S consists of those vectors in \mathbf{R}^2 with second component ≥ 0 . In symbols, $S = \{[t, s]^T \mid t, s \in \mathbf{R}, s \geq 0\}$. Using only the definition of subspace, determine whether S is a subspace of \mathbf{R}^2 .

4-8 Let $S = \text{Span}\{[2, -4, 1]^T\}$.

- (a) Give a geometrical description of S .
- (b) Find two planes having S as their intersection. (Hint: Use the method for determining S given in the solution to Example 4.4.1.)

4-9 Let $L : \mathbf{R}^n \rightarrow \mathbf{R}^m$ be a linear function. Prove that $\ker L$ is a subspace of \mathbf{R}^n .

HINT: Verify the three properties in the definition of subspace with $\ker L$ playing the role of S . If you assume that \mathbf{x} and \mathbf{y} are elements of $\ker L$, then you know

that $L(\mathbf{x}) = \mathbf{0}$ and $L(\mathbf{y}) = \mathbf{0}$. On the other hand, if you want to show that $\mathbf{x} + \mathbf{y}$ is an element of $\ker L$, then you need to show that $L(\mathbf{x} + \mathbf{y}) = \mathbf{0}$.