1. Recall Theorem (B) from the handout *Linear Combinations*:

Let $\mathbf{t}_1, \mathbf{t}_2, \cdots, \mathbf{t}_n$ be vectors in \mathbb{R}^m .

Every linear combination of (finitely many) linear combinations of $\mathbf{t}_1, \mathbf{t}_2, \dots, \mathbf{t}_n$ is a linear combination of $\mathbf{t}_1, \mathbf{t}_2, \dots, \mathbf{t}_n$.

Also recall the definition for the notion of span:

Let $\mathbf{z}_1, \mathbf{z}_2, \cdots, \mathbf{z}_n$ be ('finitely many') vectors in \mathbb{R}^m .

The span of (the set of vectors) $\mathbf{z}_1, \mathbf{z}_2, \cdots, \mathbf{z}_n$ is defined to be the set

 $\{\mathbf{y} \in \mathbb{R}^m : \mathbf{y} \text{ is a linear combination of } \mathbf{z}_1, \mathbf{z}_2, \cdots, \mathbf{z}_n \}$

We denote this set by Span $(\{\mathbf{z}_1, \mathbf{z}_2, \cdots, \mathbf{z}_n\})$.

2. In this handout we need to handle 'equality questions' on sets. We introduce the definition for the notion of set equality (or recall it from the handout The use of set notations in linear algebra):

Let K, L be sets (of vectors in \mathbb{R}^n).

We say that K, L are equal to each other, and write K = L if and only if both of $(\dagger), (\ddagger)$ are true:

- (†) For any \mathbf{u} , if $\mathbf{u} \in K$ then $\mathbf{u} \in L$.
- (\ddagger) For any \mathbf{v} , if $\mathbf{v} \in L$ then $\mathbf{v} \in K$.

3. **Theorem** (1).

Let $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n, \mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ be vectors in \mathbb{R}^m .

Suppose each of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ is a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$.

Further suppose each of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$ is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$.

Then Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\}) = \text{Span } (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\}).$

Remark.

The equality 'Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\}) = \text{Span} (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\})$ ' is a set equality. What such an equality means is that the statements (\dagger) , (\ddagger) below hold simultaneously:

- (†) For any $\mathbf{y} \in \mathbb{R}^m$, if $\mathbf{y} \in \mathsf{Span}\ (\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\})$ then $\mathbf{y} \in \mathsf{Span}\ (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\})$.
- (‡) For any $\mathbf{y} \in \mathbb{R}^m$, if $\mathbf{y} \in \mathsf{Span} (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\})$ then $\mathbf{y} \in \mathsf{Span} (\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\})$.

4. Proof of Theorem (1).

Let $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n, \mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ be vectors in \mathbb{R}^m .

Suppose each of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ is a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$.

Further suppose each of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$ is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$.

We deduce the statement (†):

- (†) 'For any $\mathbf{y} \in \mathbb{R}^m$, if $\mathbf{y} \in \mathsf{Span} (\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\})$ then $\mathbf{y} \in \mathsf{Span} (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\})$.'
 - Pick any $\mathbf{y} \in \mathbb{R}^m$. Suppose $\mathbf{y} \in \mathsf{Span} (\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\})$. [Reminder: We want to see why **y** is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$.] By definition, \mathbf{y} is a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$. Each of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$ is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$.

Then, by Theorem (B), \mathbf{y} is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$.

Therefore $\mathbf{y} \in \mathsf{Span} (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\})$.

Modifying the above argument for (\dagger) , we also deduce the statement (\ddagger) :

 (\ddagger) 'For any $\mathbf{y} \in \mathbb{R}^m$, if $\mathbf{y} \in \mathsf{Span} (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\})$ then $\mathbf{y} \in \mathsf{Span} (\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\})$.' It follows that Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\}) = \text{Span } (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\}).$

5. The converse of Theorem (1) is an immediate consequence of Lemma (2).

Lemma (2).

Suppose $\mathbf{z}_1, \mathbf{z}_2, \cdots, \mathbf{z}_n$ are vectors in \mathbb{R}^m .

Then each of $\mathbf{z}_1, \mathbf{z}_2, \cdots, \mathbf{z}_n$ belongs to Span $(\{\mathbf{z}_1, \mathbf{z}_2, \cdots, \mathbf{z}_n\})$.

Theorem (3). (Converse of Theorem (1).)

Let $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n, \mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ be vectors in \mathbb{R}^m .

Suppose Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\}) = \text{Span } (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\}).$

Then each of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ is a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$.

Also each of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$ is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$.

6. We may combine Theorem (1) and Theorem (3) to obtain Theorem (K):

Theorem (K).

Let $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n, \mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ be vectors in \mathbb{R}^m . The statements below are logically equivalent:

- (a) Each of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ is a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n$, and each of $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n$ is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$.
- (b) Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\}) = \mathsf{Span} (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\})$.

7. Corollary to Theorem (K).

Let $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n, \mathbf{t}_1, \mathbf{t}_2, \dots, \mathbf{t}_p$ be vectors in \mathbb{R}^m . The statements below are logically equivalent:

- (a) Each of $\mathbf{t}_1, \mathbf{t}_2, \cdots, \mathbf{t}_p$ is a linear combination of $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n$.
- (b) Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n, \mathbf{t}_1, \mathbf{t}_2, \cdots, \mathbf{t}_p\}) = \text{Span } (\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\}).$

8. Illustrations of Theorem (K).

(a) Span
$$\left(\left\{ \begin{bmatrix} 1\\3\\5 \end{bmatrix}, \begin{bmatrix} 2\\4\\6 \end{bmatrix}, \begin{bmatrix} 3\\7\\11 \end{bmatrix}, \begin{bmatrix} 2\\6\\10 \end{bmatrix}, \begin{bmatrix} 1\\1\\1 \end{bmatrix} \right\} \right) = \text{Span} \left(\left\{ \begin{bmatrix} 1\\3\\5 \end{bmatrix}, \begin{bmatrix} 2\\4\\6 \end{bmatrix} \right\} \right).$$

Reason: Each of $\begin{bmatrix} 3 \\ 7 \\ 11 \end{bmatrix}$, $\begin{bmatrix} 2 \\ 6 \\ 10 \end{bmatrix}$, $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ is a linear combination of $\begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix}$, $\begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}$.

Below is the detail:

$$\begin{bmatrix} 3 \\ 7 \\ 11 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix} + \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}, \qquad \begin{bmatrix} 2 \\ 6 \\ 10 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix}, \qquad \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix} - \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix}.$$

(b) Span
$$\left\{ \begin{bmatrix} 1\\3\\5 \end{bmatrix}, \begin{bmatrix} 2\\4\\6 \end{bmatrix} \right\} =$$
Span $\left\{ \begin{bmatrix} 3\\7\\11 \end{bmatrix}, \begin{bmatrix} 1\\1\\1 \end{bmatrix} \right\}$.

Reason: Each of
$$\begin{bmatrix} 3 \\ 7 \\ 11 \end{bmatrix}$$
, $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ is a linear combination of $\begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix}$, $\begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}$.

Below is the detail:

$$\begin{bmatrix} 3 \\ 7 \\ 11 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix} + \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}, \qquad \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix} - \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix}.$$

Moreover, each of $\begin{bmatrix} 3 & 1 \\ 7 & 1 \end{bmatrix}$ is a linear combination of is a linear combination of

$$\begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix}$$
, $\begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}$. Below is the detail:

$$\begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 3 \\ 7 \\ 11 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \qquad \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 3 \\ 7 \\ 11 \end{bmatrix} + \frac{1}{2} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}.$$

9. **Lemma (4).**

Let H be an $(m \times n)$ -matrix, and G be an $(m \times k)$ -matrix. Suppose A is a $(m \times m)$ -square matrix, and C(H) = C(G). Then C(AH) = C(AG).

10. Proof of Lemma (4).

Let H be an $(m \times n)$ -matrix, and G be an $(m \times k)$ -matrix.

Suppose A is a $(m \times m)$ -square matrix, and $\mathcal{C}(H) = \mathcal{C}(G)$.

[We are going to verify the set equality C(AH) = C(AG). This amount to deducing (with the assumption stated earlier) that both (\dagger) , (\ddagger) are true:

- (†) For any $\mathbf{y} \in \mathbb{R}^m$, if $\mathbf{y} \in \mathcal{C}(AG)$ then $\mathbf{y} \in \mathcal{C}(AH)$.
- (‡) For any $\mathbf{y} \in \mathbb{R}^m$, if $\mathbf{y} \in \mathcal{C}(AH)$ then $\mathbf{y} \in \mathcal{C}(AG)$.

We will the arguments in two separate passages, one for each of (\dagger) , (\ddagger) .

• [Here we verify (†).]

Suppose $\mathbf{y} \in \mathcal{C}(AH)$. Then, by the definition of $\mathcal{C}(AH)$, there exist some $\mathbf{x} \in \mathbb{R}^n$ such that $\mathbf{y} = AH\mathbf{x}$.

[Reminder: We want to deduce $\mathbf{y} \in \mathcal{C}(AG)$. So we ask whether we can conceive some appropriate $\mathbf{w} \in \mathbb{R}^k$ which satisfies $\mathbf{y} = (AG)\mathbf{w}$.

How to conceive such a \mathbf{w} ? Compare the equality ' $\mathbf{y} = AH\mathbf{x}$ ' which we have already known to be true, with the desired equality ' $\mathbf{y} = AG\mathbf{w}$ ', which we hope to be true.

This suggests we ask if there is indeed some $\mathbf{w} \in \mathbb{R}^k$ which satisfies $H\mathbf{x} = G\mathbf{w}$. It turns out that the answer is yes.]

By the definition of C(H), $H\mathbf{x} \in C(H)$.

Then by assumption $H\mathbf{x} \in \mathcal{C}(G)$.

Then, by the definition of C(G), there exists some $\mathbf{w} \in \mathbb{R}^k$ such that $H\mathbf{x} = G\mathbf{w}$.

Now $\mathbf{y} = AH\mathbf{x} = AG\mathbf{w}$.

Then, by the definition of C(AG), we have $\mathbf{y} \in C(AG)$.

• By modifying the above argument (through changing the symbols appropriately), we also deduce that for any $\mathbf{y} \in \mathbb{R}^m$, if $\mathbf{y} \in \mathcal{C}(AG)$ then $\mathbf{y} \in \mathcal{C}(AH)$.

11. Lemma (5). (A 'partial converse' of Lemma (5).)

Let H be an $(m \times n)$ -matrix, and G be an $(m \times k)$ -matrix.

Suppose A is a non-singular $(m \times m)$ -square matrix, and C(AH) = C(AG).

Then C(H) = C(G).

12. Proof of Lemma (5).

[We are going to make a clever application of Lemma (4) so that we don't have to prove a set equality with direct reference to the definition of set equalities.]

Let H be an $(m \times n)$ -matrix, and G be an $(m \times k)$ -matrix.

Suppose A is a non-singular $(m \times m)$ -square matrix, and $\mathcal{C}(AH) = \mathcal{C}(AG)$.

By assumption, A has a matrix inverse, namely the $(m \times m)$ -square matrix A^{-1} .

We have $H = A^{-1}(AH)$.

Then $C(H) = C(A^{-1}(AH))$

We also have $G = A^{-1}(AG)$.

Then $\mathcal{C}(G) = \mathcal{C}(A^{-1}(AG))$.

By assumption, C(AH) = C(AG). Then, by Lemma (4), we have $C(A^{-1}(AH)) = C(A^{-1}(AH))$.

Therefore $\mathcal{C}(H) = \mathcal{C}(A^{-1}(AH)) = \mathcal{C}(A^{-1}(AG)) = \mathcal{C}(G)$.

13. We combine Lemma (4) and Lemma (5) to obtain Theorem (L) below:

Theorem (L).

Let H be an $(m \times n)$ -matrix, and G be an $(m \times k)$ -matrix.

Suppose A is a non-singular $(m \times m)$ -square matrix.

Then the statements below are logically equivalent:

- (a) $\mathcal{C}(H) = \mathcal{C}(G)$.
- (b) C(AH) = C(AG).

Remark.

In plain words, this result is saying that

the equality between column spaces of matrices (though not necessarily the individual matrices themselves) are preserved upon multiplication of the same non-singular square matrix from the left to the matrices.

When we think in terms of row operations, this result is saying that

the equality between column spaces of matrices (though not necessarily the individual matrices themselves) are preserved upon the application of the same sequence of row operations to the matrices.

14. Under the 'dictionary' between the notion of *column space* and *span*, Lemma (4), Lemma (5) and Theorem (L) respectively translate into Lemma (4'), Lemma (5') and Theorem (L') below.

Lemma (4').

Let $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n, \mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ be vectors in \mathbb{R}^m .

Suppose A is a $(m \times m)$ -square matrix, and

 $\mathsf{Span}\ (\{\mathbf{u}_1,\mathbf{u}_2,\cdots,\mathbf{u}_n\}) = \mathsf{Span}\ (\{\mathbf{v}_1,\mathbf{v}_2,\cdots,\mathbf{v}_k\}).$

Then Span $(\{A\mathbf{u}_1, A\mathbf{u}_2, \cdots, A\mathbf{u}_n\}) = \text{Span } (\{A\mathbf{v}_1, A\mathbf{v}_2, \cdots, A\mathbf{v}_k\}).$

Lemma (5'). (A 'partial converse' of Lemma (4').)

Let $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n, \mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ be vectors in \mathbb{R}^m .

Suppose A is a non-singular $(m \times m)$ -square matrix, and

 $\mathsf{Span}\ (\{A\mathbf{u}_1,A\mathbf{u}_2,\cdots,A\mathbf{u}_n\}) = \mathsf{Span}\ (\{A\mathbf{v}_1,A\mathbf{v}_2,\cdots,A\mathbf{v}_k\}).$

Then Span $(\{\mathbf{u}_1,\mathbf{u}_2,\cdots,\mathbf{u}_n\})=$ Span $(\{\mathbf{v}_1,\mathbf{v}_2,\cdots,\mathbf{v}_k\})$.

Theorem (L'). (Re-formulation of Theorem (L) under the 'dictionary' between span and column space.)

Let $\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n, \mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k$ be vectors in \mathbb{R}^m .

Suppose A is a non-singular $(m \times m)$ -square matrix.

Then the statements below are logically equivalent:

- (a) Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\}) = \text{Span } (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\}).$
- (b) Span $(\{A\mathbf{u}_1, A\mathbf{u}_2, \cdots, A\mathbf{u}_n\}) = \text{Span } (\{A\mathbf{v}_1, A\mathbf{v}_2, \cdots, A\mathbf{v}_k\}).$

Remark.

In plain words, this result is saying that

the equality between spans of vectors (though not necessarily the individual vectors themselves) are preserved upon multiplication of the same non-singular square matrix from the left to the vectors.

When we think in terms of row operations, this result is saying that

the equality between spans of vectors (though not necessarily the individual vectors themselves) are preserved upon the application of the same sequence of row operations to the vectors.

15. Theorem (6). (Generalization of Lemma (4) and Lemma (5).)

Let H be an $(m \times n)$ -matrix, and G be an $(m \times k)$ -matrix. Let A be a $(p \times m)$ -matrix.

- (a) Suppose C(H) = C(G). Then C(AH) = C(AG).
- (b) Suppose $\mathcal{N}(A) = \{\mathbf{0}\}$, and $\mathcal{C}(AH) = \mathcal{C}(AG)$. Then $\mathcal{C}(AH) = \mathcal{C}(AG)$.

Theorem (6'). (Generalization of Lemma (4') and Lemma (5').)

Let $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n, \mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ be vectors in \mathbb{R}^m . Let A be a $(p \times m)$ -matrix.

- (a) Suppose Span $(\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\}) = \text{Span } (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\}).$ Then Span $(\{A\mathbf{u}_1, A\mathbf{u}_2, \cdots, A\mathbf{u}_n\}) = \text{Span } (\{A\mathbf{v}_1, A\mathbf{v}_2, \cdots, A\mathbf{v}_k\}).$
- (b) $Suppose \mathcal{N}(A) = \{\mathbf{0}\}, and \operatorname{Span} (\{A\mathbf{u}_1, A\mathbf{u}_2, \cdots, A\mathbf{u}_n\}) = \operatorname{Span} (\{A\mathbf{v}_1, A\mathbf{v}_2, \cdots, A\mathbf{v}_k\}).$ $Then \operatorname{Span} (\{\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_n\}) = \operatorname{Span} (\{\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_k\}).$