

Lemma proof idea: Say $\dim(V) = n \Rightarrow$ spanning set has size $\geq n$.

from \odot Thm, Linearly indep. set $\leq n$ ✓

Proof of Thm: Suppose B_1 and B_2 are two bases for V .

Then B_1 is a set of linearly independent vectors & B_2 is a spanning set.

By the Lemma, $|B_1| \leq |B_2|$. ①

Also, B_2 is a set of Lin. indep. vectors and B_1 is a spanning set

$$\Rightarrow |B_2| \leq |B_1| \text{ ② } \stackrel{\text{①+②}}{\Rightarrow} |B_1| = |B_2| \quad \square$$

Thm: If U is a subspace of V then $\dim(U) \leq \dim(V)$. If $\dim(U) = \dim(V)$, then $U = V$.

Two useful ideas: (If $\dim V = n$)

- ① any collection of n linearly independent vectors is a basis. (i.e. span V).
- ② any spanning set of size n is a basis (i.e. must be linearly independent)

Ex What are possible subspaces of \mathbb{R}^3 ?

$\dim(\mathbb{R}^3) = 3$ so by Thm,

dim	Basis	vectors in subspace	geometric description
0	\emptyset	$\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$	origin
1	$\begin{pmatrix} a \\ b \\ c \end{pmatrix}$	$k \begin{pmatrix} a \\ b \\ c \end{pmatrix}$	line in direction $\langle a, b, c \rangle$ through origin
2	$\left\{ \begin{pmatrix} a \\ b \\ c \end{pmatrix}, \begin{pmatrix} d \\ e \\ f \end{pmatrix} \right\}$ <small>not $\begin{pmatrix} g \\ h \\ i \end{pmatrix}$</small>	$k_1 \begin{pmatrix} a \\ b \\ c \end{pmatrix} + k_2 \begin{pmatrix} d \\ e \\ f \end{pmatrix}$	plane through origin containing $\left\{ \begin{pmatrix} a \\ b \\ c \end{pmatrix}, \begin{pmatrix} d \\ e \\ f \end{pmatrix} \right\}$
3	$\{e_1, e_2, e_3\}$	$\left\{ \begin{pmatrix} a \\ b \\ c \end{pmatrix} \mid a, b, c \in \mathbb{R} \right\}$	\mathbb{R}^3

Ex Find a basis for the subspace of \mathbb{R}^4 spanned by $\left\{ \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 2 \\ -1 \\ 5 \\ 3 \end{pmatrix}, \begin{pmatrix} -4 \\ 1 \\ -11 \\ -6 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ -1 \\ 0 \end{pmatrix} \right\}$

What can happen?

If it spans \mathbb{R}^4 , we know it's already a basis by useful idea ②.

OR there could be dependency (redundant vectors \rightarrow proper subspace of \mathbb{R}^4)

How do we determine?

$$a \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix} + b \begin{pmatrix} 2 \\ -1 \\ 5 \\ 3 \end{pmatrix} + c \begin{pmatrix} -4 \\ 1 \\ -11 \\ -6 \end{pmatrix} + d \begin{pmatrix} 1 \\ 0 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \begin{cases} 2b - 4c + d = 0 \\ a - b + c = 0 \leftarrow \text{yuck.} \\ a + 5b - 11c - d = 0 \\ 3b - 6c = 0 \end{cases}$$

There's another way!

Systems of Linear Equations

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

has coefficient matrix

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix}$$

and Augmented matrix

$$\bar{A} = \left(\begin{array}{cccc|c} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{array} \right)$$

Thinking back to high school, what can we do to a system of equations without changing the solution set? (To make it easier to solve)

The following "row operations" don't change the set of solutions to the system:

① Replace row j with $(\text{row } j + \text{multiple of some other row})$

$$R_j \rightarrow R_j + cR_i$$

(this is the same as elimination in high school $\rightarrow \begin{cases} x+y=7 \\ 3x+4y=12 \end{cases} \xrightarrow{R_2+(-3)R_1} \begin{cases} x+y=7 \\ y=-9 \end{cases}$)

② Multiply a row by a constant

$$R_j \rightarrow kR_j$$

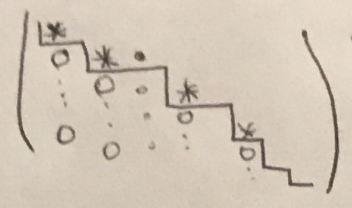
Note: we can see in one variable easily why this doesn't change solution:
 $3x=9$ has same solution as $\frac{1}{3}(3x=9)$

③ Swap two rows.

$$R_i \leftrightarrow R_j$$

(We didn't really do this in HS, but it's clear it does not change the solution set).

We use these row operations to eliminate variables and get a matrix of the form



Either row echelon form (REF) or reduced row echelon form (RREF)

Row Echelon Form \rightarrow *s are 1's and 0's under each.

Reduced Row Echelon Form \rightarrow same as above, but 0's above leading 1's as well.

The definitions are technical, so let's see through example:

Ex: Solve the system

$$\begin{cases} 3x_2 + 4x_3 = -5 \\ 3x_1 - 7x_2 + 8x_3 = 9 \\ 3x_1 - 9x_2 + 6x_3 = 15 \end{cases}$$

$$\left[\begin{array}{ccc|c} 0 & 3 & 4 & -5 \\ 3 & -7 & 8 & 9 \\ 3 & -9 & 6 & 15 \end{array} \right]$$

Solution: First, create the augmented matrix

Our goal is to have , so we need a nonzero entry in the top left. here, make all entries 0 below the 1

$$\left[\begin{array}{ccc|c} 0 & 3 & 4 & -5 \\ 3 & -7 & 8 & 9 \\ 3 & -9 & 6 & 15 \end{array} \right] \xrightarrow[\text{③}]{R_1 \leftrightarrow R_3} \left[\begin{array}{ccc|c} 3 & -9 & 6 & 15 \\ 3 & -7 & 8 & 9 \\ 0 & 3 & 4 & -5 \end{array} \right] \xrightarrow[\text{②}]{\frac{1}{3}R_1} \left[\begin{array}{ccc|c} 1 & -3 & 2 & 5 \\ 3 & -7 & 8 & 9 \\ 0 & 3 & 4 & -5 \end{array} \right] \xrightarrow[\text{①}]{R_2 + (-3)R_1} \left[\begin{array}{ccc|c} 1 & -3 & 2 & 5 \\ 0 & 2 & 2 & -6 \\ 0 & 3 & 4 & -5 \end{array} \right]$$

"use the pivot 1"

Now, you could leave the 3 and work with it, but I find it's easier to make mistakes that way, so I'll change it to a 1.

$$\left[\begin{array}{ccc|c} 1 & -3 & 2 & 5 \\ 0 & 2 & 2 & -6 \\ 0 & 3 & 4 & -5 \end{array} \right] \xrightarrow{\frac{1}{2}R_2} \left[\begin{array}{ccc|c} 1 & -3 & 2 & 5 \\ 0 & 1 & 1 & -3 \\ 0 & 3 & 4 & -5 \end{array} \right] \xrightarrow{R_3 + (-3)R_2} \left[\begin{array}{ccc|c} 1 & -3 & 2 & 5 \\ 0 & 1 & 1 & -3 \\ 0 & 0 & 1 & 4 \end{array} \right]$$

We could stop here (REF) or continue to RREF

Now continue to build your staircase. if you try $R_3 + R_1$, what happens?

STOPPING is Gaussian Elimination with back substitution:

read $x_3 = 4$ (R_3) $\Rightarrow x_2 + x_3 = -3$ (R_2) $\Rightarrow x_2 = -7$

$$\begin{cases} x_1 - 3x_2 + 2x_3 = 5 \quad (R_1) \\ x_1 - 3(-7) + 2(4) = 5 \\ x_1 = -24 \end{cases}$$

OR, continue to RREF, which is Gauss-Jordan elimination:

$$\left(\begin{array}{ccc|c} 1 & -3 & 2 & 5 \\ 0 & 1 & 1 & -3 \\ 0 & 0 & 1 & 4 \end{array} \right) \xrightarrow{R_1 + 3R_2} \left(\begin{array}{ccc|c} 1 & 0 & 5 & -4 \\ 0 & 1 & 1 & -3 \\ 0 & 0 & 1 & 4 \end{array} \right) \xrightarrow{\begin{array}{l} R_1 - 5R_3 \\ R_2 - R_3 \end{array}} \left(\begin{array}{ccc|c} 1 & 0 & 0 & -24 \\ 0 & 1 & 0 & -7 \\ 0 & 0 & 1 & 4 \end{array} \right) \rightarrow \text{Now read off the values.}$$

* I will not make you go through this entire process on a test (since we have computers to do this), but you should understand the process in case I ask you to do one step, or check if it's in RREF * (or something similar)

More importantly, you need to be able to interpret the final matrix.