1. Definition. (Subspaces of subspace of \mathbb{R}^n .)

Let V, W be subspaces of \mathbb{R}^n .

We say V is a subspace of W if and only if the statement (\dagger) holds:

(†) For any $\mathbf{x} \in \mathbb{R}^n$, if $\mathbf{x} \in V$ then $\mathbf{x} \in W$.

Remark. In plain words, the statement (\dagger) reads: 'every vector of V belongs to W'.

2. Illustrations.

(a) Let $A = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 1 & 3 & 3 & 5 \\ 2 & 6 & 5 & 6 \end{bmatrix}$, $B = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 1 & 3 & 3 & 5 \end{bmatrix}$, $C = \begin{bmatrix} 1 & 3 & 3 & 5 \\ 2 & 6 & 5 & 6 \end{bmatrix}$, $D = \begin{bmatrix} 1 & 3 & 3 & 5 \end{bmatrix}$.

With a direct application of the definition, we can show that:

- $\mathcal{N}(A)$ is a subspace of $\mathcal{N}(B)$,
- $\mathcal{N}(A)$ is a subspace of $\mathcal{N}(C)$,
- $\mathcal{N}(A)$ is a subspace of $\mathcal{N}(D)$,
- $\mathcal{N}(B)$ is a subspace of $\mathcal{N}(D)$, and
- $\mathcal{N}(C)$ is a subspace of $\mathcal{N}(D)$.

After some harder work, we can also show that:

- $\mathcal{N}(B)$ is not a subspace of $\mathcal{N}(C)$, and
- $\mathcal{N}(C)$ is not a subspace of $\mathcal{N}(B)$.

(b) Let
$$\mathbf{x}_1 = \begin{bmatrix} 2\\ -1\\ 3\\ 1\\ 2 \end{bmatrix}$$
, $\mathbf{x}_2 = \begin{bmatrix} 1\\ 2\\ -1\\ 5\\ 2 \end{bmatrix}$, $\mathbf{x}_3 = \begin{bmatrix} 2\\ 1\\ -3\\ 6\\ 1 \end{bmatrix}$, $\mathbf{x}_4 = \begin{bmatrix} -6\\ 7\\ -1\\ 1\\ 1 \end{bmatrix}$, and

 $T = \mathsf{Span} \ (\{\mathbf{x}_1, \mathbf{x}_2\}), U = \mathsf{Span} \ (\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3\}), V = \mathsf{Span} \ (\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_4\}), W = \mathsf{Span} \ (\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4\}).$

We can show that:

- T is a subspace of U,
- T is a subspace of V,
- T is a subspace of W,
- U is a subspace of W, and
- V is a subspace of W.

After some harder work, we can also show that:

- U is not a subspace of V, and
- V is not a subspace of U.

3. Again recall the Replacement Theorem (Theorem (F)) in the handout More on minimal spanning set:

Let W be a subspace of \mathbb{R}^n .

Let $\mathbf{s}_1, \mathbf{s}_2, \dots, \mathbf{s}_p, \mathbf{t}_1, \mathbf{t}_2, \dots, \mathbf{t}_q$ be vectors in W. Suppose none of these vectors is the zero vector.

Suppose $\mathbf{s}_1, \mathbf{s}_2, \cdots, \mathbf{s}_p$ are linearly independent.

Further suppose $\mathbf{t}_1, \mathbf{t}_2, \cdots, \mathbf{t}_q$ constitute a basis for W.

Then, $q \ge p$, and there is a basis for W which is constituted by $\mathbf{s}_1, \mathbf{s}_2, \cdots, \mathbf{s}_p$ together with some q - p vectors from amongst $\mathbf{t}_1, \mathbf{t}_2, \cdots, \mathbf{t}_q$.

This result, combined with the notion of subspaces of a subspace of \mathbb{R}^n , leads to Theorem (I), which is a useful tool for comparing various subspaces of \mathbb{R}^n .

4. Theorem (I).

Let V, W be subspaces of \mathbb{R}^n .

Suppose V is a subspace of W.

Then $\dim(V) \leq \dim(W)$. Moreover, equality holds if and only if V = W.

Remark. From the handout Dimension, we have learnt that

- every subspace of \mathbb{R}^n is of dimension at most n, and
- \mathbb{R}^n is the one and only one *n*-dimensional subspace of \mathbb{R}^n .

What we have learnt earlier can be seen as a manifestation of Theorem (I) in the special case in which $W = \mathbb{R}^n$.

5. Proof of Theorem (I).

Let V, W be subspaces of \mathbb{R}^n .

Suppose V is a subspace of W.

Write $\dim(V) = k$. Pick some basis for V, say, $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$. Then by assumption, each of them belongs to W.

- (a) By definition, $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ are linearly independent. So they are k linearly independent vectors in W. Hence $\dim(V) = k \leq \dim(W)$ by Theorem (H).
- (b) Suppose V = W. Then $\dim(V) = \dim(W)$.
- (c) Suppose dim(V) = dim(W). Then dim(W) = k. Pick some basis for W, say, w₁, w₂, ..., w_k. Recall that v₁, v₂, ..., v_k are k linearly independent vectors in W. Then by the Replacement Theorem, v₁, v₂, ..., v_k, together with possibly some vectors from amongst w₁, w₂, ..., w_k, constitute a basis for W. Since dim(W) = k, the k vectors v₁, v₂, ..., v_k already constitute a basis for W. It follows that W = Span ({v₁, v₂, ..., v_k}) = V.

6. Corollary (1) to Theorem (I).

Let V, W be subspaces of \mathbb{R}^n . Suppose dim(W) = p.

Further suppose V is a subspace of W.

Also suppose that there are p vectors in V which are linearly independent.

Then V = W.

7. Proof of Corollary (1) to Theorem (I).

Let V, W be subspaces of \mathbb{R}^n . Suppose dim(W) = p.

Further suppose V is a subspace of W.

Also suppose that there are p vectors in V which are linearly independent.

- Since V is a subspace of W, we have $\dim(V) \leq \dim(W)$.
- Since there are p vectors in V which are linearly independent, we have $\dim(V) \ge p = \dim(W)$.

Then $\dim(V) = \dim(W)$. Now, by Theorem (I), since V is a subspace of W, we have V = W.

8. Corollary (2) to Theorem (I).

Let V, W be subspaces of \mathbb{R}^n . Suppose dim(V) = p.

Further suppose V is a subspace of W.

Also suppose that there are p vectors of W so that every vector of W is a linear combination of these p vectors. Then V = W.

9. Proof of Corollary (2) to Theorem (I).

Let V, W be subspaces of \mathbb{R}^n . Suppose dim(V) = p.

Further suppose V is a subspace of W.

Also suppose that there are p vectors of W, say, $\mathbf{w}_1, \mathbf{w}_2, \cdots, \mathbf{w}_p$, so that every vector of W is a linear combination of these p vectors.

 Since w₁, w₂, ..., w_p are all vectors in W, every linear combination of w₁, w₂, ..., w_p is a vector in W. Then W = Span {w₁, w₂, ..., w_p}.

Therefore there is a basis for W from amongst the p vectors $\mathbf{w}_1, \mathbf{w}_2, \cdots, \mathbf{w}_p$. Hence dim $(W) \le p = \dim(V)$.

• Since V is a subspace of W, we have $\dim(V) \leq \dim(W)$.

Then $\dim(V) = \dim(W)$. Now, by Theorem (I), since V is a subset of W, we have V = W.

10. Theorem (J). (Re-formulation of the notion of basis in terms of dimension.)

Let W be a subspace of \mathbb{R}^n . Suppose $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ be vectors in W.

Then the statements below are logically equivalent:

- (\sharp) $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ constitute a basis for W.
- ($\boldsymbol{\natural}$) dim(W) = p, and $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ are linearly independent.

(b) dim(W) = p, and every vector of W is a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$.

11. Proof of Theorem (J).

Let W be a subspace of \mathbb{R}^n . Suppose $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ be vectors in W.

[The statement (\sharp) implies each of the statements (\natural) , (\flat) immediately. What matters is whether whether each of the statements (\natural) , (\flat) separately implies (\sharp) .]

• [We ask whether (\natural) implies (\sharp) .]

Suppose $\dim(W) = p$ and $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ are linearly independent. Define $V = \text{Span} (\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p\})$. [We want to show that V = W.] By definition, $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ constitute a basis for the *p*-dimensional subspace V of \mathbb{R}^n . Now we have $\dim(V) = p = \dim(W)$. Since $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ are vectors in W, every linear combination of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ belongs to W. Then V is a subspace of W. Now, by Corollary (2) to Theorem (I), we have V = W. Hence $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ constitute a basis for W.

[We ask whether (b) implies (\$).] Suppose dim(W) = p, and every vector in W is a linear combination of u₁, u₂, ..., u_p. Since u₁, u₂, ..., u_p are vectors in W, every linear combination of u₁, u₂, ..., u_p is a vector in W. Then there is a basis for W, with, say, q vectors, from amongst the vectors u₁, u₂, ..., u_p. Without loss of generality, assume they are u₁, u₂, ..., u_q. These q vectors are linearly independent. Since these q vectors constitute a basis for W, we have dim(W) = q. Then p = dim(W) = q. Therefore u₁, u₂, ..., u_p are linearly independent. Hence u₁, u₂, ..., u_p constitute a basis for W.

12. Theorem (J'). (Re-formulation of Theorem (J) in terms of systems of equations.)

Let W be a subspace of \mathbb{R}^n .

Suppose $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ be vectors in W, and U is the $(n \times p)$ -matrix given by $U = [\mathbf{u}_1 | \mathbf{u}_2 | \cdots | \mathbf{u}_p]$. Then the statements below are logically equivalent:

- (a) $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p$ is a basis for W.
- (b) dim(W) = p, and the homogeneous system $\mathcal{LS}(U, \mathbf{0})$ has no non-trivial solution.
- (c) $\dim(W) = p$, and for any $\mathbf{b} \in V$, the system $\mathcal{LS}(U, \mathbf{b})$ is consistent.