LINEAR SPANS, AFFINE SPANS, AND CONVEX HULLS

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1. Last Week's Homework

Average for last week: 85.

2. Linear Independence, Dependence, and Spans

Definition 2.1. A collection of vectors $\{v_i\}_{i\in I}$ is called **linearly dependent** if there exists a collection $v_{n_1}, \ldots v_{n_k}$ and scalars a_i , not all zero, such that

$$\sum_{1}^{k} a_i \cdot v_{n_i} = 0;$$

it is called linearly independent if no such combinations exist.

Furthermore, given a collection of vectors $A = \{v_i\}_{i \in I}$, we can define the **linear span** of A, span(A), to be the collection of all finite linear combinations

$$\sum_{1}^{k} a_i \cdot v_{n_i},$$

where the a_i are all scalars and the v_{n_i} are elements of A. Intuitively, we think of span(A) as the collection of all vectors that are linearly dependent on elements of the set A.

Remark 2.2. In the case where the vectors $\{v_i\}_{i\in I}$ are elements of \mathbb{R}^n , we have a "fairly intuitive" geometric interpretation of what their spans are, and what linear independence is.

Specifically: take a pair of vectors v_1, v_2 in \mathbb{R}^n that are linearly independent. Then the span of v_1 and v_2 can be thought of as all possible combinations $xv_1 + yv_2$, for $x, y \in \mathbb{R}$. Because v_1 and v_2 are linearly independent, there is no pair of real numbers x, y such that $xv_1 + yv_2 = 0$ and either x or y is nonzero; so we can actually "think" of $span(v_1, v_2)$ as being the collection of all pairs (x, y), as each pair corresponds in a bijective fashion to an element of $span(v_1, v_2)$.

This identification is a way to see that two linearly independent vectors "span" a plane; similarly, we have that three linearly independent vectors will span a "space" (i.e. something that looks like \mathbb{R}^3 , and n linearly independent vectors will span a n-space.

Remark 2.3. Recall this question, from week 1:

Question 2.4. (Challenge) What is the largest set of vectors in \mathbb{R}^3 such that any three are linearly independent? (We say a collection of n vectors in \mathbb{R}^3 is **linearly independent** if the rank of the $n \times 3$ matrix formed by those n vectors is n.)

Given our current geometric interpretation, we can rephrase the question into

Question 2.5. What is the largest set of vectors in \mathbb{R}^3 such that any three do not lie in the same plane?

So: consider the collection S of all vectors v such that the z-coordinate of v is 1/2 and |v|=1. No three points in S lie in the same plane through the origin, as a plane through the origin intersects the circle S in at most two points. This is thus an infinite set that satisfies our hypothesises above! So the answer is infinite – i.e. that there is no "largest" set.

3. Affine Independence, Dependence, and Spans

Definition 3.1. A collection of vectors $\{v_i\}_{i\in I}$ is called **affinely dependent** if there exists a collection $v_{n_1}, \ldots v_{n_k}$ and scalars a_i such that $\sum a_i = 0$ and the a_i are enot all 0, such that

$$\sum_{1}^{k} a_i \cdot v_{n_i} = 0;$$

it is called affinely independent if no such combinations exist.

Furthermore, given a collection of vectors $A = \{v_i\}_{i \in I}$, we can define the **affine** span of A, $span_a(A)$, to be the collection of all finite linear combinations

$$\sum_{1}^{k} a_i \cdot v_{n_i},$$

where the a_i are all scalars such that $\sum a_i = 1$ (notice the 1 here!) and the v_{n_i} are elements of A. Intuitively, we think of $span_a(A)$ as the collection of all vectors that are affinely dependent on elements of the set A; this is because for any element

$$v = \sum_{1}^{k} a_i \cdot v_{n_i},$$

we can write

$$0 = 1 \cdot v - \sum_{i=1}^{k} a_i \cdot v_{n_i},$$

where $1 - a_1 - \ldots - a_k = 0$, and not all of the entries are 0.

Remark 3.2. These definitions are fairly similar to those of linear dependence and independence – it is clear from the definitions above that an affinely dependent set is a linearly dependent set, and that a linearly independent set is an affinely independent set.

In the case where the vectors $\{v_i\}_{i\in I}$ are elements of \mathbb{R}^n , we again have a geometric interpretation of what their affine span is: specifically, as before, take a pair of vectors v_1, v_2 in \mathbb{R}^n that are affinely independent.

Then the affine span of v_1 and v_2 can be thought of as all possible combinations $xv_1 + yv_2$, for $x, y \in \mathbb{R}$ such that x + y = 1. What does this set look like?

(insert picture here)

As we can see in the picture above, it looks like a line – this is because it is the one-dimensional set $\{xv_1 + (1-x)v_2\}$ (one-dimensional here because there is one free variable; also because a line is 1-d.) Extending to three affinely independent points gives you the picture below,

(insert picture here)

which demonstrates that the affine span of three affinely independent points is a plane. Extending to 4 points gives a space: in general, n points will affinely span a n-1 dimensional space.

4. Convex Hulls

Finally, we have just one more concept:

Definition 4.1. We call a set X convex if for any two points $a, b \in X$ and $0 \le \lambda \le 1$, $\lambda a + (1 - \lambda)b \in X$.

Furthermore, given a collection of points $A = \{x_i\}_{i \in I}$, we can define their **convex hull**, hull(A), to be the collection of all finite linear combinations

$$\sum_{1}^{k} a_i \cdot v_{n_i},$$

where the a_i are all scalars such that $\sum a_i = 1$ and all of the a_i are positive.

Remark 4.2. One last bit of intuition: what, geometrically speaking, does the convex hull of a set of points look like? Well – it looks like the affine hull of that set of points, except we are restricting the combinations we allow to ones where the a_i are positive. I.e. the convex hull of two distinct points x, y forms a line segment, as seen below;

(insert picture here)

the convex hull of three noncollinear points forms a triangle,

(insert picture here)

and the convex hull of four noncollinear points forms either a quadrilateral, a triangle, or a tetrahedron.

(insert picture here)