

Left-Hand Nullspace

If $\text{rank}(\mathbf{A}_{m \times n}) = r$, and if $\mathbf{PA} = \mathbf{U}$, where \mathbf{P} is nonsingular and \mathbf{U} is in row echelon form, then the last $m - r$ rows in \mathbf{P} span the left-hand nullspace of \mathbf{A} . In other words, if $\mathbf{P} = \begin{pmatrix} \mathbf{P}_1 \\ \mathbf{P}_2 \end{pmatrix}$, where \mathbf{P}_2 is $(m - r) \times m$, then

$$N(\mathbf{A}^T) = R(\mathbf{P}_2^T). \quad (4.2.12)$$

Proof. If $\mathbf{U} = \begin{pmatrix} \mathbf{C} \\ \mathbf{0} \end{pmatrix}$, where $\mathbf{C}_{r \times n}$, then $\mathbf{PA} = \mathbf{U}$ implies $\mathbf{P}_2\mathbf{A} = \mathbf{0}$, and this says $R(\mathbf{P}_2^T) \subseteq N(\mathbf{A}^T)$. To show equality, demonstrate containment in the opposite direction by arguing that every vector in $N(\mathbf{A}^T)$ must also be in $R(\mathbf{P}_2^T)$. Suppose $\mathbf{y} \in N(\mathbf{A}^T)$, and let $\mathbf{P}^{-1} = (\mathbf{Q}_1 \quad \mathbf{Q}_2)$ to conclude that

$$\mathbf{0} = \mathbf{y}^T \mathbf{A} = \mathbf{y}^T \mathbf{P}^{-1} \mathbf{U} = \mathbf{y}^T \mathbf{Q}_1 \mathbf{C} \implies \mathbf{0} = \mathbf{y}^T \mathbf{Q}_1$$

because $N(\mathbf{C}^T) = \{\mathbf{0}\}$ by (4.2.11). Now observe that $\mathbf{PP}^{-1} = \mathbf{I} = \mathbf{P}^{-1}\mathbf{P}$ insures $\mathbf{P}_1\mathbf{Q}_1 = \mathbf{I}_r$ and $\mathbf{Q}_1\mathbf{P}_1 = \mathbf{I}_m - \mathbf{Q}_2\mathbf{P}_2$, so

$$\begin{aligned} \mathbf{0} = \mathbf{y}^T \mathbf{Q}_1 &\implies \mathbf{0} = \mathbf{y}^T \mathbf{Q}_1 \mathbf{P}_1 = \mathbf{y}^T (\mathbf{I} - \mathbf{Q}_2 \mathbf{P}_2) \\ &\implies \mathbf{y}^T = \mathbf{y}^T \mathbf{Q}_2 \mathbf{P}_2 = (\mathbf{y}^T \mathbf{Q}_2) \mathbf{P}_2 \\ &\implies \mathbf{y} \in R(\mathbf{P}_2^T) \implies N(\mathbf{A}^T) \subseteq R(\mathbf{P}_2^T). \quad \blacksquare \end{aligned}$$

Example 4.2.5

Problem: Determine a spanning set for $N(\mathbf{A}^T)$, where $\mathbf{A} = \begin{pmatrix} 1 & 2 & 2 & 3 \\ 2 & 4 & 1 & 3 \\ 3 & 6 & 1 & 4 \end{pmatrix}$.

Solution: To find a nonsingular matrix \mathbf{P} such that $\mathbf{PA} = \mathbf{U}$ is in row echelon form, proceed as described in Exercise 3.9.1 and row reduce the augmented matrix $(\mathbf{A} \mid \mathbf{I})$ to $(\mathbf{U} \mid \mathbf{P})$. It must be the case that $\mathbf{PA} = \mathbf{U}$ because \mathbf{P} is the product of the elementary matrices corresponding to the elementary row operations used. Since any row echelon form will suffice, we may use Gauss-Jordan reduction to reduce \mathbf{A} to $\mathbf{E}_\mathbf{A}$ as shown below:

$$\left(\begin{array}{cccc|ccc} 1 & 2 & 2 & 3 & 1 & 0 & 0 \\ 2 & 4 & 1 & 3 & 0 & 1 & 0 \\ 3 & 6 & 1 & 4 & 0 & 0 & 1 \end{array} \right) \longrightarrow \left(\begin{array}{cccc|ccc} 1 & 2 & 0 & 1 & -1/3 & 2/3 & 0 \\ 0 & 0 & 1 & 1 & 2/3 & -1/3 & 0 \\ 0 & 0 & 0 & 0 & 1/3 & -5/3 & 1 \end{array} \right)$$

$$\mathbf{P} = \begin{pmatrix} -1/3 & 2/3 & 0 \\ 2/3 & -1/3 & 0 \\ 1/3 & -5/3 & 1 \end{pmatrix}, \text{ so (4.2.12) implies } N(\mathbf{A}^T) = \text{span} \left\{ \begin{pmatrix} 1/3 \\ -5/3 \\ 1 \end{pmatrix} \right\}.$$