1. Definition. (Null space of a matrix.)

Let A be an $(m \times n)$ -matrix.

- (a) The system of linear equations $\mathcal{LS}(A, \mathbf{0})$ is called the homogeneous system with coefficient matrix A.
- (b) The solution set of the homogeneous system $\mathcal{LS}(A, \mathbf{0})$ is called the null space of A. It is denoted by $\mathcal{N}(A)$.

Remark. First of all, recall that

' $\mathbf{x} = \mathbf{u}$ ' is a solution of $\mathcal{LS}(A, \mathbf{0})$ if and only if $A\mathbf{u} = \mathbf{0}$.

Using as 'selection criterion' the equality ' $A\mathbf{x} = \mathbf{0}$ ', we may present the null space of A as a set constructed using the method of specification:

- Those vectors in \mathbb{R}^n which, upon substitution into the '**x**' in this 'selection criterion' result in an equality, will be 'collected'.
- Those vectors in \mathbb{R}^n which, upon substitution into the 'x' in this 'selection' do not result in an equality, will be 'discarded'.

Hence the null space of A is the set $\{\mathbf{u} \in \mathbb{R}^n : A\mathbf{u} = \mathbf{0}\}.$

Further remark. How to use the various versions of the definitions?

Always remember, whenever $\mathbf{v} \in \mathbb{R}^n$, the statements below mean the same thing:

- (a) $\mathbf{v} \in \mathcal{N}(A)$.
- (b) Av = 0.
- (c) ' $\mathbf{x} = \mathbf{v}$ ' is a solution of the homogeneous system $\mathcal{LS}(A, \mathbf{0})$ with unknown \mathbf{x} .

To determine $\mathcal{N}(A)$ is the same as giving an 'explicit' description of the solution set of the homogeneous system $\mathcal{LS}(A, \mathbf{0})$ through set language, in terms of (hopefully just a few) solutions of the system. That amounts to finding all solutions of $\mathcal{LS}(A, \mathbf{0})$.

2. Example (\star) .

Determine the null space of the matrix

$$A = \begin{bmatrix} 1 & 4 & 0 & -1 & 0 & 7 & -9 \\ 2 & 8 & -1 & 3 & 9 & -13 & 7 \\ 0 & 0 & 2 & -3 & -4 & 12 & -8 \\ -1 & -4 & 2 & 4 & 8 & -31 & 37 \end{bmatrix}$$

explicitly (in terms of concrete vectors in \mathbb{R}^7).

(a) First determine the reduced row-echelon form A' which is row-equivalent to A by applying a sequence of row operations, say, Gaussian elimination, to the augmented matrix representation of $\mathcal{LS}(A, \mathbf{0})$:

$$[A|\mathbf{0}] \longrightarrow \cdots \cdots \longmapsto [A'|\mathbf{0}]$$

We find that

$$A' = \begin{bmatrix} 1 & 4 & 0 & 0 & 2 & 1 & -3 \\ 0 & 0 & 1 & 0 & 1 & -3 & 5 \\ 0 & 0 & 0 & 1 & 2 & -6 & 6 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

(b) $\mathcal{LS}(A', \mathbf{0})$ reads:

$$\begin{cases} x_1 + 4x_2 & + 2x_5 + x_6 - 3x_7 = 0\\ x_3 + x_5 - 3x_6 + 5x_7 = 0\\ x_4 + 2x_5 - 6x_6 + 6x_7 = 0\\ 0 = 0 \end{cases}$$

This amounts to saying that for any $\mathbf{v} \in \mathbb{R}^7$, ' $\mathbf{x} = \mathbf{v}$ ' is a solution of $\mathcal{LS}(A, \mathbf{0})$ if and only if there exist some $c_1, c_2, c_3, c_4 \in \mathbb{R}$ such that $\mathbf{v} = c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + c_3 \mathbf{u}_3 + c_4 \mathbf{u}_4$.

- (c) We now apply the method of specification to present the solution set of $\mathcal{LS}(A, \mathbf{0})$ explicitly in terms of $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}_4$, through the 'selection criterion'
 - (†) ' there exist some $c_1, c_2, c_3, c_4 \in \mathbb{R}$ such that $\mathbf{y} = c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + c_3 \mathbf{u}_3 + c_4 \mathbf{u}_4$ '

in which **y** is the 'variable'.

How does the method work? Remember:

- Those and only those vectors in \mathbb{R}^7 which upon substitution into the symbol \mathbf{y} in (†) turn it into a true statement will be collected.
- The others will be 'discarded'.

So $\mathcal{N}(A)$ is the set

$$\left\{ \mathbf{y} \in \mathbb{R}^7 : \begin{array}{l} \text{there exist some } c_1, c_2, c_3, c_4 \in \mathbb{R} \\ \text{ such that } \mathbf{y} = c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + c_3 \mathbf{u}_3 + c_4 \mathbf{u}_4 \end{array} \right\}$$

(As shorthand we present $\mathcal{N}(A)$ as $\{c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + c_3\mathbf{u}_3 + c_4\mathbf{u}_4 \mid c_1, c_2, c_3, c_4 \in \mathbb{R}\}.$)

(d) Comment on the presentation of the manipulations.

During the manipulation

$$[A|\mathbf{0}] \longrightarrow \cdots \longmapsto [A'|\mathbf{0}]$$

we observe that the last column in every matrix in this sequence stays '**0**'. This is expected: no matter which row-operation is applied on the zero vector, it only convert the zero vector to itself.

Hence we can actually save time (and ink) by omitting the **0**'s throughout, and simply write

 $A \longrightarrow \cdots \longrightarrow A'$

provided we remember we are apply row operations on the coefficient matrices of various homogeneous system.

3. Examples on determining null space explicitly.

(a) Determine the null space of the matrix

$$A = \left[\begin{array}{rrrr} 1 & 2 & 2 \\ 1 & 3 & 3 \\ 2 & 6 & 5 \end{array} \right]$$

Determine the reduced row-echelon form A' which is row-equivalent to A by applying a sequence of row operations to A:

$$A = \begin{bmatrix} 1 & 2 & 2 \\ 1 & 3 & 3 \\ 2 & 6 & 5 \end{bmatrix} \xrightarrow{-1R_1 + R_2} \begin{bmatrix} 1 & 2 & 2 \\ 0 & 1 & 1 \\ 2 & 6 & 5 \end{bmatrix} \xrightarrow{-2R_1 + R_3} \begin{bmatrix} 1 & 2 & 2 \\ 0 & 1 & 1 \\ 0 & 2 & 1 \end{bmatrix} \xrightarrow{-2R_2 + R_3} \begin{bmatrix} 1 & 2 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{bmatrix}$$
$$\xrightarrow{-1R_3} \begin{bmatrix} 1 & 2 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{-2R_2 + R_1} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{-1R_3 + R_2} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = A'$$

The null space $\mathcal{N}(A)$ of the matrix A is the solution set of $\mathcal{LS}(A, \mathbf{0})$, and hence is the solution set of $\mathcal{LS}(A', \mathbf{0})$ as well. Note that $\mathcal{LS}(A', \mathbf{0})$ reads:

$$\begin{cases} x_1 & = 0 \\ x_2 & = 0 \\ x_3 & = 0 \end{cases}$$

The only solution of $\mathcal{LS}(A, \mathbf{0})$ is given by $\mathbf{x} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$. Hence $\mathcal{N}(A)$ is the set $\left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \right\}$.

(b) Determine the null space of the matrix

$$A = \left[\begin{array}{rrrr} 1 & 2 & 2 & 4 \\ 1 & 3 & 3 & 5 \\ 2 & 6 & 5 & 6 \end{array} \right]$$

Determine the reduced row-echelon form A' which is row-equivalent to A by applying a sequence of row operations to A:

$$A = \begin{bmatrix} 1 & 2 & 2 & 4 \\ 1 & 3 & 3 & 5 \\ 2 & 6 & 5 & 6 \end{bmatrix} \xrightarrow{-1R_1 + R_2} \begin{bmatrix} 1 & 2 & 2 & 4 \\ 0 & 1 & 1 & 1 \\ 2 & 6 & 5 & 6 \end{bmatrix} \xrightarrow{-2R_1 + R_3} \begin{bmatrix} 1 & 2 & 2 & 4 \\ 0 & 1 & 1 & 1 \\ 0 & 2 & 1 & -2 \end{bmatrix} \xrightarrow{-2R_2 + R_3} \begin{bmatrix} 1 & 2 & 2 & 4 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & -1 & -4 \end{bmatrix}$$
$$\xrightarrow{-1R_3} \begin{bmatrix} 1 & 2 & 2 & 4 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 4 \end{bmatrix} \xrightarrow{-2R_2 + R_1} \begin{bmatrix} 1 & 0 & 0 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 4 \end{bmatrix} \xrightarrow{-1R_3 + R_2} \begin{bmatrix} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & -3 \\ 0 & 0 & 1 & 4 \end{bmatrix} = A'$$

The null space $\mathcal{N}(A)$ of the matrix A is the solution set of $\mathcal{LS}(A, \mathbf{0})$, and hence is the solution set of $\mathcal{LS}(A', \mathbf{0})$ as well. Note that $\mathcal{LS}(A', \mathbf{0})$ reads:

$$\begin{cases} x_1 & + 2x_4 = 0 \\ x_2 & - 3x_4 = 0 \\ x_3 + 4x_4 = 0 \end{cases}$$

The solutions of $\mathcal{LS}(A, \mathbf{0})$ are given by $\mathbf{x} = t\mathbf{u}$, where t is an arbitrary number, in which $\mathbf{u} = \begin{bmatrix} -2 \\ 3 \\ -4 \\ 1 \end{bmatrix}$.

Hence $\mathcal{N}(A)$ is the set $\{t\mathbf{u} \mid t \in \mathbb{R}\}.$

(c) Determine the null space of the matrix

$$A = \left[\begin{array}{rrrr} 1 & 2 & 0 & 1 & 7 \\ 1 & 1 & 1 & -1 & 3 \\ 3 & 1 & 5 & -7 & 1 \end{array} \right]$$

Determine the reduced row-echelon form A' which is row-equivalent to A by applying a sequence of row operations to A:

$$A = \begin{bmatrix} 1 & 2 & 0 & 1 & 7 \\ 1 & 1 & 1 & -1 & 3 \\ 3 & 1 & 5 & -7 & 1 \end{bmatrix} \xrightarrow{-1R_1 + R_2} \begin{bmatrix} 1 & 2 & 0 & 1 & 7 \\ 0 & -1 & 1 & -2 & -4 \\ 3 & 1 & 5 & -7 & 1 \end{bmatrix} \xrightarrow{-3R_1 + R_3} \begin{bmatrix} 1 & 2 & 0 & 1 & 7 \\ 0 & -1 & 1 & -2 & -4 \\ 0 & -5 & 5 & -10 & -20 \end{bmatrix}$$

$$\xrightarrow{-1R_2} \begin{bmatrix} 1 & 2 & 0 & 1 & 7 \\ 0 & 1 & -1 & 2 & 4 \\ 0 & -5 & 5 & -10 & -20 \end{bmatrix} \xrightarrow{5R_2 + R_3} \begin{bmatrix} 1 & 2 & 0 & 1 & 7 \\ 0 & 1 & -1 & 2 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \xrightarrow{-2R_6 + R_1} \begin{bmatrix} 1 & 0 & 2 & -3 & -1 \\ 0 & 1 & -1 & 2 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} = A'$$

The null space $\mathcal{N}(A)$ of the matrix A is the solution set of $\mathcal{LS}(A, \mathbf{0})$, and hence is the solution set of $\mathcal{LS}(A', \mathbf{0})$ as well. Note that $\mathcal{LS}(A', \mathbf{0})$ reads:

$$\begin{pmatrix}
x_1 & + 2x_3 & - 3x_4 & - x_5 &= 0 \\
x_2 & - x_3 & + 2x_4 & + 4x_5 &= 0 \\
0 & 0 &= 0
\end{pmatrix}$$

The solutions of $\mathcal{LS}(A, \mathbf{0})$ are given by $\mathbf{x} = c_1 \mathbf{u}_1 + c \mathbf{u}_2 + c_3 \mathbf{u}_3$, where c_1, c_2, c_3 are arbitrary numbers, in which

$$\mathbf{u}_1 = \begin{bmatrix} -2\\1\\1\\0\\0 \end{bmatrix}, \, \mathbf{u}_2 = \begin{bmatrix} -3\\-2\\0\\1\\0 \end{bmatrix}, \, \mathbf{u}_3 = \begin{bmatrix} 1\\-4\\0\\0\\1 \end{bmatrix}.$$

Hence $\mathcal{N}(A)$ is the set $\{c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + c_3\mathbf{u}_3 \mid c_1, c_2, c_3 \in \mathbb{R}\}.$

4. Further consideration on Example (\star) .

Let

$$A = \begin{bmatrix} 1 & 4 & 0 & -1 & 0 & 7 & -9 \\ 2 & 8 & -1 & 3 & 9 & -13 & 7 \\ 0 & 0 & 2 & -3 & -4 & 12 & -8 \\ -1 & -4 & 2 & 4 & 8 & -31 & 37 \end{bmatrix}$$

Recall that $\mathcal{N}(A)$ is the set $\{c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + c_3\mathbf{u}_3 + c_4\mathbf{u}_4 \mid c_1, c_2, c_3, c_4 \in \mathbb{R}\}$, in which $\mathbf{u}_1 = c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + c_3 \mathbf{u}_3 + c_4 \mathbf{u}_4 \mid c_1, c_2, c_3, c_4 \in \mathbb{R}\}$

$$\begin{bmatrix} -4\\1\\0\\0\\0\\0\\0 \end{bmatrix}, \ \mathbf{u}_2 = \begin{bmatrix} -2\\0\\-1\\-2\\1\\0\\0 \end{bmatrix}$$

$$\mathbf{u}_{3} = \begin{bmatrix} -1\\ 0\\ 3\\ 6\\ 0\\ 1\\ 0 \end{bmatrix}, \ \mathbf{u}_{4} = \begin{bmatrix} 3\\ 0\\ -5\\ -6\\ 0\\ 0\\ 1 \end{bmatrix}.$$

(a) Further question.

What is so special about $\mathcal{N}(A)$, regarding its 'algebraic structure'?

Answer to further question.

The statements below hold:

(1)
$$\mathbf{0} \in \mathcal{N}(A).$$

(2) For any $\mathbf{v}, \mathbf{w} \in \mathbb{R}^7$, if $\mathbf{u}, \mathbf{v} \in \mathcal{N}(A)$ then $\mathbf{v} + \mathbf{w} \in \mathcal{N}(A)$.

- (3) For any $\mathbf{v} \in \mathbb{R}^7$, for any $\alpha \in \mathbb{R}$, if $\mathbf{v} \in \mathcal{N}(A)$ then $\alpha \mathbf{v} \in \mathcal{N}(A)$.
- (4) For any $\mathbf{v}, \mathbf{w} \in \mathbb{R}^7$, for any $\alpha, \beta \in \mathbb{R}$, if $\mathbf{v}, \mathbf{w} \in \mathcal{N}(A)$ then $\alpha \mathbf{v} + \beta \mathbf{w} \in \mathcal{N}(A)$.
- (b) Justification of (1), (2), (3) in answer to further question.

To apply what we see about $\mathcal{N}(A)$ in concrete terms?

- (1) Note that $\mathbf{0} = 0 \cdot \mathbf{u}_1 + 0 \cdot \mathbf{u}_2 + 0 \cdot \mathbf{u}_3 + 0 \cdot \mathbf{u}_4$, and $0 \in \mathbb{R}$. Then $\mathbf{0} \in \mathcal{N}(A)$.
- (2) Pick any $\mathbf{v}, \mathbf{w} \in \mathbb{R}^7$. Suppose $\mathbf{v}, \mathbf{w} \in \mathcal{N}(A)$. Then there exist some $c_1, c_2, c_3, c_4, d_1, d_2, d_3, d_4 \in \mathbb{R}$ such that $\mathbf{v} = c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + c_3\mathbf{u}_3 + c_4\mathbf{u}_4$ and $\mathbf{w} = d_1\mathbf{u}_1 + d_2\mathbf{u}_2 + d_3\mathbf{u}_3 + d_4\mathbf{u}_4$. Then $\mathbf{v} + \mathbf{w} = \cdots = (c_1 + d_1)\mathbf{u}_1 + (c_2 + d_2)\mathbf{u}_2 + (c_3 + d_3)\mathbf{u}_3 + (c_4 + d_4)\mathbf{u}_4$, and $c_1 + d_1, c_2 + d_2, c_3 + d_3, c_4 + d_4 \in \mathbb{R}$. Therefore $\mathbf{v} + \mathbf{w} \in \mathcal{N}(A)$.
- (3) Pick any $\mathbf{v} \in \mathbb{R}^7$. Pick any $\alpha \in \mathbb{R}$. Suppose $\mathbf{v} \in \mathcal{N}(A)$. Then there exists some $c_1, c_2, c_3, c_4 \in \mathbb{R}$ such that $\mathbf{v} = c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + c_3\mathbf{u}_3 + c_4\mathbf{u}_4$. Then $\alpha \mathbf{v} = \cdots = (\alpha c_1)\mathbf{u}_1 + (\alpha c_2)\mathbf{u}_2 + (\alpha c_3)\mathbf{u}_3 + (\alpha c_4)\mathbf{u}_4$, and $\alpha c_1, \alpha c_2, \alpha c_3, \alpha c_4 \in \mathbb{R}$. Therefore $\alpha \mathbf{v} \in \mathcal{N}(A)$.

(c) Another justification of (1), (2), (3) in answer to further question.

To apply the definition of null space? (This is a better method.)

- (1) Note that $A\mathbf{0} = \mathbf{0}$. Then $\mathbf{0} \in \mathcal{N}(A)$.
- (2) Pick any $\mathbf{v}, \mathbf{w} \in \mathbb{R}^7$. Suppose $\mathbf{v}, \mathbf{w} \in \mathcal{N}(A)$. Then $A\mathbf{v} = \mathbf{0}$ and $A\mathbf{w} = \mathbf{0}$. Therefore $A(\mathbf{v} + \mathbf{w}) = A\mathbf{v} + A\mathbf{w} = \mathbf{0} + \mathbf{0} = \mathbf{0}$. Hence $\mathbf{v} + \mathbf{w} \in \mathcal{N}(A)$.
- (3) Pick any $\mathbf{v} \in \mathbb{R}^7$. Pick any $\alpha \in \mathbb{R}$. Suppose $\mathbf{v} \in \mathcal{N}(A)$. Then $A\mathbf{v} = \mathbf{0}$. Therefore $A(\alpha \mathbf{v}) = \alpha A \mathbf{v} = \alpha \cdot \mathbf{0} = \mathbf{0}$. Hence $\alpha \mathbf{v} \in \mathcal{N}(A)$.

Remark. This 'second justification' of (1), (2), (3) is superior to the 'first', in the sense that almost nothing about explicit features of A, apart from the fact that it has 7 columns, is involved in the mathematical argument. We may wonder the mathematical reasoning in this 'second justification' may work when A is replaced by a general matrix. It turns out to be the case.

5. Theorem (1). (Null space of a matrix as a 'subspace'.)

Let A be an $(m \times n)$ -matrix. The statement below hold:

- (1) $\mathbf{0} \in \mathcal{N}(A)$.
- (2) For any $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$, if $\mathbf{u}, \mathbf{v} \in \mathcal{N}(A)$ then $\mathbf{u} + \mathbf{v} \in \mathcal{N}(A)$.
- (3) For any $\mathbf{u} \in \mathbb{R}^n$, for any $\alpha \in \mathbb{R}$, if $\mathbf{u} \in \mathcal{N}(A)$ then $\alpha \mathbf{u} \in \mathcal{N}(A)$.
- (4) For any $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$, for any $\alpha, \beta \in \mathbb{R}$, if $\mathbf{u}, \mathbf{v} \in \mathcal{N}(A)$ then $\alpha \mathbf{u} + \beta \mathbf{v} \in \mathcal{N}(A)$.

Proof. Exercise. (Extract what we did in the study of Example (\star) .)

Remark. We can further deduce that

For any $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_k \in \mathbb{R}^n$, for any $\alpha_1, \alpha_2, \cdots, \alpha_k \in \mathbb{R}$, if $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_k \in \mathcal{N}(A)$ then $\alpha \mathbf{u}_1 + \alpha \mathbf{u}_2 + \cdots + \alpha \mathbf{u}_k \in \mathcal{N}(A)$.

In plain words (and in terms of the notion of *linear combinations*, to be introduced later), this amounts to saying:

Every linear combination of vectors in $\mathcal{N}(A)$ is a vector in $\mathcal{N}(A)$.

6. Reformulation of Theorem (1) in terms of homogeneous systems.

Let A be an $(m \times n)$ -matrix. The statement below hold:

- (1) ' $\mathbf{x} = \mathbf{0}$ ' is a solution of $\mathcal{LS}(A, \mathbf{0})$.
- (2) Let $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Suppose ' $\mathbf{x} = \mathbf{u}$ ', ' $\mathbf{x} = \mathbf{v}$ ' are solutions of $\mathcal{LS}(A, \mathbf{0})$. Then ' $\mathbf{x} = \mathbf{u} + \mathbf{v}$ ' is a solution of $\mathcal{LS}(A, \mathbf{0})$.
- (3) Let $\mathbf{u} \in \mathbb{R}^n$. Let $\alpha \in \mathbb{R}$. Suppose ' $\mathbf{x} = \mathbf{u}$ ' is a solution of $\mathcal{LS}(A, \mathbf{0})$. Then ' $\mathbf{x} = \alpha \mathbf{u}$ ' is a solution of $\mathcal{LS}(A, \mathbf{0})$.
- (4) Let $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$. Let $\alpha, \beta \in \mathbb{R}$. Suppose ' $\mathbf{x} = \mathbf{u}$ ', ' $\mathbf{x} = \mathbf{v}$ ' are solutions of $\mathcal{LS}(A, \mathbf{0})$. Then ' $\mathbf{x} = \alpha \mathbf{u} + \beta \mathbf{v}$ ' is a solution of $\mathcal{LS}(A, \mathbf{0})$.