1. Recall an observation from the handout Homogeneous systems and null spaces:

Suppose we are given an $(m \times n)$ matrix B.

To determine $\mathcal{N}(B)$ is the same as giving an 'explicit' description of the solution set of the homogeneous system $\mathcal{LS}(B, \mathbf{0})$ through set language, in terms of (hopefully just a few) solutions of the system. That amounts to finding all solutions of $\mathcal{LS}(B, \mathbf{0})$.

In practice, this is what we proceed with the above:

Suppose B' is the reduced row-echelon form which is row-equivalent to B.

Suppose the rank of B' is r. Write k = n - r. When k = 0, $\mathcal{N}(B) = \{0\}$. Suppose k > 0. Then those (few) solutions $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ of $\mathcal{LS}(B, \mathbf{0})$ needed for expressing all solutions of $\mathcal{LS}(B, \mathbf{0})$ are 'read off' as solutions of $\mathcal{LS}(B', \mathbf{0})$ for which one free variable takes the value 1 and all other free variable take the value 0. In conclusion we have

 $\mathcal{N}(B) = \mathcal{N}(B') = \{c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_k \mathbf{v}_k \mid c_1, c_2, \dots, c_k \in \mathbb{R}\} = \mathsf{Span} \ (\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}).$

A natural follow-up question is: can this process be reversed? (And in what sense can this be reversed?)

2. Question.

Suppose we are given a collection of vectors $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q$ in \mathbb{R}^n .

Can we express Span $({\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q})$ as the null space of some appropriate matrix with *n* columns?

Answer.

The answer is 'yes', and will be provided by Theorem (M).

Remark. Hence, the null space of a matrix is the span of some vectors, while the span of several vectors is the null space of some matrix. The notions of *null space*, *span*, *column space* are manifestations of the same mathematical concept.

3. Theorem (M).

Let $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q \in \mathbb{R}^n$, and $U = [\mathbf{u}_1 | \mathbf{u}_2 | \cdots | \mathbf{u}_q].$

Denote by U' the reduced row-echelon form which is row-equivalent to U. Denote the rank of U' by r, and suppose 0 < r < q. Write p = n - r.

Suppose A is a non-singular and invertible $(n \times n)$ -matrix which satisfies U' = AU.

Denote by A_{\natural} the $(p \times n)$ -matrix constituted by the bottom p rows of A.

Then Span $({\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q}) = \mathcal{C}(U) = \mathcal{N}(A_{\mathtt{b}}).$

Remarks on the statement of Theorem (M).

- (a) Theorem (M) is meaningful (and useful) because of the validity of the result (*) below from the handout Row equivalence in terms of multiplication by non-singular and invertible matrices:
 - (*) Let C, D be $(n \times q)$ -matrices.

The statements below are logically equivalent:

- i. C is row-equivalent to D.
- ii. There exists some non-singular and invertible $(n \times n)$ -square matrix A such that D = AC.
- (b) Theorem (M) is formulated in such a way to avoid the complications in having to cover the 'extreme cases' r = 0', r = n' within the statement.
 - i. When r = 0, we have $U = \mathcal{O}_{n \times q}$ and $\mathcal{C}(U) = \{\mathbf{0}_n\} = \mathcal{N}(I_n)$.

ii. When
$$r = n$$
, we have $\mathcal{C}(U) = \mathcal{C}(I_n) = \mathbb{R}^n = \mathcal{N}(\mathcal{O}_{1 \times n})$.

4. Proof of Theorem (M).

Let $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q \in \mathbb{R}^n$, and $U = [\mathbf{u}_1 | \mathbf{u}_2 | \cdots | \mathbf{u}_q]$. We have Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q\}) = \mathcal{C}(U)$.

Denote by U' the reduced row-echelon form which is row-equivalent to U. Denote the rank of U' by r, and suppose 0 < r < q. Write p = n - r.

Suppose A is a non-singular and invertible $(n \times n)$ -matrix which satisfies U' = AU.

Denote by A_{\flat} the $(p \times n)$ -matrix constituted by the bottom p rows of A.

Denote by A_{\sharp} the $(r \times n)$ -matrix constituted by the top r rows of A. So $A = \left[\frac{A_{\sharp}}{A_{\natural}}\right]$.

Denote by U'_{\sharp} the $(r \times q)$ -matrix constituted by the top r rows of U'. So $U' = \begin{bmatrix} U'_{\sharp} \\ \hline \mathcal{O}_{p \times q} \end{bmatrix}$.

We want to verify that $\mathcal{C}(U) = \mathcal{N}(A_{\natural})$.

• [We verify that every vector in $\mathcal{C}(U)$ belongs to $\mathcal{N}(A_{\natural})$. This amounts to verify the statement 'For any $\mathbf{t} \in \mathbb{R}^n$, if $\mathbf{t} \in \mathcal{C}(U)$ then $\mathbf{t} \in \mathcal{N}(A_{\natural})$ '.] Pick any $\mathbf{t} \in \mathbb{R}^n$. Suppose $\mathbf{t} \in \mathcal{C}(U)$. Then there exists some $\mathbf{z} \in \mathbb{R}^q$ such that $\mathbf{t} = U\mathbf{z}$. We have $\left[\frac{U'_{\mathbf{z}}\mathbf{z}}{\mathbf{0}_p}\right] = \left[\frac{U'_{\mathbf{z}}\mathbf{z}}{\mathcal{O}_{p \times q}\mathbf{z}}\right] = \left[\frac{U'_{\mathbf{z}}}{\mathcal{O}_{p \times q}}\right]\mathbf{z} = U'\mathbf{z} = AU\mathbf{z} = A\mathbf{t} = \left[\frac{A_{\sharp}}{A_{\natural}}\right]\mathbf{t} = \left[\frac{A_{\sharp}\mathbf{t}}{A_{\natural}\mathbf{t}}\right].$ Then $A_{\natural}\mathbf{t} = \mathbf{0}_p$.

Therefore $\mathbf{t} \in \mathcal{N}(A_{\natural})$.

• [We verify that every vector in $\mathcal{N}(A_{\sharp})$ belongs to $\mathcal{C}(U)$. This amounts to verify the statement 'For any $\mathbf{t} \in \mathbb{R}^n$, if $\mathbf{t} \in \mathcal{N}(A_{\sharp})$ then $\mathbf{t} \in \mathcal{C}(U)$ '.]

Pick any $\mathbf{t} \in \mathbb{R}^n$.

Suppose $\mathbf{t} \in \mathcal{N}(A_{\natural})$. Then $A_{\natural}\mathbf{t} = \mathbf{0}_p$.

We have $A\mathbf{t} = \begin{bmatrix} A_{\sharp} \\ \hline A_{\natural} \end{bmatrix} \mathbf{t} = \begin{bmatrix} A_{\sharp}\mathbf{t} \\ \hline A_{\natural}\mathbf{t} \end{bmatrix} = \begin{bmatrix} A_{\sharp}\mathbf{t} \\ \hline \mathbf{0}_p \end{bmatrix}$.

Consider the system $\mathcal{LS}(U, \mathbf{t})$. Its augmented matrix representation is $[U | \mathbf{t}]$, Since A is non-singular, $[U | \mathbf{t}]$ is row-equivalent to the matrix $A[U | \mathbf{t}]$, which is explicitly given by

$$A\left[\begin{array}{c|c} U \mid \mathbf{t}\end{array}\right] = \left[\begin{array}{c|c} U' \mid A\mathbf{t}\end{array}\right] = \left[\begin{array}{c|c} U'_{\sharp} \mid A_{\sharp}\mathbf{t}\\ \hline \mathcal{O}_{p \times q} \mid A_{\natural}\mathbf{t}\end{array}\right] = \left[\begin{array}{c|c} U'_{\sharp} \mid A_{\sharp}\mathbf{t}\\ \hline \mathcal{O}_{p \times q} \mid \mathbf{0}_{p}\end{array}\right],$$

which is a reduced row-echelon form whose last column is not a pivot column. Then the system $\mathcal{LS}(U, \mathbf{t})$ is consistent. Therefore there exists some $\mathbf{z} \in \mathbb{R}^q$ such that $U\mathbf{z} = \mathbf{t}$. Hence $\mathbf{t} \in \mathcal{C}(U)$.

It follows that Span $({\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q}) = \mathcal{C}(U) = \mathcal{N}(A_{\flat}).$

5. Theorem (M) suggests an 'algorithm' with which we can express the span of some 'concretely' given vectors in \mathbb{R}^n explicitly as the null space of a 'concretely' determined matrix with n columns.

'Algorithm' associated with Theorem (M).

Let $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_q \in \mathbb{R}^n$. We are going to write down a matrix with *n* columns whose null space is the same as the span of these vectors.

• Step (0).

If $\mathbf{u}_1 = \mathbf{u}_2 = \cdots = \mathbf{u}_q = \mathbf{0}_n$ then Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q\}) = \mathcal{N}(I_n)$. From now on assume $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q$ are not all zero vectors.

• Step (1).

Form the matrix $U = [\mathbf{u}_1 + \mathbf{u}_2 + \cdots + \mathbf{u}_n]$. Further form the matrix $[U + I_n]$.

• Step (2).

Apply row operations on $[U | I_n]$ so as to result in the matrix [U' | A], which is row-equivalent to $[U | I_n]$, and in which U' is the reduced row-echelon form row-equivalent to U.

• Step (3).

Inspect the matrix U'. Denote its rank by r.

- * Suppose r = n. Then Span $(\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q) = \mathcal{N}(\mathcal{O}_{1 \times n})$.
- * Suppose r < n. Write p = n r. Denote by A_{\sharp} the $(p \times n)$ -matrix given by the bottom p rows of A. Then Span $(\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_q) = \mathcal{N}(A_{\sharp})$.

6. Illustrations.

(a) Let
$$\mathbf{u}_1 = \begin{bmatrix} 1\\ 3\\ -1 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} -1\\ -2\\ 3 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 1\\ 1\\ -5 \end{bmatrix}$.

We want to express Span ({ $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3$ }) as the null space of some appropriate matrix with three columns. Define $U = [\mathbf{u}_1 + \mathbf{u}_2 + \mathbf{u}_3].$

We apply successive row operations starting from $[U | I_3]$, in such a way to obtain some matrix [U' | A] in which U' is the reduced row-echelon form which is row equivalent to U:

$$\begin{bmatrix} U | I_3 \end{bmatrix} = \begin{bmatrix} 1 & -1 & 1 & | & 1 & 0 & 0 \\ 3 & -2 & 1 & | & 0 & 1 & 0 \\ -1 & 3 & -5 & | & 0 & 0 & 1 \end{bmatrix} \longrightarrow \dots \longrightarrow \begin{bmatrix} 1 & 0 & -1 & | & -2 & 1 & 0 \\ 0 & 1 & -2 & | & -3 & 1 & 0 \\ 0 & 0 & 0 & | & 7 & -2 & 1 \end{bmatrix} = \begin{bmatrix} U' | A \end{bmatrix}$$

in which $U' = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{bmatrix}$, $A = \begin{bmatrix} -2 & 1 & 0 \\ -3 & 1 & 0 \\ 7 & -2 & 1 \end{bmatrix}$
The rank of U' is 2.
Define $A_{\natural} = \begin{bmatrix} 7 & 2 & -1 \end{bmatrix}$. We have $\mathcal{N}(A_{\natural}) = \text{Span}(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\})$.
Let $\mathbf{u}_1 = \begin{bmatrix} 0 \\ -2 \\ 1 \end{bmatrix}$, $\mathbf{u}_2 = \begin{bmatrix} 1 \\ -2 \\ -7 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} -2 \\ 3 \\ -12 \end{bmatrix}$, $\mathbf{u}_4 = \begin{bmatrix} 1 \\ -4 \\ 11 \end{bmatrix}$.

We want to express Span ($\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\}$) as the null space of some appropriate matrix with three columns. Define $U = [\mathbf{u}_1 + \mathbf{u}_2 + \mathbf{u}_3 + \mathbf{u}_4].$

We apply successive row operations starting from $[U \mid I_3]$, in such a way to obtain some matrix $[U' \mid A]$ in which U' is the reduced row-echelon form which is row equivalent to U:

$$\begin{bmatrix} U | I_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & -2 & 1 & | & 1 & 0 & 0 \\ -1 & -2 & 3 & -4 & | & 0 & 1 & 0 \\ 2 & 7 & -12 & 11 & | & 0 & 0 & 1 \end{bmatrix} \longrightarrow \dots \longrightarrow \begin{bmatrix} 1 & 0 & 1 & 2 & | & -2 & -1 & 0 \\ 0 & 1 & -2 & 1 & | & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & | & -3 & 2 & 1 \end{bmatrix} = \begin{bmatrix} U' | A \end{bmatrix}$$

in which $U' = \begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}, A = \begin{bmatrix} -2 & -1 & 0 \\ 1 & 0 & 0 \\ -3 & 2 & 1 \end{bmatrix}$

The rank of U' is 2.

(b)

Define $A_{\flat} = \begin{bmatrix} -3 & 2 & 1 \end{bmatrix}$. We have $\mathcal{N}(A_{\flat}) = \text{Span}(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\})$.

(c) Let
$$\mathbf{u}_1 = \begin{bmatrix} 1\\1\\2\\3\\6 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} 2\\3\\6\\5 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 2\\3\\5\\5 \end{bmatrix}$.

We want to express Span ($\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$) as the null space of some appropriate matrix with three columns. Define $U = [\mathbf{u}_1 + \mathbf{u}_2 + \mathbf{u}_3].$

We apply successive row operations starting from $[U | I_3]$, in such a way to obtain some matrix [U' | A]in which U' is the reduced row-echelon form which is row equivalent to U:

$$\begin{bmatrix} U | I_3 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 2 \\ 1 & 3 & 3 \\ 2 & 6 & 5 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \longrightarrow \dots \longrightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & -2 & 0 \\ -1 & -1 & 1 \\ 0 & 2 & -1 \end{bmatrix} = \begin{bmatrix} U' | A \end{bmatrix}$$
in which $U' = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$, $A = \begin{bmatrix} 3 & -2 & 0 \\ -1 & -1 & 1 \\ 0 & 2 & -1 \end{bmatrix}$

The rank of U' is 3. We have Span $({\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3}) = \mathbb{R}^3 = \mathcal{N}(\mathcal{O}_{1\times 3}).$

(d) Let
$$\mathbf{u}_1 = \begin{bmatrix} 1\\1\\3\\2 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} 1\\0\\4\\2 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 1\\-1\\4\\1 \end{bmatrix}$, $\mathbf{u}_4 = \begin{bmatrix} 1\\0\\3\\1 \end{bmatrix}$.

We want to express Span $({\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4})$ as the null space of some appropriate matrix with four columns. Define $U = [\mathbf{u}_1 + \mathbf{u}_2 + \mathbf{u}_3 + \mathbf{u}_4].$

We apply successive row operations starting from $[U \mid I_4]$, in such a way to obtain some matrix $[U' \mid A]$ in which U' is the reduced row-echelon form which is row equivalent to U:

$$\begin{bmatrix} U | I_3 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 & 0 \\ 1 & 0 & -1 & 0 & 0 & 1 & 0 & 0 \\ 2 & 2 & 1 & 1 & 0 & 0 & 0 & 1 \end{bmatrix} \longrightarrow \dots \longrightarrow \begin{bmatrix} 1 & 0 & 0 & 1 & 1 & 2 & 0 \\ 0 & 1 & 0 & -1 & 1 & 4 & -1 & -1 & 0 \\ 0 & 0 & 1 & 1 & 4 & -1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 & -1 & -1 & 1 \end{bmatrix} = \begin{bmatrix} U' | A \end{bmatrix}$$

in which $U' = \begin{bmatrix} 1 & 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & -1 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \end{bmatrix}$, $A = \begin{bmatrix} 4 & 0 & -1 & 0 \\ -7 & 1 & 2 & 0 \\ 4 & -1 & -1 & 1 \\ 2 & -1 & -1 & 1 \end{bmatrix}$
The rank of U' is 3

Define $A_{\flat} = \begin{bmatrix} 2 & -1 & -1 & 1 \end{bmatrix}$. We have $\mathcal{N}(A_{\flat}) = \text{Span}(\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4\})$.

(e) Let
$$\mathbf{u}_1 = \begin{bmatrix} 1\\1\\3\\1 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} 2\\1\\2\\-1 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 7\\3\\5\\-5 \end{bmatrix}$, $\mathbf{u}_4 = \begin{bmatrix} 1\\1\\-1\\2 \end{bmatrix}$, $\mathbf{u}_5 = \begin{bmatrix} -1\\0\\9\\0 \end{bmatrix}$.

We want to express Span $({\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5})$ as the null space of some appropriate matrix with four columns. Define $U = [\mathbf{u}_1 + \mathbf{u}_2 + \mathbf{u}_3 + \mathbf{u}_4 + \mathbf{u}_5].$

We apply successive row operations starting from $[U | I_4]$, in such a way to obtain some matrix [U' | A]in which U' is the reduced row-echelon form which is row equivalent to U:

$$\begin{bmatrix} U | I_3 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 7 & 1 & -1 & | & 1 & 0 & 0 & 0 \\ 1 & 1 & 3 & 1 & 0 & | & 0 & 1 & 0 & 0 \\ 3 & 2 & 5 & -1 & 9 & | & 0 & 0 & 1 & 0 \\ 1 & -1 & -5 & 2 & 0 & | & 0 & 0 & 0 & 1 \end{bmatrix}$$
$$\longrightarrow \dots \longrightarrow \begin{bmatrix} 1 & 0 & -1 & 0 & 3 & | & -3 & 5 & 0 & -1 \\ 0 & 1 & 4 & 0 & -1 & | & 1 & -1 & 0 & 0 \\ 0 & 0 & 0 & 1 & -2 & | & 2 & -3 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & | & 9 & -16 & 1 & 4 \end{bmatrix} = \begin{bmatrix} U' | A \end{bmatrix}$$

in which $U' = \begin{bmatrix} 1 & 0 & -1 & 0 & 3 \\ 0 & 1 & 4 & 0 & -1 \\ 0 & 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$, $A = \begin{bmatrix} -3 & 5 & 0 & -1 \\ 1 & -1 & 0 & 0 \\ 2 & -3 & 0 & 1 \\ 9 & -16 & 1 & 4 \end{bmatrix}$

The rank of U' is 3.

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Define $A_{\natural} = \begin{bmatrix} 9 & -16 & 1 & 4 \end{bmatrix}$. We have $\mathcal{N}(A_{\natural}) = \mathsf{Span} \ (\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5\})$.

(f) Let
$$\mathbf{u}_1 = \begin{bmatrix} -2\\1\\1\\0\\0 \end{bmatrix}$$
, $\mathbf{u}_2 = \begin{bmatrix} 3\\-2\\0\\1\\0 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 1\\-4\\0\\1\\1 \end{bmatrix}$.

We want to express Span ($\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$) as the null space of some appropriate matrix with five columns. Define $U = [\mathbf{u}_1 + \mathbf{u}_2 + \mathbf{u}_3].$

We apply successive row operations starting from $[U | I_5]$, in such a way to obtain some matrix [U' | A]in which U' is the reduced row-echelon form which is row equivalent to U:

$$\begin{bmatrix} U \mid I_5 \end{bmatrix} = \begin{bmatrix} -2 & 3 & -4 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{(1)}{(1)} \xrightarrow{(1)}{(1)$$

We want to express Span $({\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4, \mathbf{u}_5})$ as the null space of some appropriate matrix with seven columns. Define $U = [\mathbf{u}_1 + \mathbf{u}_2 + \mathbf{u}_3 + \mathbf{u}_4].$

We apply successive row operations starting from $[U | I_7]$, in such a way to obtain some matrix [U' | A]in which U^\prime is the reduced row-echelon form which is row equivalent to U:

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