

Lecture 2
Vectors and Spans

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Based on Dr. Ralph Chikhany's Slide

Reminders

- Get access to Gradescope, Campuswire.
- Obtain the textbook.
- Problem Set 1 due by 11.59 pm on Friday (NY time). *2 Weeks from Now*
 - ✓ Late work policy applies.
- Recap Quiz 1 due by 11.59 pm on Sunday (NY time). *Next Week*
 - ❖ Late work policy does not apply.
- Recap Quiz is timed.
 - ☐ Once you start, you have 60 minutes to finish it (even if you close the tab)

Latex -> Overleaf -> Copy *(Not Required, pdf version provided)*

Linear HW2



3 hours ago

Linear HW1



3 hours ago



Copy

You can put what you want to recap in the [\(anonymous\) form](#).



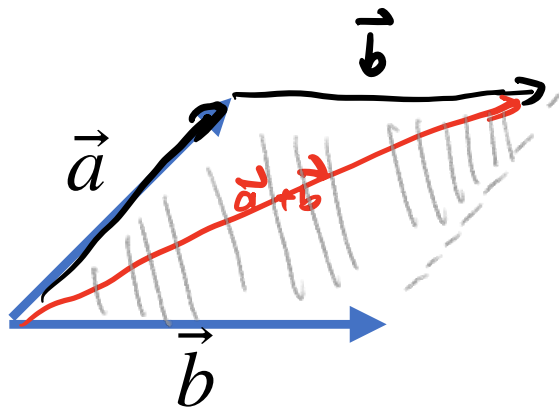
ReCap

Course notes adapted from *Introduction to Linear Algebra* by Strang (5th ed), N. Hammoud's NYU lecture notes, and *Interactive Linear Algebra* by Margalit and Rabinoff, in addition to our text

Vector Addition

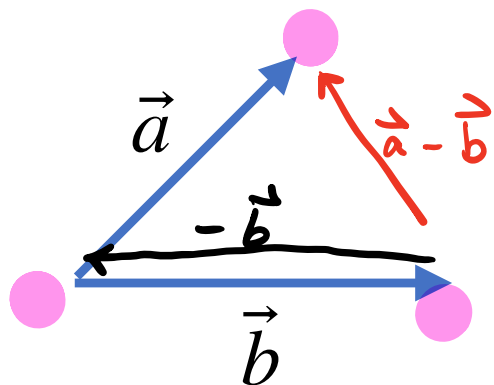
$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} + \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} a+x \\ b+y \\ c+z \end{pmatrix}$$

- Can I add \mathbb{R}^2 vector with \mathbb{R}^3 vector? **NO**
- \mathbb{R}^n can only add with \mathbb{R}^n
- \times add with \mathbb{R}^m if $n \neq m$.



parallelogram Rule

$$\vec{a} + \vec{b} = ? \rightarrow$$



$$\vec{a} - \vec{b} = ?$$
$$\vec{a} + (-\vec{b})$$
$$\vec{a} - \vec{a} = ? \quad \text{0}$$

$\vec{0}$ is not 0

Scalar vector multiplication

$$c \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} c \cdot x \\ c \cdot y \\ c \cdot z \end{pmatrix}$$

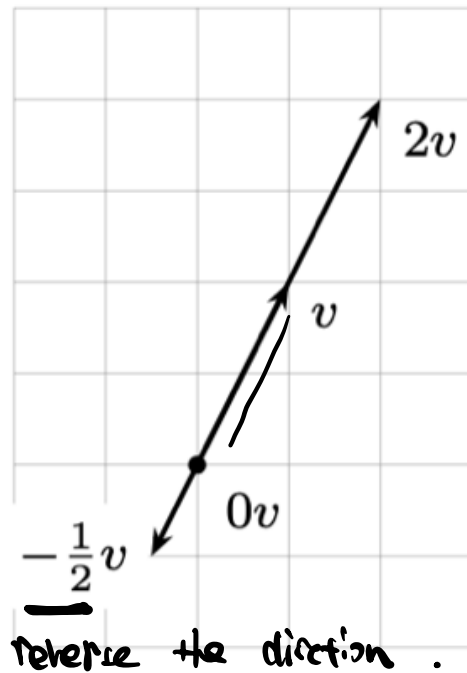
just change the length, but the same direction.

$$0 \cdot \vec{v} = \vec{0} \text{ is not } 0$$

$$c(\vec{a} + \vec{b}) = c\vec{a} + c\vec{b} \quad (v)$$

$$\begin{aligned} c\left(\begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} a \\ b \end{pmatrix}\right) &= c\begin{pmatrix} x+a \\ y+b \end{pmatrix} = \begin{pmatrix} c(x+a) \\ c(y+b) \end{pmatrix} \\ &= \begin{pmatrix} cx \\ cy \end{pmatrix} + \begin{pmatrix} ca \\ cb \end{pmatrix} \end{aligned}$$

Some multiples of v .



Dot Product

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \cdot \begin{pmatrix} x \\ y \\ z \end{pmatrix} = ax + by + cz \neq \begin{pmatrix} a \cdot x \\ b \cdot y \\ c \cdot z \end{pmatrix}$$

is scalar is not vector

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \cdot \begin{pmatrix} x \\ y \\ z \end{pmatrix} = ax + by + cz$$

weights or coef.

Vector of coef.

it is linear combination of x, y, z

Dot product is a linear combination

"useful to understand like this in lecture"

Dot Product

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \cdot \begin{pmatrix} x \\ y \\ z \end{pmatrix} = ax + by + cz$$

Example 3 Dot products enter in economics and business. We have three goods to buy and sell. Their prices are (p_1, p_2, p_3) for each unit—this is the “price vector” p . The quantities we buy or sell are (q_1, q_2, q_3) —positive when we sell, negative when we buy. Selling q_1 units at the price p_1 brings in $q_1 p_1$. The total income (quantities q times prices p) is *the dot product* $q \cdot p$ in three dimensions:

$$\text{Income} = \overset{\text{quantities}}{(q_1, q_2, q_3)} \cdot \overset{\text{price}}{(p_1, p_2, p_3)} = q_1 p_1 + q_2 p_2 + q_3 p_3 = \underline{\text{dot product}}.$$

Dot Product

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \bullet \begin{pmatrix} x \\ y \\ z \end{pmatrix} = ax + by + cz$$

Length $\|\vec{v}\| = \sqrt{\vec{v} \cdot \vec{v}}$

$$\left\| \begin{pmatrix} a \\ b \end{pmatrix} \right\| = \sqrt{a^2 + b^2}$$

Distance $\|\underbrace{c}_{\text{scalar}} \cdot \underbrace{\vec{v}}_{\text{vector}}\| = \underbrace{|c|}_{\text{scalar}} \cdot \|\vec{v}\|$

① if vector \vec{v}

$\|\vec{v}\|$: length.

② if scalar c

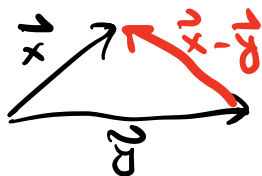
$|c|$: absolute value.

Ex $\|\vec{a} + \vec{b}\|$

$|\underbrace{\vec{a} \cdot \vec{b}}_{\text{scalar}}|$ And $|c|$

Distance

$$\text{dist}(x, y) = \|\vec{x} - \vec{y}\|$$



Unit Vector: vector whose length is 1

$\frac{\vec{x}}{\|\vec{x}\|}$ is the unit the same direction as \vec{x}

with same direction

What is the unit vector of $(1,1)$?

length of $(1,1)$ is $\sqrt{2}$.

$$\frac{\begin{pmatrix} 1 \\ 1 \end{pmatrix}}{\sqrt{2}} = \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$$

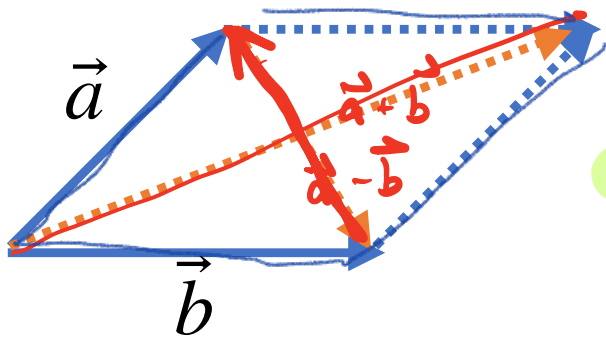
Dot Product

Communicative $\vec{a} \cdot \vec{b} = \vec{b} \cdot \vec{a}$

Distributive $(\vec{a} + \vec{b}) \cdot \vec{c} = \vec{a} \cdot \vec{c} + \vec{b} \cdot \vec{c}$

L.C $(c_1 \vec{a} + c_2 \vec{b}) \cdot \vec{c} = \underline{c_1} \vec{a} \cdot \vec{c} + \underline{c_2} \vec{b} \cdot \vec{c}$

Example $\|\vec{a} + \vec{b}\|^2 + \|\vec{a} - \vec{b}\|^2 = (\vec{a} + \vec{b}) \cdot (\vec{a} + \vec{b}) + (\vec{a} - \vec{b}) \cdot (\vec{a} - \vec{b})$



$\vec{a} \cdot \vec{a} + 2\vec{a} \cdot \vec{b} + \vec{b} \cdot \vec{b}$

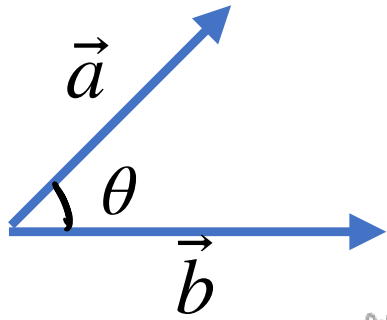
$\vec{a} \cdot \vec{a} - 2\vec{a} \cdot \vec{b} + \vec{b} \cdot \vec{b}$

\Downarrow
 $2\|\vec{a}\|^2$

\Downarrow
 $2\|\vec{b}\|^2$

$\Delta \|\vec{a} + \vec{b}\|^2 + \|\vec{a} - \vec{b}\|^2 = 2 \cdot \|\vec{a}\|^2 + 2 \cdot \|\vec{b}\|^2$

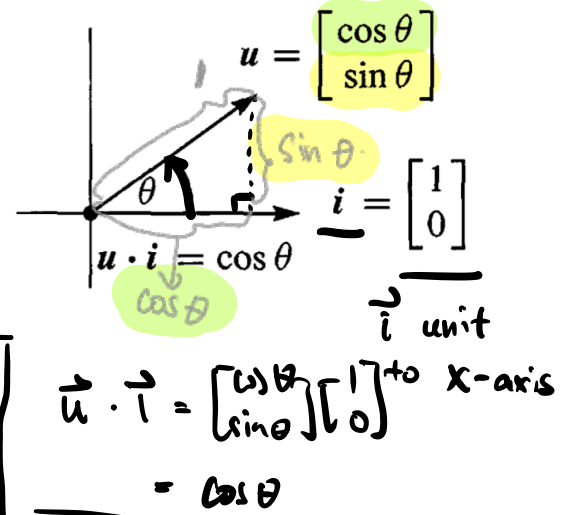
Angle



① Orthogonal $\vec{a} \perp \vec{b} = 0$
 $\Leftrightarrow \|\vec{a} + \vec{b}\|^2 = \|\vec{a}\|^2 + \|\vec{b}\|^2 \Leftrightarrow \vec{a} \cdot \vec{b} = 0$

② $\cos \theta = \frac{\vec{a} \cdot \vec{b}}{\|\vec{a}\| \cdot \|\vec{b}\|} = \frac{(c\vec{a}) \cdot \vec{b}}{\|c\vec{a}\| \cdot \|\vec{b}\|}$
 $= \frac{c(\vec{a} \cdot \vec{b})}{|c| \|\vec{a}\| \cdot \|\vec{b}\|}$
 $= \frac{\vec{a} \cdot \vec{b}}{\|\vec{a}\| \cdot \|\vec{b}\|} \quad (c > 0)$

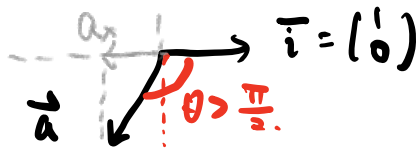
angle between \vec{a} and \vec{b} = ... $c \cdot \vec{a}$ and \vec{b}
 $(c > 0)$



How to decide whether θ is larger than $\frac{\pi}{2}$

$\theta > \frac{\pi}{2} \Leftrightarrow \cos \theta < 0 \Leftrightarrow \vec{a} \cdot \vec{b} < 0$

the x-axis of \vec{a} is negative.



$\vec{a} = \begin{pmatrix} a_x \\ a_y \end{pmatrix} \quad \vec{a} \cdot \vec{i} = \begin{pmatrix} a_x \\ a_y \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} = a_x < 0$

Harder Questions

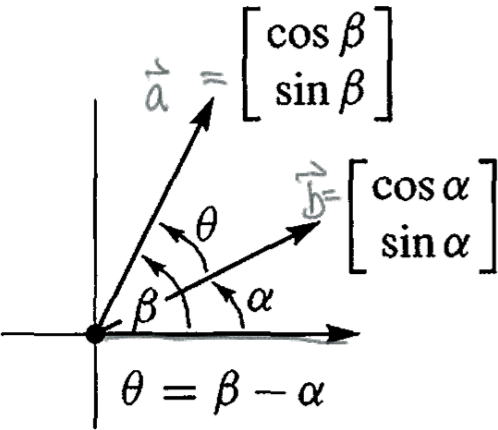
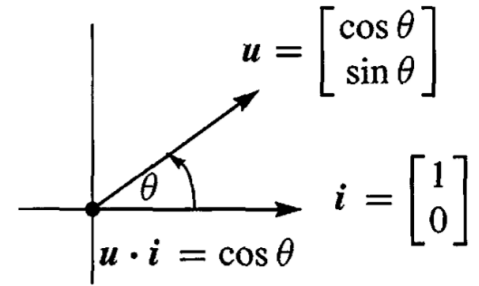
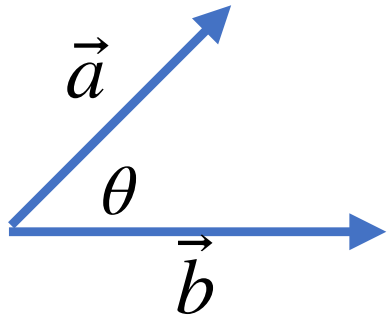
What is the unit vector parallel/orthogonal to (4,3)?

$\vec{x} \rightarrow \frac{\vec{x}}{\|\vec{x}\|} \quad \|\begin{pmatrix} 4 \\ 3 \end{pmatrix}\| = 5 \rightarrow \begin{pmatrix} 4/5 \\ 3/5 \end{pmatrix}$

Harder? orthogonal one.

$\begin{pmatrix} -3/5 \\ 4/5 \end{pmatrix}$ check $\begin{pmatrix} -3/5 \\ 4/5 \end{pmatrix} \cdot \begin{pmatrix} 4 \\ 3 \end{pmatrix} = -3/5 \times 4 + 4/5 \times 3 = -12/5 + 12/5 = 0$
 why? in later of lectures

Angle



calculate $\cos(\beta - \alpha)$

the angle ^{between} $\vec{a} \cdot \vec{b}$ is $\theta = \beta - \alpha$

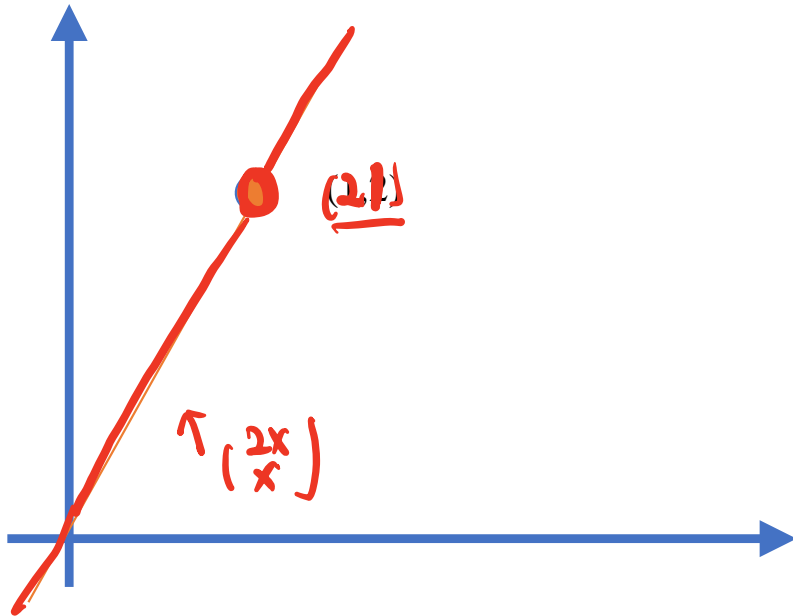
$$\cos(\beta - \alpha) = \frac{\vec{a} \cdot \vec{b}}{\|\vec{a}\| \cdot \|\vec{b}\|} = \frac{\begin{bmatrix} \cos \beta \\ \sin \beta \end{bmatrix} \cdot \begin{bmatrix} \cos \alpha \\ \sin \alpha \end{bmatrix}}{\underbrace{\|\vec{a}\|}_{\text{unit vec}} \cdot \underbrace{\|\vec{b}\|}_{\text{unit vector}}} = \cos \beta \cdot \cos \alpha + \sin \beta \cdot \sin \alpha$$

Motivation: Best fit of linear equation

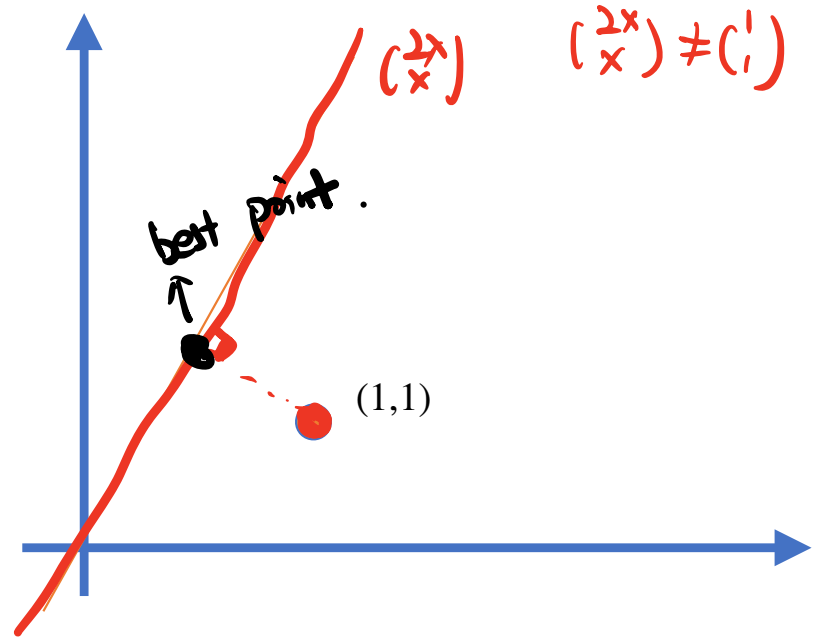
Not Required

overdetermined linear system

$$\begin{aligned} 2x &= 2 \\ x &= 1 \end{aligned} \Rightarrow \begin{matrix} x=1 \\ \underline{\begin{pmatrix} 2x \\ x \end{pmatrix}} = \begin{pmatrix} 2 \\ 1 \end{pmatrix} \end{matrix}$$



$$\begin{aligned} 2x &= 1 \\ x &= 1 \end{aligned}$$



Example

1.2 C Find a vector $x = (c, d)$ that has dot products $x \cdot r = 1$ and $x \cdot s = 0$ with the given vectors $r = (2, -1)$ and $s = (-1, 2)$.

How is this question related to Example 1.1 C, which solved $cv + dw = b = (1, 0)$?

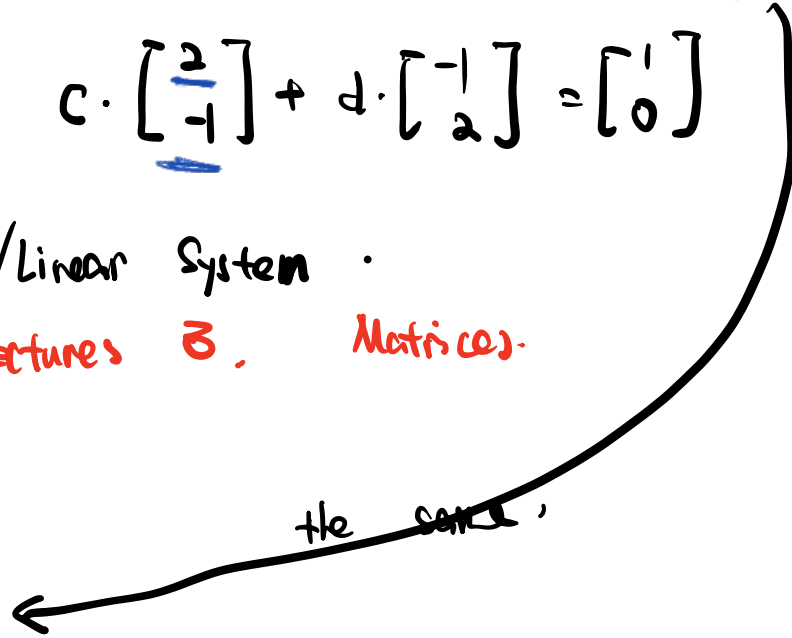
$$\begin{aligned} x \cdot r &= \begin{pmatrix} c \\ d \end{pmatrix} \cdot \begin{pmatrix} 2 \\ -1 \end{pmatrix} = 2c - d = 1 \\ x \cdot s &= \begin{pmatrix} c \\ d \end{pmatrix} \cdot \begin{pmatrix} -1 \\ 2 \end{pmatrix} = -c + 2d = 0 \end{aligned}$$

$$\rightarrow c \cdot \begin{bmatrix} 2 \\ -1 \end{bmatrix} + d \cdot \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

L.C. / Linear System
by lectures 3, Matrices.

1.1 C Find two equations for the unknowns c and d so that the linear combination $cv + dw$ equals the vector b :

$$v = \begin{bmatrix} 2 \\ -1 \end{bmatrix} \quad w = \begin{bmatrix} -1 \\ 2 \end{bmatrix} \quad b = \begin{bmatrix} 1 \\ 0 \end{bmatrix}.$$



Inequalities

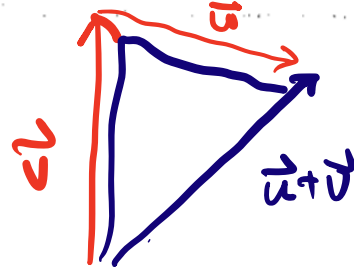
SCHWARZ INEQUALITY

$$|v \cdot w| \leq \|v\| \|w\|$$

$$|\cos \theta| < 1 \Rightarrow \frac{|v \cdot w|}{\|v\| \|w\|} < 1$$

TRIANGLE INEQUALITY

$$\|v + w\| \leq \|v\| + \|w\|$$



$$\|u + v\| \leq \|u\| + \|v\|$$

Example 6 The dot product of $v = (a, b)$ and $w = (b, a)$ is $2ab$. Both lengths are $\sqrt{a^2 + b^2}$. The Schwarz inequality in this case says that $2ab \leq a^2 + b^2$.

Reminder: Linear Combination

$$\vec{w} = c_1 \vec{v}_1 + c_2 \vec{v}_2 + \cdots + c_p \vec{v}_p$$

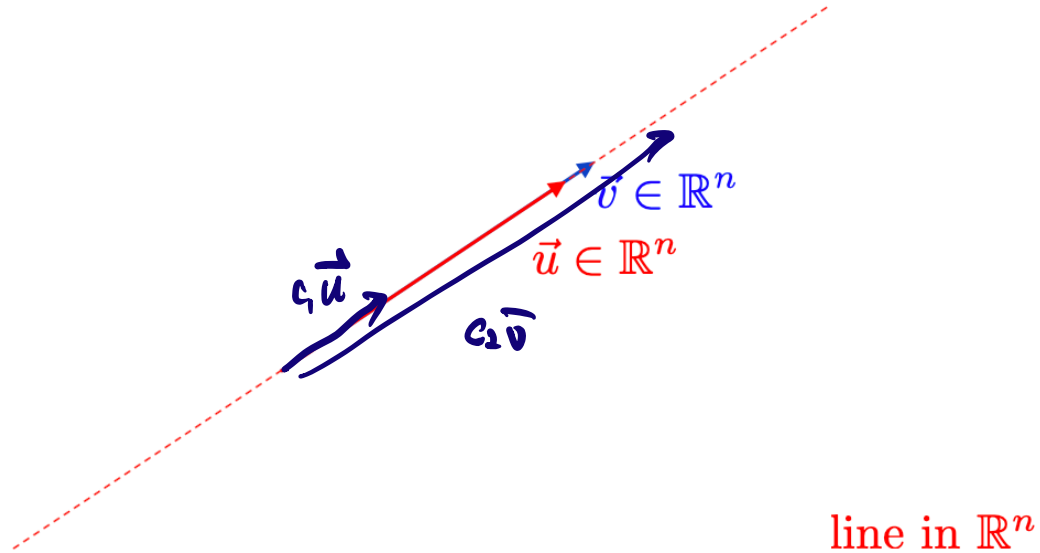
where c_1, c_2, \dots, c_p are scalars, v_1, v_2, \dots, v_p are vectors in \mathbf{R}^n , and w is a vector in \mathbf{R}^n .

Definition

We call w a **linear combination** of the vectors v_1, v_2, \dots, v_p . The scalars c_1, c_2, \dots, c_p are called the **weights** or **coefficients**.

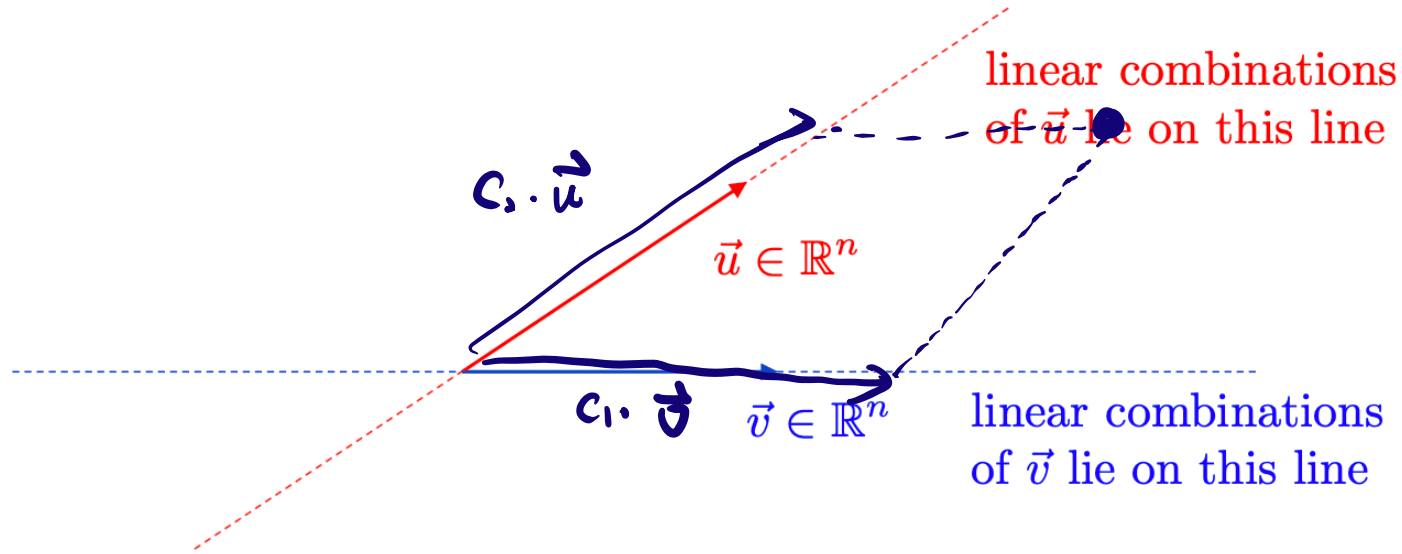
Geometric Interpretation of Linear Combinations

$\vec{u} \parallel \vec{v} \Rightarrow$ L.C. will form a line in \mathbb{R}^n



Geometric Interpretation of Linear Combinations

if $\vec{u} \neq \vec{v}$ L.C. forms the whole \mathbb{R}^2



linear combinations of \vec{u} and \vec{v} lie on a plane in \mathbb{R}^n

Transfer Linear Equation to a Linear Combination Problem

$$\begin{aligned} 2x + y &= 1 \\ x + y &= 1 \end{aligned}$$

$$\Leftrightarrow x \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} + y \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

\Leftrightarrow is $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ be represented by L.C. of vector $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$?

the same

$$\begin{pmatrix} 1 \\ 1 \end{pmatrix} = x \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} + y \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 2x+y \\ x+y \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = x \cdot \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix} + y \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \Rightarrow \begin{cases} 2x+y=1 \\ x+y=1 \\ 0=2x+y \end{cases}$$



Spans

Course notes adapted from *Introduction to Linear Algebra* by Strang (5th ed), N. Hammoud's NYU lecture notes, and *Interactive Linear Algebra* by Margalit and Rabinoff, in addition to our text

Reminder: Linear Combination

$$w = c_1v_1 + c_2v_2 + \cdots + c_pv_p$$

where c_1, c_2, \dots, c_p are scalars, v_1, v_2, \dots, v_p are vectors in \mathbf{R}^n , and w is a vector in \mathbf{R}^n .

Definition

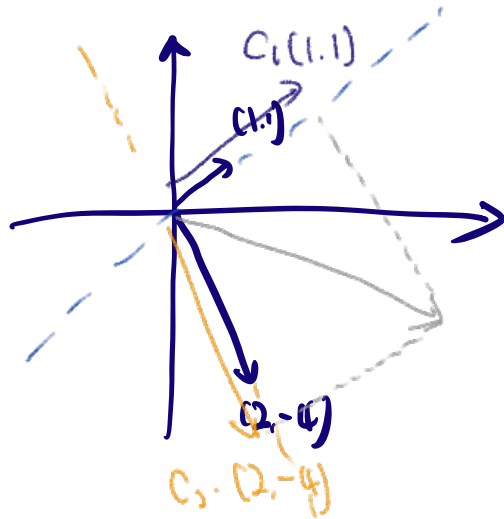
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Span

Let $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ be a set of vectors in \mathbb{R}^n . We define

$$\text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\} = \text{set of all linear combinations of } \vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$$

For example, what is the span of $(2, -4)$ and $(1, 1)$?



① Answer: \mathbb{R}^2 is the span.

Span

Let $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ be a set of vectors in \mathbb{R}^n . We define

$\text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\} = \text{set of all linear combinations of } \vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$

Is $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ in the span of $\begin{bmatrix} 2 \\ 4 \end{bmatrix}$?

Algebra: is there a scalar c

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} = c \cdot \begin{bmatrix} 2 \\ 4 \end{bmatrix} ? \quad \text{Yes, } c = 1/2$$

Is $\begin{bmatrix} 1 \\ -2 \end{bmatrix}$ in the span of $\begin{bmatrix} 2 \\ 4 \end{bmatrix}$?

$$\begin{bmatrix} 1 \\ -2 \end{bmatrix} = c \cdot \begin{bmatrix} 2 \\ 4 \end{bmatrix} ? \quad \text{No} \quad \begin{bmatrix} 1 \\ -2 \end{bmatrix} \text{ is not in span.}$$

Span

Let $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ be a set of vectors in \mathbb{R}^n . We define

$\text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m\} = \text{set of all linear combinations of } \vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$

Is $\begin{bmatrix} 4 \\ -2 \end{bmatrix}$ in the span of $\begin{bmatrix} 2 \\ -4 \end{bmatrix}$ and $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$?

Is there c_1 and c_2 s.t. $\begin{bmatrix} 4 \\ -2 \end{bmatrix} = c_1 \begin{bmatrix} 2 \\ -4 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

Linear System.

For Now Guess!

$c_1 = 1, c_2 = 2.$

in Lecture 4

More Precise Definition

Definition

Let v_1, v_2, \dots, v_p be vectors in \mathbf{R}^n . The **span** of v_1, v_2, \dots, v_p is the collection of all linear combinations of v_1, v_2, \dots, v_p , and is denoted $\text{Span}\{v_1, v_2, \dots, v_p\}$. In symbols:

$$\text{Span}\{v_1, v_2, \dots, v_p\} = \{ x_1 v_1 + x_2 v_2 + \dots + x_p v_p \mid x_1, x_2, \dots, x_p \text{ in } \mathbf{R} \}.$$

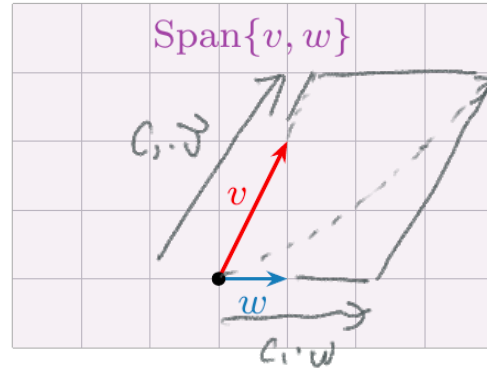
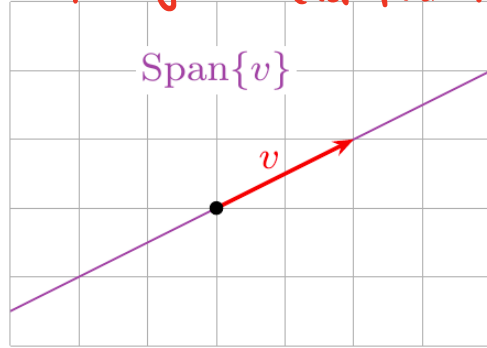
Synonyms: $\text{Span}\{v_1, v_2, \dots, v_p\}$ is the subset **spanned by** or **generated by** v_1, v_2, \dots, v_p .

This is the first of several definitions in this class that you simply **must learn**. I will give you other ways to think about Span, and ways to draw pictures, but *this is the definition*. Having a vague idea what Span means will not help you solve any exam problems!

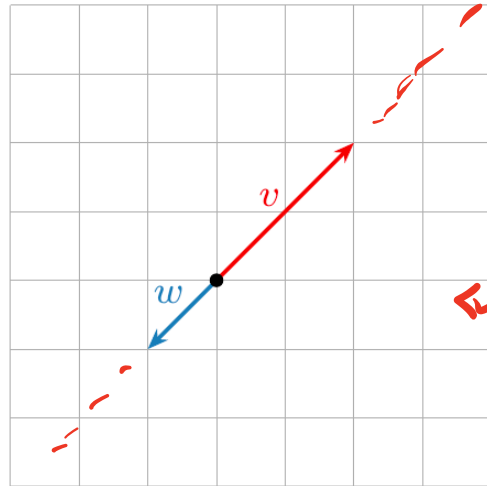
Span in \mathbb{R}^2

Drawing a picture of $\text{Span}\{v_1, v_2, \dots, v_p\}$ is the same as drawing a picture of all linear combinations of v_1, v_2, \dots, v_p .

Span of a single vector is a line.



if \vec{v} and \vec{w} are not parallel then the span is whole \mathbb{R}^2 .

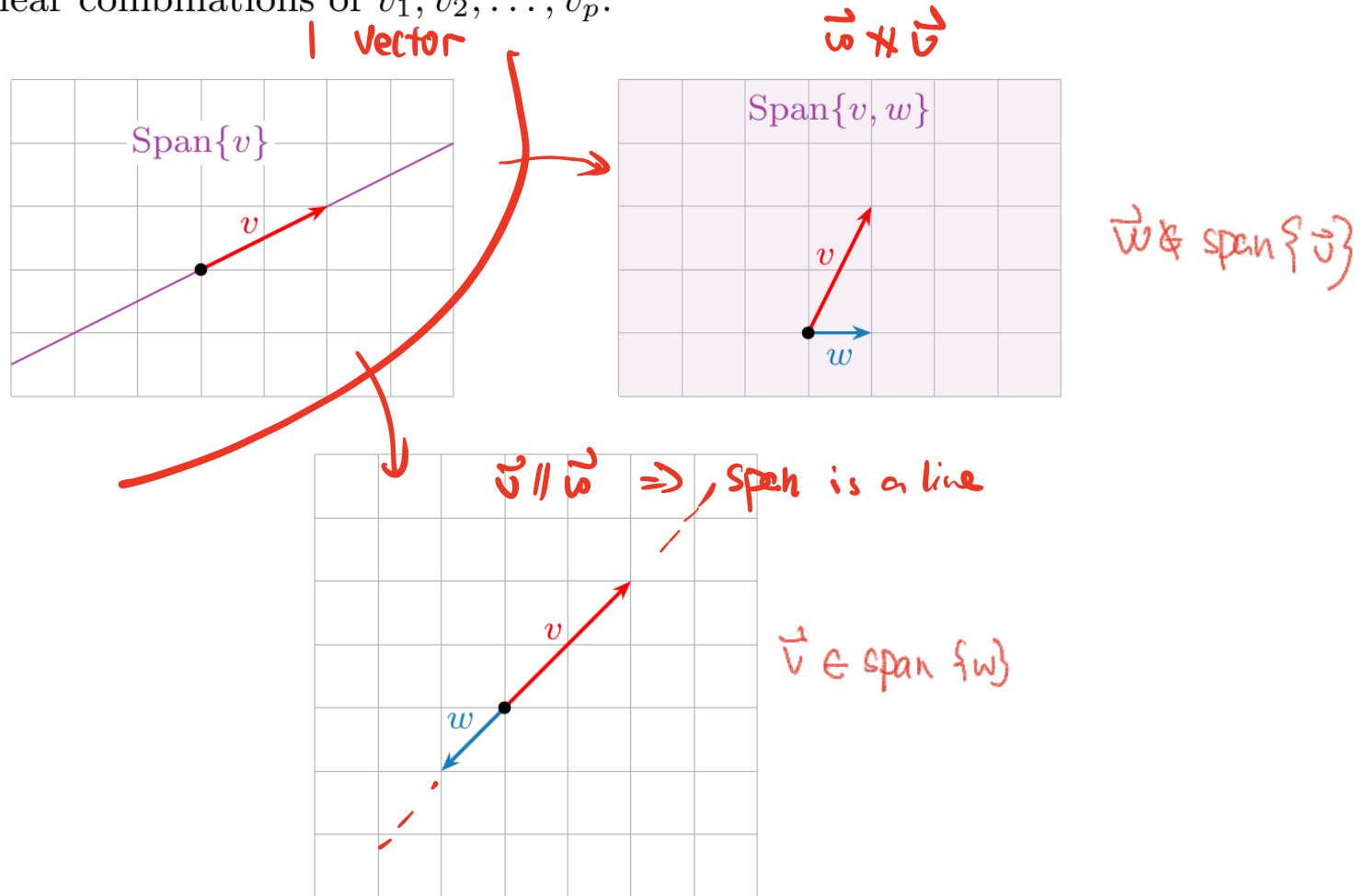


if \vec{v} and \vec{w} are parallel.

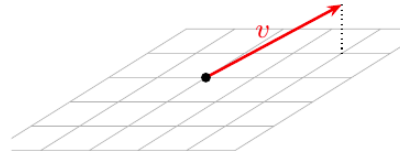
then the span is a line

Span in \mathbb{R}^2

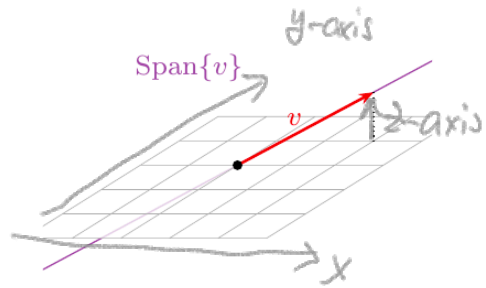
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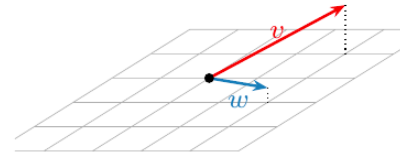
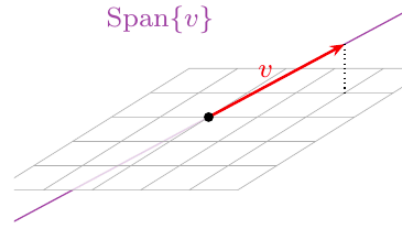
Span in \mathbb{R}^3



Span in \mathbb{R}^3

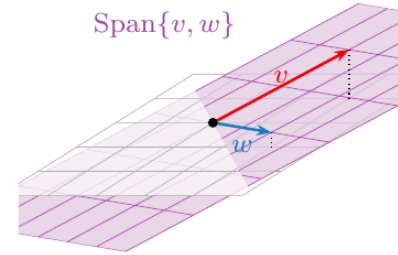
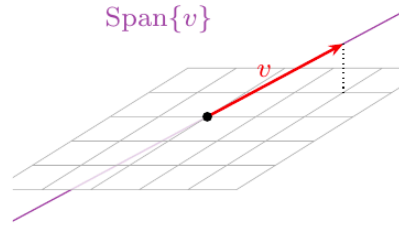


Span in \mathbb{R}^3



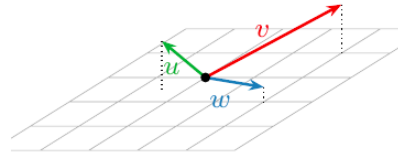
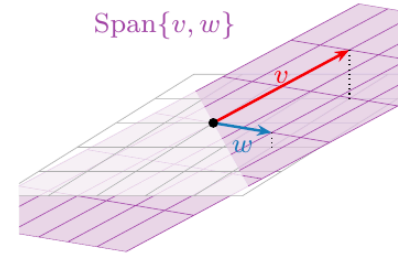
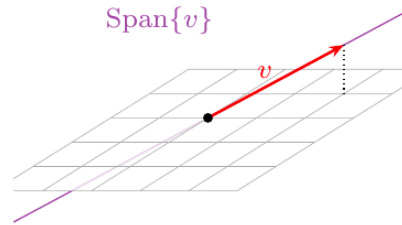
$\mathbb{R}^3 \neq \mathbb{R}^2$

Span in \mathbb{R}^3

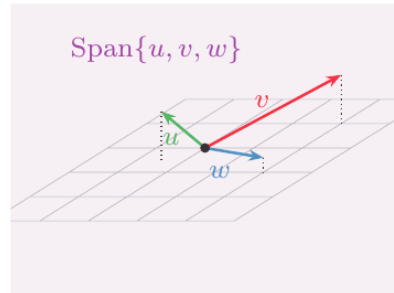
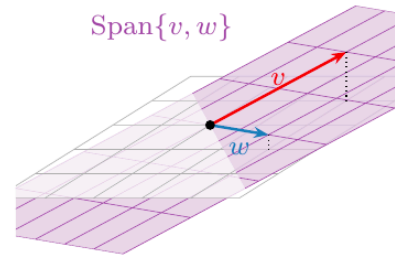
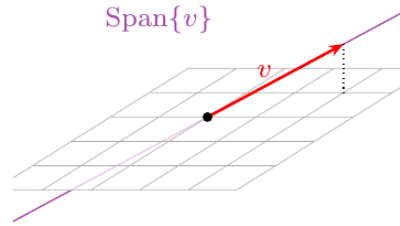


purple plane is the span
↑
isn't \mathbb{R}^3

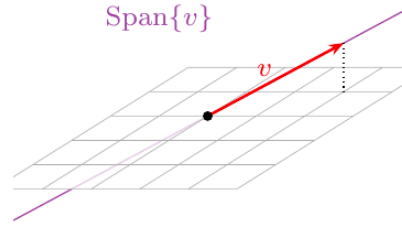
Span in \mathbb{R}^3



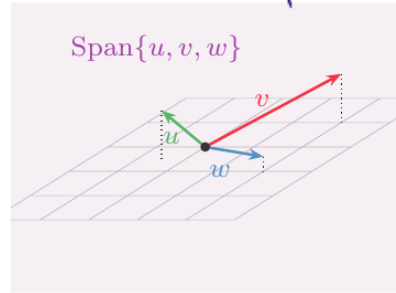
Span in \mathbb{R}^3



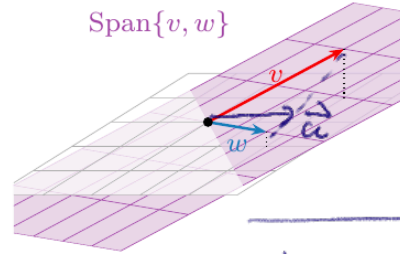
Span in \mathbb{R}^3



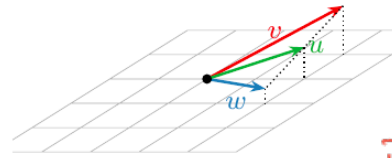
Case 1 \vec{u} is not in the plane



is not in
 \downarrow
 $\vec{u} \notin \text{span}\{v, w\}$
then $\text{span}\{\vec{u}, \vec{v}, \vec{w}\}$ is the \mathbb{R}^3



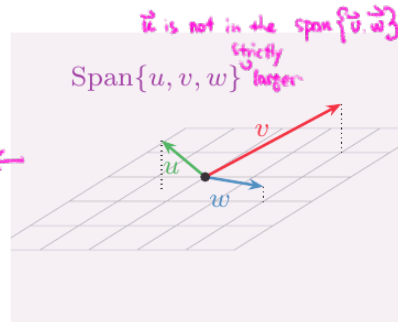
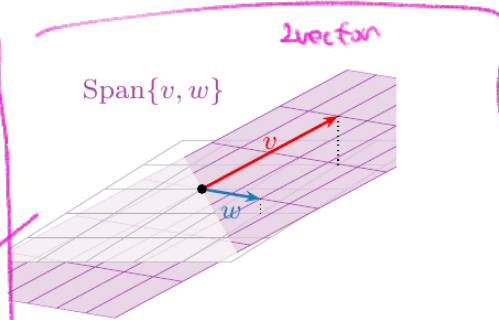
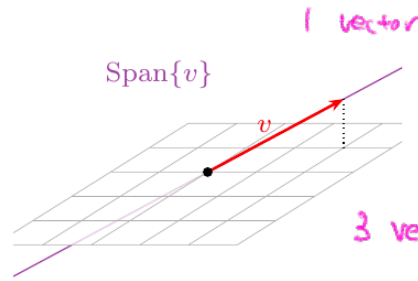
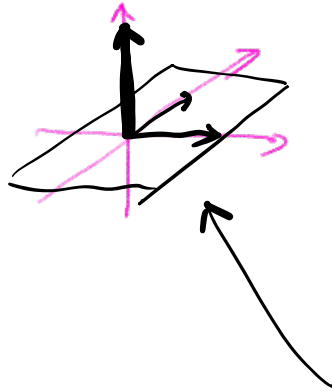
Case 2 \vec{u} lies on plane, the span will not change



lies in
 $\vec{u} \in \text{span}\{v, w\}$

if \vec{u} is in the span $\{v, w\}$
 $\text{span}\{u, v, w\}$ is the same as $\text{span}\{v, w\}$

Span in \mathbb{R}^3



while \mathbb{R}^3 space \leftarrow

if the third vector \vec{v}
is a L.C. of \vec{u}, \vec{w}
 \vec{v} is not helpful
the span is still a plane.

$\forall \vec{x} \in \text{span}\{\vec{u}, \vec{v}, \vec{w}\}$

$$\vec{x} = c_1 \vec{u} + c_2 \vec{w} + c_3 \vec{v}$$

$$= c_1 \vec{u} + c_2 \vec{w} + c_3 (a_1 \vec{u} + a_2 \vec{w}) \text{ if } \vec{x} \in \text{span}\{\vec{u}, \vec{w}\}$$

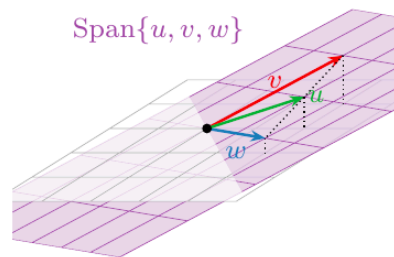
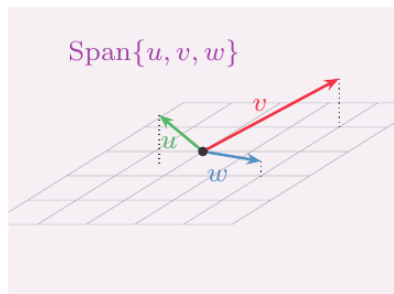
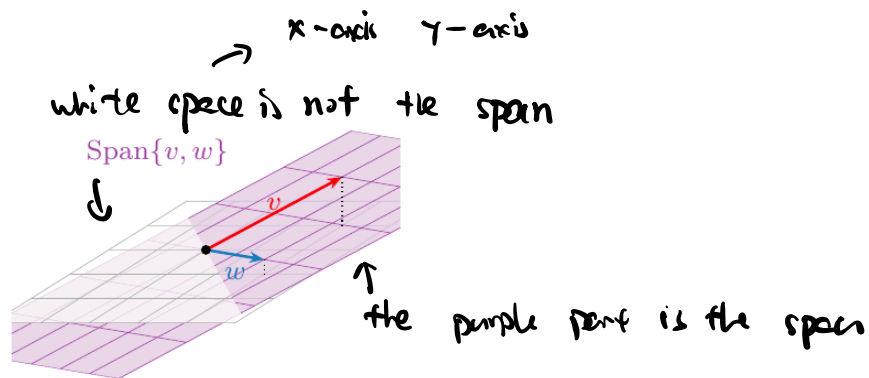
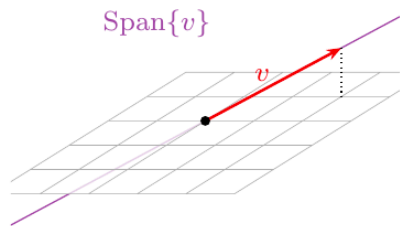
$$= (c_1 + c_3 a_1) \vec{u} + (c_2 + c_3 a_2) \vec{w}$$

Thm. $\vec{v} = a_1 \vec{u} + a_2 \vec{w}$
then $\text{span}\{\vec{v}, \vec{u}, \vec{w}\} = \text{span}\{\vec{u}, \vec{w}\}$

$$\vec{x} = c_1 \vec{u} + c_2 \vec{w} = \vec{0} + \dots = 0 \cdot \vec{v} + c_1 \vec{u} + c_2 \vec{w}$$

$$\Rightarrow \vec{x} \in \text{span}\{\vec{u}, \vec{w}\}$$

Span in \mathbb{R}^3





Questions?