CS 435 : LINEAR OPTIMIZATION	Fall 2006
Lecture 5: Linear algebra : column space of matrix A, solution space of $Ax=0$, relationship between them	
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Last Lecture : Given vectors $v_1, v_2, v_3, \ldots, v_n$ the space spanned by them is $\sum_{i=1}^n \alpha_i v_i$. Thus $\sum_{i=1}^n \alpha_i v_i$ is a subspace.

Consider the space of vectors $\{x : Ax = \overline{0}\}$.

Looking by the column perspective

$$Ax = b \Rightarrow A^1x_1 + A^2x_2 + \ldots + A^nx_n = b$$

here, A^i is the i^{th} column of A and x_i is the i^{th} component of vector x

which means b is in the column space of A. Hence, in the given situation

$$A^1x_1 + A^2x_2 + \ldots + A^nx_n = \overline{0}$$

Assume : A^1, A^2, \ldots, A^k are a basis for the space spanned by $A^1, A^2, \ldots, A^n, k \leq n$. which implies,

$$A^{k+1} = \sum_{j=1}^{k} \alpha_j^{k+1} A^j$$
$$A^{k+2} = \sum_{j=1}^{k} \alpha_j^{k+2} A^j$$
$$\cdots$$
$$A^n = \sum_{j=1}^{k} \alpha_j^n A^j$$

hence, dimension of this space is at least n-k

$$\dim\{x : Ax = \overline{0}\} \ge n - k$$

now, to prove that it is EXACTLY n - k.

Proof: Take an x_0 such that $Ax_0 = \overline{0}$. Also let U_i be such that,

$$U_{k+1}$$
 is

 U_{k+2} is

Now consider the vectors x and x' such that,

$$x = [x_1 \dots x_n]^T$$
$$x' = x - \{x_{k+1}U_{k+1} + \dots + x_nU_n\}$$

0

but

$$Ax = \overline{0} \qquad \text{and}$$
$$A\{x_{k+1}U_{k+1} + \ldots + x_nU_n\} = \overline{0}$$

because given that, x and U_i are from the null space of A. Therefore

 $Ax' = \overline{0}$

note that because of way in which x' is defined, its last n - k components are zero. Hence above equation means that the combination of first k columns is also zero. Since the first k columns are linearly independent, therefore, the linear combination is *trivial*. Hence,

$$x_1\prime = x_2\prime = \ldots = x_n\prime$$

therefore, the dimension of $\{x : Ax_0 = \overline{0}\}$ is EXACTLY n - k.

In the next lecture, we will analyse the row perspective.

