
Chapter 18

Vectors in \mathbb{R}^n . Abstract spaces

$$18.1 \quad \mathbf{a}_1 = \begin{pmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{n1} \end{pmatrix}, \mathbf{a}_2 = \begin{pmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{n2} \end{pmatrix}, \dots, \mathbf{a}_m = \begin{pmatrix} a_{1m} \\ a_{2m} \\ \vdots \\ a_{nm} \end{pmatrix} \quad \left| \quad m \text{ (column) vectors in } \mathbb{R}^n. \right.$$

$$18.2 \quad \begin{array}{l} \text{If } x_1, x_2, \dots, x_m \text{ are real numbers, then} \\ x_1 \mathbf{a}_1 + x_2 \mathbf{a}_2 + \dots + x_m \mathbf{a}_m \\ \text{is a \textit{linear combination} of } \mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_m. \end{array} \quad \left| \quad \begin{array}{l} \text{Definition of a linear} \\ \text{combination of vectors.} \end{array} \right.$$

$$18.3 \quad \begin{array}{l} \text{The vectors } \mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_m \text{ in } \mathbb{R}^n \text{ are} \\ \bullet \text{ \textit{linearly dependent} if there exist numbers } c_1, \\ c_2, \dots, c_m, \text{ not all zero, such that} \\ c_1 \mathbf{a}_1 + c_2 \mathbf{a}_2 + \dots + c_m \mathbf{a}_m = \mathbf{0} \\ \bullet \text{ \textit{linearly independent} if they are not linearly} \\ \text{dependent.} \end{array} \quad \left| \quad \begin{array}{l} \text{Definition of linear} \\ \text{dependence and inde-} \\ \text{pendence.} \end{array} \right.$$

$$18.4 \quad \begin{array}{l} \text{The vectors } \mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_m \text{ in (18.1) are linearly} \\ \text{independent if and only if the matrix } (a_{ij})_{n \times m} \\ \text{has rank } m. \end{array} \quad \left| \quad \begin{array}{l} \text{A characterization of} \\ \text{linear independence for} \\ m \text{ vectors in } \mathbb{R}^n. \text{ (See} \\ \text{(19.23) for the definition} \\ \text{of rank.)} \end{array} \right.$$

$$18.5 \quad \begin{array}{l} \text{The vectors } \mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n \text{ in } \mathbb{R}^n \text{ are linearly} \\ \text{independent if and only if} \\ \left| \begin{array}{cccc} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{array} \right| \neq 0 \end{array} \quad \left| \quad \begin{array}{l} \text{A characterization of lin-} \\ \text{ear independence for } n \\ \text{vectors in } \mathbb{R}^n. \text{ (A special} \\ \text{case of (18.4).)} \end{array} \right.$$

$$18.6 \quad \begin{array}{l} \text{A non-empty subset } V \text{ of vectors in } \mathbb{R}^n \text{ is a \textit{sub-} \\ \text{space of } \mathbb{R}^n \text{ if } c_1 \mathbf{a}_1 + c_2 \mathbf{a}_2 \in V \text{ for all } \mathbf{a}_1, \mathbf{a}_2 \text{ in} \\ V \text{ and all numbers } c_1, c_2. \end{array} \quad \left| \quad \begin{array}{l} \text{Definition of a subspace.} \end{array} \right.$$

18.7	If V is a subset of \mathbb{R}^n , then $\mathcal{S}[V]$ is the set of all linear combinations of vectors from V .	$\mathcal{S}[V]$ is called the <i>span</i> of V .
18.8	<p>A collection of vectors $\mathbf{a}_1, \dots, \mathbf{a}_m$ in a subspace V of \mathbb{R}^n is a <i>basis</i> for V if the following two conditions are satisfied:</p> <ul style="list-style-type: none"> • $\mathbf{a}_1, \dots, \mathbf{a}_m$ are linearly independent • $\mathcal{S}[\mathbf{a}_1, \dots, \mathbf{a}_m] = V$ 	Definition of a basis for a subspace.
18.9	The <i>dimension</i> $\dim V$, of a subspace V of \mathbb{R}^n is the number of vectors in a basis for V . (Two bases for V always have the same number of vectors.)	Definition of the dimension of a subspace. In particular, $\dim \mathbb{R}^n = n$.
18.10	<p>Let V be an m-dimensional subspace of \mathbb{R}^n.</p> <ul style="list-style-type: none"> • Any collection of m linearly independent vectors in V is a basis for V. • Any collection of m vectors in V that spans V is a basis for V. 	Important facts about subspaces.
18.11	<p>The <i>inner product</i> of $\mathbf{a} = (a_1, \dots, a_m)$ and $\mathbf{b} = (b_1, \dots, b_m)$ is the number</p> $\mathbf{a} \cdot \mathbf{b} = a_1 b_1 + \dots + a_m b_m = \sum_{j=1}^m a_j b_j$	Definition of the inner product, also called <i>scalar product</i> or <i>dot product</i> .
18.12	$\mathbf{a} \cdot \mathbf{b} = \mathbf{b} \cdot \mathbf{a}$ $\mathbf{a} \cdot (\mathbf{b} + \mathbf{c}) = \mathbf{a} \cdot \mathbf{b} + \mathbf{a} \cdot \mathbf{c}$ $(\alpha \mathbf{a}) \cdot \mathbf{b} = \mathbf{a} \cdot (\alpha \mathbf{b}) = \alpha(\mathbf{a} \cdot \mathbf{b})$ $\mathbf{a} \cdot \mathbf{a} > 0 \iff \mathbf{a} \neq \mathbf{0}$	Properties of the inner product. α is a scalar (i.e. a real number).
18.13	$\ \mathbf{a}\ = \sqrt{a_1^2 + a_2^2 + \dots + a_n^2} = \sqrt{\mathbf{a} \cdot \mathbf{a}}$	Definition of the (<i>Euclidean</i>) <i>norm</i> (or <i>length</i>) of a vector.
18.14	<p>(a) $\ \mathbf{a}\ > 0$ for $\mathbf{a} \neq \mathbf{0}$ and $\ \mathbf{0}\ = 0$</p> <p>(b) $\ \alpha \mathbf{a}\ = \alpha \ \mathbf{a}\$</p> <p>(c) $\ \mathbf{a} + \mathbf{b}\ \leq \ \mathbf{a}\ + \ \mathbf{b}\$</p> <p>(d) $\mathbf{a} \cdot \mathbf{b} \leq \ \mathbf{a}\ \cdot \ \mathbf{b}\$</p>	<p>Properties of the norm.</p> <p>$\mathbf{a}, \mathbf{b} \in \mathbb{R}^n$, α is a scalar.</p> <p>(d) is the <i>Cauchy–Schwarz inequality</i>.</p> <p>$\ \mathbf{a} - \mathbf{b}\$ is the <i>distance</i> between \mathbf{a} and \mathbf{b}.</p>
18.15	<p>The <i>angle</i> φ between two nonzero vectors \mathbf{a} and \mathbf{b} is defined by</p> $\cos \varphi = \frac{\mathbf{a} \cdot \mathbf{b}}{\ \mathbf{a}\ \cdot \ \mathbf{b}\ }, \quad 0 \leq \varphi \leq \pi$	Definition of the angle between two vectors in \mathbb{R}^n . The vectors \mathbf{a} and \mathbf{b} are called <i>orthogonal</i> if $\mathbf{a} \cdot \mathbf{b} = 0$.