

Rⁿ 子空間 V 的基底 (basis) 與 維度 (dimension)

(坐標系) (大小)

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(Ax = v 有唯一解)

• 定義 1 B = {v₁, ..., v_k} 是 V 的基底: $\forall v \in V, v = c_1 v_1 + \dots + c_k v_k$ **uniquely** (唯一)

(1) \Leftrightarrow $\begin{cases} \text{(i) } V = \text{span}(v_1, \dots, v_k) : v = c_1 v_1 + \dots + c_k v_k & (\text{B 是 } V \text{ 之生成集) generate/span} \\ \text{(ii) } \{v_1, \dots, v_k\} \text{ 線性獨立} : c_1, \dots, c_k \text{ 唯一} & (\text{B 是獨立集}) \end{cases}$

(2) V 的維度 $\dim(V) = k$

(c_i 全部為 0)

• 定義 2 B = {v₁, ..., v_k} $\begin{cases} \text{線性獨立} : c_1 v_1 + \dots + c_k v_k = 0 \Rightarrow \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix} & (Ax = 0 \text{ 只有解} = 0) \\ \text{線性相依} : \exists \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} \neq \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}, c_1 v_1 + \dots + c_k v_k = 0 & (" \text{ 有解} \neq 0) \end{cases}$
(linear independent/dependent) (不全為 0)

• 討論 R³ 基底: {v₁, ..., v_k}, v_i ≠ 0

(1) (x) {v₁} : $\text{span}(v_1) \neq \mathbb{R}^3$

(2) (x) {v₁, v₂} : $\text{span}(v_1, v_2) \neq \mathbb{R}^3$

(3) (x) {v₁, v₂, v₃} 共平面 (相依): $v_3 = c_1 v_1 + c_2 v_2 \Rightarrow c_1 v_1 + c_2 v_2 - v_3 = 0, \begin{bmatrix} c_1 \\ c_2 \\ -1 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

(o) {v₁, v₂, v₃} 不共平面 (獨立):

(i) $\forall v \in \mathbb{R}^3, v = c_1 v_1 + c_2 v_2 + c_3 v_3$ (生成)

(ii) $c_1 v_1 + c_2 v_2 + c_3 v_3 = 0 \Rightarrow \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ (獨立)

⇓ (否則, 設 c₂ ≠ 0, $v_2 = \frac{-1}{c_2} (c_1 v_1 + c_3 v_3)$ (共平面, *))

(iii) $v = c_1 v_1 + c_2 v_2 + c_3 v_3 \Rightarrow (c_1 - d_1)v_1 + (c_2 - d_2)v_2 + (c_3 - d_3)v_3 = 0$
 $= d_1 v_1 + d_2 v_2 + d_3 v_3 \Rightarrow (c_1 - d_1) = (c_2 - d_2) = (c_3 - d_3) = 0$

$\Rightarrow c_1 = d_1, c_2 = d_2, c_3 = d_3$ (b唯一)

(4) (x) {v₁, v₂, v₃, v₄}

(i) {v₁, v₂, v₃} 共平面: $v_3 = \begin{cases} c_1 v_1 + c_2 v_2 \\ v_3 \end{cases}$ (不唯一), $c_1 v_1 + c_2 v_2 - v_3 + 0 v_4 = 0$

(ii) {v₁, v₂, v₃} 不共平面: $v_4 = \begin{cases} c_1 v_1 + c_2 v_2 + c_3 v_3 \\ v_4 \end{cases}$ (不唯一), $c_1 v_1 + c_2 v_2 + c_3 v_3 - v_4 = 0$

(或) $\begin{bmatrix} v_1 & v_2 & v_3 & v_4 \end{bmatrix} x = 0$ 有非 0 解
3x+ (有自由參數)

\mathbb{R}^3

(1) $\{v_1, v_2, v_3\} : \mathbb{R}^3$ 之基底 $\Leftrightarrow \begin{cases} \text{(i) } \text{Span}(v_1, v_2, v_3) = \mathbb{R}^3 \Leftrightarrow \forall b \in \mathbb{R}^3, b = c_1 v_1 + c_2 v_2 + c_3 v_3 \text{ (唯一)} \\ \text{(ii) } \{v_1, v_2, v_3\} \text{ 线性独立} \end{cases}$ $(Ax = b \text{ 恰有一解})$

(2) $\{v_1, v_2, v_3\}$ $\begin{cases} \text{线性独立: } c_1 v_1 + c_2 v_2 + c_3 v_3 = 0 \Rightarrow \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \\ \text{" 相依: } \exists \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, c_1 v_1 + c_2 v_2 + c_3 v_3 = 0 \end{cases}$ $(Ax = 0 \text{ 只有 } 0 \text{ 解})$
 $(\text{" , 有非 } 0 \text{ 解})$

• Example 1 $\{\underline{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \underline{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \underline{e}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}\}$ 为 \mathbb{R}^3 之基底 $\dim \mathbb{R}^3 = 3$

証 (i) (生成) $\forall v = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \in \mathbb{R}^3, v = a e_1 + b e_2 + c e_3, \Rightarrow \text{Span}(e_1, e_2, e_3) = \mathbb{R}^3$

(2) (独立) $c_1 e_1 + c_2 e_2 + c_3 e_3 = 0 \Rightarrow \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \{e_1, e_2, e_3\}$ 线性独立

• Example 2 $v_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}, v_3 = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}, \{v_1, v_2, v_3\}$ 为 \mathbb{R}^3 之基底

証 $\left[\begin{array}{ccc|cc} 1 & 1 & 1 & 0 & a \\ 2 & 1 & 0 & 0 & b \\ 1 & 2 & 2 & 0 & c \end{array} \right] \rightsquigarrow \left[\begin{array}{ccc|cc} \textcircled{1} & 0 & 0 & 0 & 2a - c \\ 0 & \textcircled{1} & 0 & 0 & -4a + b + 2c \\ 0 & 0 & \textcircled{1} & 0 & 3a - b - c \end{array} \right]$

(1) (独立) $c_1 v_1 + c_2 v_2 + c_3 v_3 = 0 \Rightarrow \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

(2) (生成) $\forall \begin{bmatrix} a \\ b \\ c \end{bmatrix} \in \mathbb{R}^3, \begin{bmatrix} a \\ b \\ c \end{bmatrix} = (2a-c)v_1 + (-4a+b+2c)v_2 + (3a-b-c)v_3$
 $\begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} = v_1 - v_2 + 2v_3$

• Remarks

(1) dependent (相依): $u = 2v + 3w \Rightarrow \begin{cases} v = \frac{1}{2}u - \frac{3}{2}w \\ w = \frac{1}{3}u - \frac{2}{3}v \end{cases} \Rightarrow u - 2v + 3w = 0$

(2) $\{1, x, x^2, \dots\}$ 为 $\mathcal{P} = \{p(x) \mid p(x) \text{ 为多项式}\}$ 之基底, $p(x) = a_0 + a_1 x + a_2 x^2 + \dots$

(3) $\{1, \sin x, \cos x, \sin 2x, \cos 2x, \dots\}$ 为 $\mathcal{F} = \{f(x) \mid f(x) : \text{连续函数}\}$ 之基底

(Fourier expansion) $f(x) = a_0 + a_1 \sin x + a_2 \sin 2x + a_3 \sin 3x + \dots$

(4) Taylor expansion

$+ b_1 \cos x + b_2 \cos 2x + b_3 \cos 3x + \dots$

(低频)

(高频)

noise

Linear dependence & Basis

$$c_1 v_1 + \dots + c_k v_k = \begin{bmatrix} | & & | \\ v_1 & \dots & v_k \\ | & & | \end{bmatrix} \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} = \mathbf{1}_b$$

= $\underbrace{\quad}_{A} \underbrace{\quad}_{x} \quad$

$$V \subset \mathbb{R}^n, \{v_1, \dots, v_k\} \subset V$$

- 定義:**
- (1) $\{v_1, \dots, v_k\}$ 線性相依: $\exists \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} \neq \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}, c_1 v_1 + \dots + c_k v_k = 0$ ($Ax=0$, 有非0解)
 - (2) " " 獨立: $c_1 v_1 + \dots + c_k v_k = 0 \Rightarrow \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$ ($Ax=0$, 只有0)
 - (3) " V 的基底: $\begin{cases} (i) \text{Span}(v_1, \dots, v_k) = V \\ (ii) \{v_1, \dots, v_k\} \text{ 線性獨立} \end{cases}$ ($\dim V = k$)
($Ax=\mathbf{1}_b$, 有唯一解)

Proposition 3.1 $V = \text{Span}(v_1, \dots, v_k), v \in V,$

- (1) $\{v_1, \dots, v_k\}$ 獨立 $\Leftrightarrow v = c_1 v_1 + \dots + c_k v_k$ (唯一)
- (2) " 相依 \Leftrightarrow ① $\exists \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} \neq \begin{bmatrix} d_1 \\ \vdots \\ d_k \end{bmatrix}, c_1 v_1 + \dots + c_k v_k = d_1 v_1 + \dots + d_k v_k$ (不唯一)
 \Leftrightarrow ② $\exists i, v_i = c_1 v_1 + \dots + \hat{c}_i v_i + \dots + c_k v_k$ (\wedge : omit) 的
- (3) " 基底 $\Leftrightarrow v = c_1 v_1 + \dots + c_k v_k$ (唯一), (c_1, \dots, c_k) : v 關於 $\{v_1, \dots, v_k\}$ 座標

證明

(1) " \Leftarrow " $0 = c_1 v_1 + \dots + c_k v_k = 0 v_1 + \dots + 0 v_k \Rightarrow \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$

" \Rightarrow " $v = c_1 v_1 + \dots + c_k v_k = d_1 v_1 + \dots + d_k v_k \Rightarrow (c_1 - d_1)v_1 + \dots + (c_k - d_k)v_k = 0 \Rightarrow \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} = \begin{bmatrix} d_1 \\ \vdots \\ d_k \end{bmatrix}$

(2) ① " \Rightarrow " $\begin{cases} 0 = c_1 v_1 + \dots + c_k v_k \\ v = d_1 v_1 + \dots + d_k v_k \end{cases} \Rightarrow v = (c_1 + d_1)v_1 + \dots + (c_k + d_k)v_k, \begin{bmatrix} d_1 \\ \vdots \\ d_k \end{bmatrix} \neq \begin{bmatrix} c_1 + d_1 \\ \vdots \\ c_k + d_k \end{bmatrix}$

" \Leftarrow " $\begin{cases} v = c_1 v_1 + \dots + c_k v_k \\ = d_1 v_1 + \dots + d_k v_k \end{cases}, \begin{bmatrix} c_1 \\ \vdots \\ c_k \end{bmatrix} \neq \begin{bmatrix} d_1 \\ \vdots \\ d_k \end{bmatrix} \Rightarrow (c_1 - d_1)v_1 + \dots + (c_k - d_k)v_k = 0 \Rightarrow \begin{bmatrix} c_1 - d_1 \\ \vdots \\ c_k - d_k \end{bmatrix} \neq \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$

② " \Rightarrow " $c_1 v_1 + \dots + c_i v_i + \dots + c_k v_k = 0$
($c_i \neq 0$) $\Rightarrow v_i = -\frac{1}{c_i} (c_1 v_1 + \dots + \hat{c}_i v_i + \dots + c_k v_k)$

" \Leftarrow " $v_i = c_1 v_1 + \dots + \hat{c}_i v_i + \dots + c_k v_k \Rightarrow c_1 v_1 + \dots + \underbrace{(-1)}_{\text{cancel}} v_i + \dots + c_k v_k = 0$

Proposition $U = \{v_1, v_2, v_3\} \subset V = \{v_1, v_2, v_3, v_4\}$ 則 $\begin{cases} (1) U \text{ 相依} \Rightarrow V \text{ 相依} \\ (2) V \text{ 獨立} \Rightarrow U \text{ 獨立} \end{cases}$

證: (1) $c_1 v_1 + c_2 v_2 + c_3 v_3 + 0 \cdot v_4 = 0, \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ 0 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

尋找基底?

• Example 2 $V = \{x \in \mathbb{R}^3 \mid x_1 - x_2 + 2x_3 = 0\} \triangleleft \mathbb{R}^3$ 之基底?

(方程式)

解: (i) $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_2 - 2x_3 \\ x_2 \\ x_3 \end{bmatrix} = x_2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix}$ $\text{Span}(v_1, v_2) = V$

(ii) $c_1 v_1 + c_2 v_2 = 0 \Rightarrow \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ $\{v_1, v_2\}$ 獨立 $\Rightarrow \dim V = 2$

註: 高斯消去法所得參數式何量必為基底

• Example 3 $v_1 = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, v_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, V = \text{Span}(v_1, v_2, v_3) \triangleleft \mathbb{R}^3$ 之基底

(參數式) 解:

(i) $\left[\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & -1 & 0 & 0 \\ 2 & 0 & 1 & 0 \end{array} \right] \rightsquigarrow \left[\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & -2 & -1 & 0 \\ 0 & -2 & -1 & 0 \end{array} \right] \Rightarrow \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = c_2 \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix} \in N(A)$

$\Rightarrow v_1 + v_2 - 2v_3 = 0 \Rightarrow$ (1) $\{v_1, v_2, v_3\}$ 相依 $\{v_1, v_2\}$ 獨立
(2) $v_3 \in \text{Span}(v_1, v_2) \Rightarrow \text{Span}(v_1, v_2) = V$

(ii) $u = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, w = \begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix} \in V?$ $\left[\begin{array}{ccc|c} 1 & 1 & 1 & 2 \\ 1 & -1 & 0 & 3 \\ 2 & 0 & 1 & 5 \end{array} \right] \rightsquigarrow \left[\begin{array}{ccc|c} 1 & 1 & 1 & 2 \\ 0 & -2 & -1 & 1 \\ 0 & -2 & -1 & 1 \end{array} \right] \Rightarrow \begin{cases} u \notin V \\ w = \frac{5}{2}v_1 - \frac{1}{2}v_2 \in V \end{cases}$

$c_1 v_1 + c_2 v_2 = u, w?$ $c_1 = \frac{5}{2}, c_2 = -\frac{1}{2}$ (但) $= 2v_1 - v_2 + v_3$

• Example 4 $\{u, v, w\}$ 獨立 $\Rightarrow \{u+v, v+w, w+u\}$ 獨立

(Ex. 3.3-9)

証: $c_1(u+v) + c_2(v+w) + c_3(w+u) = 0$ $\begin{cases} c_1 + c_3 = 0 \\ c_1 + c_2 = 0 \\ c_2 + c_3 = 0 \end{cases} \Rightarrow \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

$(c_1+c_3)u + (c_1+c_2)v + (c_2+c_3)w = 0$

• Example 5 $\begin{cases} \{v_1, \dots, v_n\} \mathbb{R}^n \text{ 之基底} \\ A_{n \times n} \text{ nonsingular} \end{cases} \Rightarrow \{Av_1, \dots, Av_n\} \mathbb{R}^n \text{ 之基底}$

証:

$\begin{cases} \forall b \in \mathbb{R}^n \\ \exists ! x \in \mathbb{R}^n \end{cases} \begin{cases} b = Ax \\ = A(c_1 v_1 + \dots + c_n v_n) \\ = c_1 (Av_1) + \dots + c_n (Av_n) \end{cases}$ $\exists ! \begin{bmatrix} c_1 \\ \vdots \\ c_n \end{bmatrix}, (\because A \text{ nonsingular})$
 $(\because \{v_1, \dots, v_n\} \mathbb{R}^n \text{ 基底})$

試證: $W_1 = \begin{bmatrix} a_{11} \\ a_{21} \\ a_{31} \end{bmatrix}, W_2 = \begin{bmatrix} a_{12} \\ a_{22} \\ a_{32} \end{bmatrix}, \dots, W_4 = \begin{bmatrix} a_{14} \\ a_{24} \\ a_{34} \end{bmatrix} \in \mathbb{R}^3$

則 $\{W_1, W_2, W_3, W_4\}$ 相依

Date: / /

$V \subset \mathbb{R}^m, \dim V = k$

Proposition 4.1. $\{v_1, \dots, v_k\}: V$ 之基底 $\Rightarrow \{w_1, \dots, w_m\}$ 相依 (獨立 $\Rightarrow m \leq k$)
 $\{w_1, \dots, w_m\} \subset V, m > k$ ($k=3, m=4$)

証:

$$\begin{aligned} 0 &= c_1 W_1 + c_2 W_2 + c_3 W_3 + c_4 W_4 \\ &= \begin{bmatrix} W_1 & W_2 & W_3 & W_4 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} \quad (\text{存在 } \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}?) \\ &= \begin{bmatrix} v_1 & v_2 & v_3 \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} \end{aligned}$$

$$\begin{cases} W_1 = a_{11}v_1 + a_{21}v_2 + a_{31}v_3 \\ W_2 = a_{12}v_1 + a_{22}v_2 + a_{32}v_3 \\ W_3 = a_{13}v_1 + a_{23}v_2 + a_{33}v_3 \\ W_4 = a_{14}v_1 + a_{24}v_2 + a_{34}v_3 \end{cases}$$

$\{v_i\}$ 獨立 $\Rightarrow \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ 自由參數 $\begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix}$ 有非 0 解

Proposition 3.2. $\{v_1, \dots, v_k\}$ 獨立, 則 $\begin{cases} (1) u \in \text{Span}(v_1, \dots, v_k) \Leftrightarrow \{v_1, \dots, v_k, u\} \text{ 相依} \\ (2) u \notin \text{Span}(v_1, \dots, v_k) \Leftrightarrow \{v_1, \dots, v_k, u\} \text{ 獨立} \end{cases}$

証: (1) $\begin{cases} \Rightarrow u = c_1 v_1 + \dots + c_k v_k \\ \Leftarrow (\text{設不全為 } 0 \geq c_i) c_1 v_1 + \dots + c_k v_k + c_{k+1} u = 0 \Rightarrow c_{k+1} \neq 0, u = \frac{-1}{c_{k+1}} (c_1 v_1 + \dots + c_k v_k) \end{cases}$

Proposition 3.3. (1) $\{w_1, \dots, w_m\}$ 相依 $\Rightarrow \exists w_i, \text{span}(w_1, \dots, \hat{w}_i, \dots, w_m) = \text{Span}(w_1, \dots, w_m)$
 (2) $\{w_1, \dots, w_m\}$ 獨立 $\Rightarrow \text{Span}(w_1) \subsetneq \text{Span}(w_1, w_2) \subsetneq \dots \subsetneq \text{Span}(w_1, w_2, \dots, w_m)$

証: (1) $(c_i \text{ 不全為 } 0) c_1 w_1 + \dots + \hat{c_i w_i} + \dots + c_m w_m = 0 \Rightarrow w_i = \frac{-1}{c_i} (c_1 w_1 + \dots + \hat{c_i w_i} + \dots + c_m w_m)$
 設 $\neq 0$

Proposition 3.4. $A_{n \times n}$ nonsingular $\Leftrightarrow \{a_1, \dots, a_n\} \mathbb{R}^n$ 之基底 (証: $\Leftrightarrow Ax=b$ 有唯一解)

Proposition 3.5. $V \neq \{0\}, V \subset \mathbb{R}^n$ 存在基底

証: $\begin{cases} v_1 & V = \text{Span}(v_1) \quad ? \\ v_2 \in V - \text{Span}(v_1) & \Rightarrow \{v_1, v_2\} \text{ 獨立, } V = \text{Span}(v_1, v_2) \quad ? \\ v_3 \in V - \text{Span}(v_1, v_2) & \Rightarrow \{v_1, v_2, v_3\} \text{ 獨立, } V = \text{Span}(v_1, v_2, v_3) \quad ? \\ \vdots & \vdots \\ v_n \in V - \text{Span}(v_1, v_2, \dots, v_{n-1}) & \Rightarrow \{v_1, \dots, v_{n-1}, v_n\} \text{ 獨立, } V = \text{Span}(v_1, v_2, \dots, v_n) \quad ? \end{cases}$

$\exists 1 \leq k \leq n, V = \text{Span}(v_1, \dots, v_k)$! 否則 $\exists u \in V - \text{Span}(v_1, v_2, \dots, v_n) \Rightarrow \{v_1, \dots, v_n, u\}$ 獨立 (*)

定理 4.2 $\{v_1, \dots, v_k\}$ 均為 V 之基底 $\Rightarrow m = k$ 証: $\begin{cases} m \leq k \\ k \leq m \end{cases}$ (Prop 4.1)

(若 $W \neq V$)

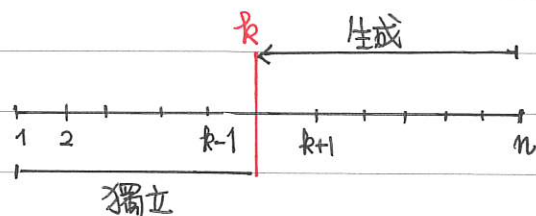
• Proposition 4.3 $\begin{cases} W, V \triangleleft \mathbb{R}^n \\ W \subset V, \dim W = \dim V \end{cases} \Rightarrow W = V$ 証 $\{w_1, \dots, w_k\}$ W 基底, $\exists u \in V - W$ 則 $\{w_1, \dots, w_k, u\}$ 獨立, * (Prop 4.1)

• Proposition 4.4 $\begin{cases} \dim V = k \\ v_1, \dots, v_k \in V \end{cases}$ 則 $\text{Span}(v_1, \dots, v_k) = V \Leftrightarrow \{v_1, \dots, v_k\}$ 獨立 ($\Rightarrow V$ 之基底)

証: " \Leftarrow " $W = \text{Span}(v_1, \dots, v_k)$
 " \Rightarrow " 若相依 $\xrightarrow{\text{Prop 3.3}}$ *

• 討論: $B = \{v_1, \dots, v_m\} \subset V, \dim V = k$

(1) B : 基底 \Leftrightarrow 獨立生成集
 \Leftrightarrow 最大 (k 個) 獨立集
 \Leftrightarrow 最小 (k 個) 生成集



(2) $\begin{cases} \text{(a) } B \text{ 生成 } V \Rightarrow m \geq k & (m > k, m \searrow k) \\ \text{(b) } B \text{ 獨立} \Rightarrow m \leq k & (m < k, m \nearrow k) \end{cases}$ (造基底)

• Example

(a) $v_1 = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}, v_2 = \begin{bmatrix} 2 \\ 2 \\ 4 \end{bmatrix}, v_3 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, v_4 = \begin{bmatrix} 3 \\ 7 \\ 7 \end{bmatrix}$, 則 $\{v_1, v_3\}$ 為 $V = \text{Span}(v_1, v_2, v_3, v_4)$ 基底

解: $A = \begin{bmatrix} 1 & 2 & 0 & 3 \\ 1 & 2 & 1 & 4 \\ 2 & 4 & 1 & 7 \end{bmatrix} \rightsquigarrow \begin{bmatrix} \textcircled{1} & 2 & 0 & 3 \\ 0 & 0 & \textcircled{1} & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \Rightarrow V = C(A)$ 之基底: $\{v_1, v_3\}$

(或) $Ax = 0 \Rightarrow \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -2x_2 - 3x_4 \\ x_2 \\ -x_4 \\ x_4 \end{bmatrix} = x_2 \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -3 \\ 0 \\ -1 \\ 1 \end{bmatrix}$, $\begin{cases} Au_1 = 0 \Rightarrow -2v_1 + v_2 = 0 \\ Au_2 = 0 \Rightarrow -3v_1 - v_3 + v_4 = 0 \end{cases}$

$\Rightarrow v_2, v_4 \in \text{Span}(v_1, v_3)$

(b) $v_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} 0 \\ 1 \\ 3 \\ -1 \end{bmatrix}$, 求 $\{v_1, v_2, v_3, v_4\}$ 為 \mathbb{R}^4 之基底

解: $A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & -1 \\ 0 & 1 & 3 & -1 \end{bmatrix} \rightsquigarrow \begin{bmatrix} \textcircled{1} & 0 & -2 & 2 \\ 0 & \textcircled{1} & 3 & -1 \end{bmatrix}, Ax = 0 \Rightarrow \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = x_3 \begin{bmatrix} 2 \\ -3 \\ 1 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -2 \\ 1 \\ 0 \\ 1 \end{bmatrix}$ (註: $v_3 \perp \{v_1, v_2\}$)

$N(A)$ 基底: $\{v_3, v_4\} \Rightarrow \{v_1, v_2, v_3, v_4\}$: \mathbb{R}^4 基底

驗算: $\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & -1 \\ 2 & -3 & 1 & 0 \\ -2 & 1 & 0 & 1 \end{bmatrix} \rightsquigarrow \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & -1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad \dim = 4$

求四大子空間

$$A = \begin{bmatrix} 1 & 1 & 0 & 1 & 4 \\ 1 & 2 & 1 & 1 & 6 \\ 0 & 1 & 1 & 1 & 3 \\ 2 & 2 & 0 & 1 & 7 \end{bmatrix} \quad \text{求} \begin{cases} R(A) = \text{Span}(A_1, A_2, A_3, A_4) \text{ 之基底} \\ C(A) = \text{Span}(a_1, a_2, \dots, a_5) \\ N(A) = \{x \in \mathbb{R}^5 \mid Ax = 0\} \\ N(A^T) = \{x \in \mathbb{R}^4 \mid A^T x = 0\} \end{cases} \quad \left. \begin{matrix} m=4, n=5 \\ r = \text{rank}(A) = 3 \end{matrix} \right\}$$

解:

$$E_4 \rightarrow \begin{bmatrix} 1 & 0 & -1 & 0 \\ -1 & 1 & 0 & 0 \\ 1 & -1 & 1 & 0 \\ -1 & -1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 & 1 & 4 \\ 1 & 2 & 1 & 1 & 6 \\ 0 & 1 & 1 & 1 & 3 \\ 2 & 2 & 0 & 1 & 7 \end{bmatrix} = \begin{bmatrix} \textcircled{1} & 0 & -1 & 0 & 1 \\ 0 & \textcircled{1} & 1 & 0 & 2 \\ 0 & 0 & 0 & \textcircled{1} & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{matrix} \leftarrow R_1 \\ \leftarrow R_2 \\ \leftarrow R_3 \\ \leftarrow R_4 \end{matrix}$$

↑ ↑ ↑ (EA=R)
a₁ a₂ a₄

子空間: 基底

• $R(A): \{R_1, R_2, R_3\} = \left\{ \begin{bmatrix} \textcircled{1} \\ 0 \\ -1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ \textcircled{1} \\ 1 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ \textcircled{1} \\ 1 \end{bmatrix} \right\}$

$$\begin{cases} x_1 - x_3 + x_5 = 0 \\ x_2 + x_3 + 2x_5 = 0 \\ x_4 + x_5 = 0 \end{cases}$$

• $N(A): \{u_1, u_2\} = \left\{ \begin{bmatrix} 1 \\ -1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ -2 \\ 0 \\ -1 \\ 1 \end{bmatrix} \right\}$

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} x_3 - x_5 \\ -x_3 - 2x_5 \\ x_3 \\ -x_5 \\ x_5 \end{bmatrix} = x_3 \begin{bmatrix} 1 \\ -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} -1 \\ -2 \\ 0 \\ -1 \\ 1 \end{bmatrix} = x_3 u_1 + x_5 u_2$$

• $C(A): \{a_1, a_2, a_4\} = \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \right\}$

(獨立) $[a_1, a_2, a_4] \begin{bmatrix} x_1 \\ x_2 \\ x_4 \end{bmatrix} = 0 \rightsquigarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_4 \end{bmatrix} = 0 \Rightarrow \begin{cases} x_1 = 0 \\ x_2 = 0 \\ x_4 = 0 \end{cases}$

(生成) $\begin{cases} Au_1 = 0 \\ Au_2 = 0 \end{cases} \Rightarrow \begin{cases} a_1 - a_2 + a_3 = 0 \\ -a_1 - 2a_2 - a_4 + a_5 = 0 \end{cases} \Rightarrow a_3, a_5 \in \text{Span}(a_1, a_2, a_4)$

• $N(A^T): \{E_4\} = \left\{ \begin{bmatrix} -1 \\ -1 \\ 1 \\ 1 \end{bmatrix} \right\}$

$R^T y = 0:$

$$\begin{bmatrix} \textcircled{1} & 0 & 0 & 0 \\ 0 & \textcircled{1} & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 0 & 0 & \textcircled{1} & 0 \\ 1 & 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} = y_4 \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

$E^T: \mathbb{R}^4 \rightarrow \mathbb{R}^5$ (1-1, onto)

$E^T y = x \quad (\forall x, \exists y)$

$0 = A^T x = A^T E^T y = R^T y \Leftrightarrow x = E^T y:$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 & -1 & 1 & -1 \\ 0 & 1 & -1 & -1 \\ -1 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} y_4 \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} = y_4 \begin{bmatrix} -1 \\ -1 \\ 1 \\ 1 \end{bmatrix}$$

↑
E₄

線性代數基本定理

Th 4.6
Th 4.10

No. _____
Date: / /

• 定理 4.6 $\text{rank}(A_{m \times n}) = r \Rightarrow \begin{cases} \dim R(A) = \dim C(A) = r \\ \dim N(A) = n - r \\ \dim N(A^T) = m - r \end{cases}$

• 推論 4.7 (Nullity-rank th) $\begin{cases} \text{null}(A) + \text{rank}(A) = n \\ \dim \text{Ker}(T_A) + \dim \text{Im}(T_A) = n \end{cases} \quad (\text{null}(A) = \dim N(A))$

• Proposition 4.8 $V \triangleleft \mathbb{R}^n, \dim V = k \Rightarrow \dim V^\perp = n - k$

証: $\{v_1, \dots, v_k\}$ V 之基底, $A = \begin{bmatrix} v_1 \\ \vdots \\ v_k \end{bmatrix}_{k \times n} \Rightarrow \begin{cases} V = R(A) \\ V^\perp = N(A) \end{cases}$

• 定理 4.9 $\left\{ \begin{array}{ll} (1) V \perp V^\perp & (3) V \cap V^\perp = \{0\} \\ (2) (V^\perp)^\perp = V & (4) \mathbb{R}^n = V + V^\perp \end{array} \right\} \Rightarrow \mathbb{R}^n = V \oplus V^\perp$

証: (2) $(V^\perp)^\perp \supset V, \dim (V^\perp)^\perp = n - (n - k) = k = \dim V$

(4) $V + V^\perp \triangleleft \mathbb{R}^n \xrightarrow{\beta) \Rightarrow} \dim(V + V^\perp) = k + (n - k) = n \Rightarrow V + V^\perp = \mathbb{R}^n$

• 定理 4.10 $\begin{cases} (1) R(A)^\perp = N(A), & N(A)^\perp = R(A), & \mathbb{R}^n = R(A) \oplus N(A) \\ (2) C(A)^\perp = N(A^T), & N(A^T)^\perp = C(A), & \mathbb{R}^m = C(A) \oplus N(A^T) \end{cases}$

• 定理 4.11 $T': R(A) \rightarrow C(A), T'(x) = T_A(x), \forall x \in R(A)$

$\left\{ \begin{array}{l} (1) \text{Ker}(T') = \{0\} \\ (2) \{v_1, \dots, v_r\} R(A) \text{ 基底} \Rightarrow \{Av_1, \dots, Av_r\} C(A) \text{ 基底} \\ (3) x = c_1 v_1 + \dots + c_r v_r \in R(A) \Leftrightarrow T'(x) = c_1 Av_1 + \dots + c_r Av_r \in C(A) \end{array} \right. \quad (T': 1-1) \quad (T': \text{bijective})$

証:

(1) $\text{Ker}(T_A') = N(A) \cap R(A) = \{0\}$

(2) $\{Av_1, \dots, Av_r\}$ 獨立, $\because 0 = c_1 Av_1 + \dots + c_r Av_r = A(c_1 v_1 + \dots + c_r v_r)$

$\Rightarrow c_1 v_1 + \dots + c_r v_r = 0 \Rightarrow \begin{bmatrix} c_1 \\ \vdots \\ c_r \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$

• Review $\{x \mid Ax = b\} = x_0 + N(A) = \{x_0 + y \mid Ay = 0\}$
($Ax_0 = b$)

定理 4.10, 定理, 4.11, Review

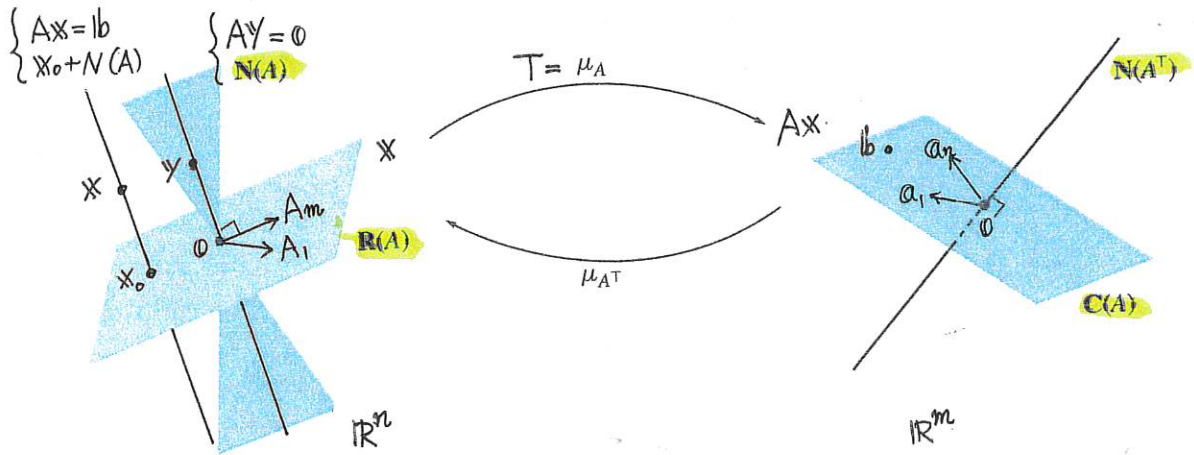
$$(1) T: \mathbb{R}^n = R(A) \oplus N(A) \longrightarrow C(A) \triangleleft \mathbb{R}^m \quad \mathbb{R}^n/N(A) \cong R(A) \cong C(A)$$

$$0 + y \longmapsto 0 + 0 = 0 \quad \text{同構 (isomorphic)}$$

$$x = x_0 + y \longmapsto lb + 0 = lb \quad \text{線性變換}$$

$$c_1 v_1 + \dots + c_r v_r = \begin{bmatrix} c_1 \\ \vdots \\ c_r \end{bmatrix} \{v_i\} \quad \begin{bmatrix} c_1 \\ \vdots \\ c_r \end{bmatrix} \{A v_i\} = c_1 A v_1 + \dots + c_r A v_r \quad \dim R(A) = \dim C(A) = r$$

$$(2) \begin{cases} \dim N(A) = n - r \\ \dim N(A^T) = m - r \end{cases} \quad r \text{ 個獨立方程式 (法向量 } A_i) \Rightarrow \dim N(A) = n - r \text{ (限制自由度)}$$



定理 12 $A_{n \times n}$: nonsingular ($\text{rank}(A) = n$), $T = \mu_A: \mathbb{R}^n \rightarrow \mathbb{R}^n$
(無自由參數)

$\Leftrightarrow A \xrightarrow{E} I_n$

$\Leftrightarrow Ax = 0$ 只有 0 解 $\Leftrightarrow Ax = lb$ 恰有一解: $E b = A^{-1} lb^*$

$\Leftrightarrow A^{-1}$ 存在 (=E)

$\Leftrightarrow N(A) = \text{Ker}(T) = \{0\} \Leftrightarrow 1-1^* \Leftrightarrow \dim N(A) = 0$

$\Leftrightarrow R(A) = \mathbb{R}^n \Leftrightarrow \dim R(A) = n \Leftrightarrow \{A_i\}$ 基底 $\left. \begin{matrix} \text{獨立} \\ \text{生成} \end{matrix} \right\}$

$\Leftrightarrow C(A) = \text{Im}(T) = \mathbb{R}^n \Leftrightarrow \text{onto}^* \Leftrightarrow \dim C(A) = n \Leftrightarrow \{a_j\}$ " "

$\Leftrightarrow \det(A) \neq 0$

$\Leftrightarrow 0$ 不是 A 的 eigenvalue (不存在 $x \neq 0, Ax = 0x$)

$\Leftrightarrow A$ 有 n 個非 0 的 singular values

Nonsingular

The Invertible Matrix Theorem

Let A be a square $n \times n$ matrix. Then the following statements are equivalent. That is, for a given A , the statements are either all true or all false.

- a. A is an invertible matrix.
- b. A is row equivalent to the $n \times n$ identity matrix.
- c. A has n pivot positions.
- d. The equation $A\mathbf{x} = \mathbf{0}$ has only the trivial solution.
- e. The columns of A form a linearly independent set.
- f. The linear transformation $\mathbf{x} \mapsto A\mathbf{x}$ is one-to-one.
- g. The equation $A\mathbf{x} = \mathbf{b}$ has at least one solution for each \mathbf{b} in \mathbb{R}^n .
- h. The columns of A span \mathbb{R}^n .
- i. The linear transformation $\mathbf{x} \mapsto A\mathbf{x}$ maps \mathbb{R}^n onto \mathbb{R}^n .
- j. There is an $n \times n$ matrix C such that $CA = I$.
- k. There is an $n \times n$ matrix D such that $AD = I$.
- l. A^T is an invertible matrix.
- m. The columns of A form a basis of \mathbb{R}^n .
- n. $\text{Col } A = \mathbb{R}^n$
- o. $\dim \text{Col } A = n$
- p. $\text{rank } A = n$
- q. $\text{Nul } A = \{\mathbf{0}\}$
- r. $\dim \text{Nul } A = 0$
- s. The number 0 is *not* an eigenvalue of A .
- t. The determinant of A is *not* zero.
- u. $(\text{Col } A)^\perp = \{\mathbf{0}\}$.
- v. $(\text{Nul } A)^\perp = \mathbb{R}^n$.
- w. $\text{Row } A = \mathbb{R}^n$.
- x. A has n nonzero singular values.

Invertible

$A\mathbf{x} = \mathbf{b}$.

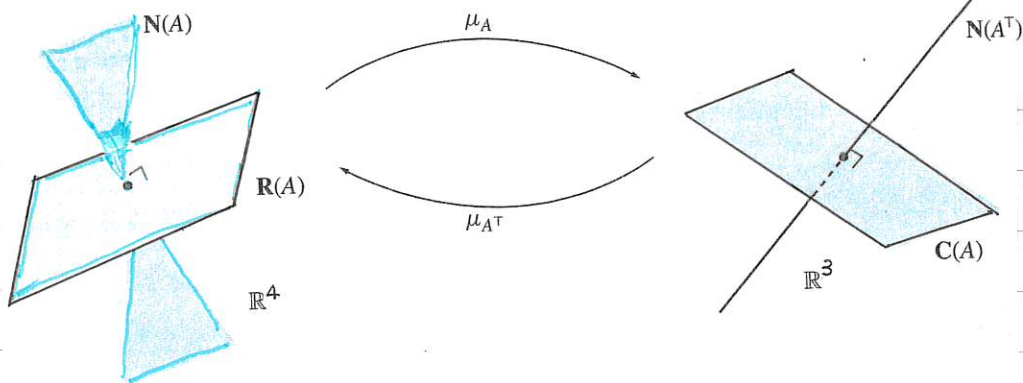
$\mathcal{R}(A), \mathcal{N}(A)$

$C(A)$.

(甲)

$$A = \begin{bmatrix} 1 & -1 & 1 & 2 \\ 1 & 0 & 1 & 1 \\ 1 & 2 & 1 & -1 \end{bmatrix} \rightsquigarrow \begin{bmatrix} \textcircled{1} & 0 & 1 & 1 \\ 0 & \textcircled{1} & 0 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\begin{cases} R(A) = \text{Span} \left(\begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ -1 \end{bmatrix} \right) \\ N(A) = \text{Span} \left(\begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 0 \\ 1 \end{bmatrix} \right) \\ C(A) = \text{Span} \left(\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix} \right) \\ N(A^T) = \text{Span} \left(\begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix} \right) \end{cases}$$



(乙)

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & -1 & 0 & 1 \\ 2 & 0 & 1 & 1 \end{array} \right] \rightsquigarrow \left[\begin{array}{ccc|c} \textcircled{1} & 1 & 1 & 0 \\ 0 & \textcircled{2} & 1 & -1 \\ 0 & 0 & 0 & c \end{array} \right]$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \frac{1}{2} - \frac{z}{2} \\ -\frac{1}{2} - \frac{z}{2} \\ z \end{bmatrix} = \begin{bmatrix} \frac{1}{2} \\ -\frac{1}{2} \\ 0 \end{bmatrix} + \frac{-z}{2} \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}$$

$$\begin{cases} R(A) = \text{Span} \left(\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix} \right) = \{x \mid x+y-2z=0\} \\ N(A) = \text{Span} \left(\begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix} \right) = \{x \in \mathbb{R}^3 \mid Ax=0\} \\ C(A) = \text{Span} \left(\begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \right) \\ N(A^T) = \text{Span} \left(\begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} \right) \end{cases}$$

$$\begin{aligned} &= x_0 + \text{Span} \left(\begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix} \right) \\ &= \{x \mid Ax=b\} = \text{Span} \left(\begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix} \right) \\ & \quad x_0 + N(A) \quad N(A) = \{x \mid Ax=0\} \end{aligned}$$

