Lecture 11: Understanding Null Space

Week 4

UCSB 2013

In our last lecture, we started studying the motivation behind the concept of the **null space**. In today's talk, we return to this study.

1 Null Space: The Theorem

In our last class, we stated but did not have time to prove the following theorem:

Theorem 1. Let $T: U \to V$ be a linear map. Let N(T) denote the null space of T, and \vec{u}, \vec{w} be any pair of vectors from U, V respectively such that $T(\vec{u}) = \vec{v}$. Let $T^{-1}(\vec{v})$ denote the set of all vectors in U that get mapped to \vec{v} by T: i.e.

$$A_{\vec{v}} = \{ \vec{w} \in U \mid T(\vec{w}) = \vec{v} \}.$$

Then $T^{-1}(\vec{v})$ is just N(T) translated by \vec{u} ! In other words,

 $T^{-1}(\vec{v}) = \{ \vec{w} \in U \mid \text{there is some } \vec{x} \in N(T) \text{ such that } \vec{w} = \vec{x} + \vec{u} \}$

In other words, understanding the collection of elements that all get mapped to $\vec{0}$ basically lets us understand the collection of elements that get mapped to any fixed vector \vec{v} .

We prove it here.

Proof. Let \vec{u}, \vec{w} be any pair of vectors from U, V respectively such that $T(\vec{u}) = \vec{v}$. Take any vector $\vec{w} \in T^{-1}(\vec{v})$. By definition, we know that $T(\vec{w}) = \vec{v}$. Look at the vector $\vec{w} - \vec{u}$. If we use the fact that T is linear, we can see that

$$T(\vec{w} - \vec{u}) = T(\vec{w}) - T(\vec{u}) = \vec{v} - \vec{v} = \vec{0};$$

therefore, $\vec{w} - \vec{u}$ is in the null space N(T) of T. Therefore, we can write

$$\vec{w} = (\vec{w} - \vec{u}) + \vec{u};$$

i.e. we can write \vec{w} as the sum of an element from N(T) and the vector \vec{u} . Now, take any vector $\vec{x} \in N(T)$. Again, because T is linear, we have

$$T(\vec{x} + \vec{u}) = T(\vec{x}) + T(\vec{u}) = \vec{0} + \vec{v} = \vec{v};$$

therefore, $\vec{x} + \vec{u}$ is in $T^{-1}(\vec{v})$.

So we've shown both that any element in $T^{-1}(\vec{v})$ can be written as the sum of \vec{u} with an element of the null space of T, and furthermore that any such sum is an element of $T^{-1}(\vec{v})$. Therefore, these two sets are equal!

People sometimes call these $T^{-1}(\vec{v})$ sets the "fibers" of the linear map T.

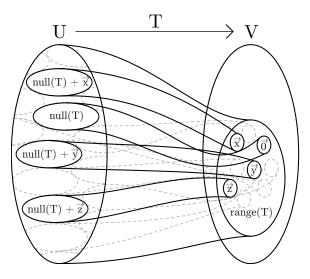
This theorem, hopefully, gives us some idea why we care about the null space: if we understand $T^{-1}(\vec{0})$, then we actually understand $T^{-1}(\vec{a})$, for **any** vector \vec{a} ! That's powerful, and surprising.

But wait, there's more! Not only does this tell us what these $T^{-1}(\vec{a})$ things look like, it actually tells us what the entirety of U looks like in terms of the null space! Specifically, make the following two observations:

- Take any \vec{u} in U. There is some set $T^{-1}(\vec{v})$ such that $\vec{u} \in T^{-1}(\vec{v})$. Specifically, just look at $T(\vec{u})$: this is equal to some element \vec{a} in V. Then $\vec{u} \in T^{-1}(\vec{a})$, by definition.
- No vector \vec{u} is in two different sets $T^{-1}(\vec{v}), T^{-1}(\vec{w})$. This is because if we apply T to any element in $T^{-1}(\vec{v})$, we get \vec{v} by definition; similarly, if we apply T to any vector in $T^{-1}(\vec{w})$, we get \vec{w} by definition. Therefore, if we had an element \vec{u} in both sets, applying T to \vec{u} would have to yield \vec{v} and \vec{w} simultaneously, which is only possible if $\vec{v} = \vec{w}$.

So the sets $T^{-1}(\vec{a})$ "partition" the set U: i.e. we can divide U up into various copies of these $T^{-1}(\vec{v})$ sets, such that every element of U is in exactly one of these sets! In other words, if we have a linear map $T: U \to V$, we can "chop up" U into a bunch of translated copies of the null space of T.

The diagram below, sketched in our last class, may help you visualize this:



To make this diagram more concrete, consider the following example:

Example. Consider the linear map $T : \mathbb{R}^2 \to \mathbb{R}$, defined by T(x, y) = 2x - y. What is the null space of this map? What do the sets $T^{-1}(a)$ look like, for various values of $a \in \mathbb{R}$?

Answer. The null space of this map, by definition, is the set

$$\operatorname{null}(T) = \{ (x, y) \mid T(x, y) = 0 \}.$$

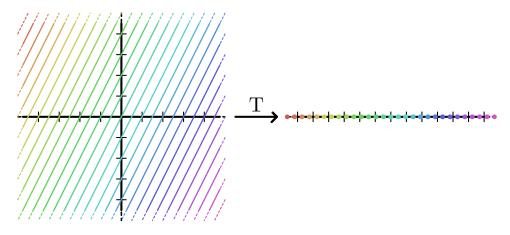
We know that T(x, y) = 0 if and only if 2x - y = 0; in other words, whenever 2x = y. Therefore, the null space of T can be more succinctly described as the set

$$\operatorname{null}(T) = \{ (x, 2x) \mid x \in \mathbb{R} \}.$$

Furthermore, notice that for any $a \in \mathbb{R}$, we have T(a, 0) = a. Therefore, our theorem above tells us that we can express $T^{-1}(a)$ as the null space of T shifted by (a, 0): i.e.

$$T^{-1}(a) = \{ (a+x, 2x) \mid x \in \mathbb{R} \}$$

Consequently, we can "partition" U into these $T^{-1}(a)$ -sets, all of which are lines with slope 2 through the point (a, 0); each of these sets is then mapped to their corresponding value a by T. This can be visualized by the rather beautiful picture below:



Before we started this pair of talks, we already understood why we cared about the range of a linear map T — it let us talk about the "outputs" of T. In a sense, the aim of these two talks has been to show that understanding the null space of a linear map T performs a similar task: it gives us a ton of information about the "inputs" of T.