

4.1 Linear Independence

Definition: Linear Independence

The set of vectors $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$ in R^m if the homogeneous equation

$$x_1 \vec{v}_1 + x_2 \vec{v}_2 + \dots + x_n \vec{v}_n = \vec{0}_m \quad (1)$$

has only the trivial solution, $x_1 = x_2 = \dots = x_n = 0$, the set is **linearly independent**. If equation (1) has nontrivial solutions, the set is **linearly dependent**.

We saw that

- ▶ A set of one vector, $\{\vec{v}\}$ is linearly dependent if and only if $\vec{v} = \vec{0}_m$.
- ▶ A set of two vectors $\{\vec{v}_1, \vec{v}_2\}$ is linearly dependent if and only if one vector is a scalar multiple of the other.
- ▶ For a set of three or more vectors, the equation (1) can be restated in the form $A\vec{x} = \vec{0}_m$.

Example: $\vec{v}_1 = \langle -2, 4, -5 \rangle$, $\vec{v}_2 = \langle -5, 8, -6 \rangle$, $\vec{v}_3 = \langle 3, 0, -12 \rangle$

Last time, we set up the matrix A having $\vec{v}_1, \vec{v}_2, \vec{v}_3$ as columns and did row reduction to solve $A\vec{x} = \vec{0}_3$.

$$\uparrow \quad x_1 \vec{v}_1 + x_2 \vec{v}_2 + x_3 \vec{v}_3 = \vec{0}_3$$

$$[A \mid \vec{0}_3] = \left[\begin{array}{ccc|c} -2 & -5 & 3 & 0 \\ 4 & 8 & 0 & 0 \\ -5 & -6 & -12 & 0 \end{array} \right] \xrightarrow{\text{rref}} \left[\begin{array}{ccc|c} 1 & 0 & 6 & 0 \\ 0 & 1 & -3 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

Since A has a non-pivot column, the equation $A\vec{x} = \vec{0}_3$ has nontrivial solutions. The conclusion is that $\{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$ is **linearly dependent**.

Let's use the results of the rref to give a linear dependence relation.

$$\vec{v}_3 = 6\vec{v}_1 + (-3)\vec{v}_2$$

$$\vec{v}_1 = \langle -2, 4, -5 \rangle, \quad \vec{v}_2 = \langle -5, 8, -6 \rangle, \quad \vec{v}_3 = \langle 3, 0, -12 \rangle$$

$$\begin{aligned} 6\vec{v}_1 + (-3)\vec{v}_2 &= 6\langle -2, 4, -5 \rangle + (-3)\langle -5, 8, -6 \rangle \\ &= \langle -12, 24, -30 \rangle + \langle 15, -24, 18 \rangle \\ &= \langle 3, 0, -12 \rangle \end{aligned}$$

A linear dependence relation is

$$6\vec{v}_1 - 3\vec{v}_2 - \vec{v}_3 = \vec{0}_3$$

Matrix Columns

Theorem: Let A be an $m \times n$ matrix. The column vectors of A are linearly independent in $\mathbb{R}^m$ if and only if the homogeneous equation $A\vec{x} = \vec{0}_m$ has only the trivial solution.

Corollary: Square Matrices & Invertibility

If A is an $n \times n$ matrix, then A is invertible if and only if the column vectors of A are linearly independent.

Remark: Since the invertibility of A implies invertibility of A^T , we can also say that A is invertible if and only if the **row** vectors of A are linearly independent.

Some Linearly Dependent Sets

Theorem: Let $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k\}$ be a collection of k of vectors in R^n . If

- a. one of the vectors, say $\vec{v}_i = \vec{0}_n$, or if
- b. $k > n$,

then the collection is linearly dependent.

Remark: Note what this says. It says

- ▶ Any set that includes a zero vector is automatically linearly dependent.
- ▶ If a set contains more vectors than there are entries in each vector, it's automatically linearly dependent.

Example

Explain why each set below is linearly dependent.

1. $\{\langle 0, 0, 0 \rangle, \langle 1, 2, -4 \rangle, \langle 5, 0, -7 \rangle\}$

It contains $\vec{0}_3$.

$$1 \langle 0, 0, 0 \rangle + 0 \langle 1, 2, -4 \rangle + 0 \langle 5, 0, -7 \rangle = \langle 0, 0, 0 \rangle$$

is a lin. dependence relation.

2. $\{\langle 1, -3 \rangle, \langle 5, 7 \rangle, \langle 4, -1 \rangle\}$ 3 vectors in $\mathbb{R}^2$, $3 > 2$.

Let $A = \begin{bmatrix} 1 & 5 & 4 \\ -3 & 7 & -1 \end{bmatrix}$, $A\vec{x} = \vec{0}_2$ has augmented matrix

$$\left[\begin{array}{ccc|c} 1 & 5 & 4 & 0 \\ -3 & 7 & -1 & 0 \end{array} \right] \xrightarrow{\text{row}} \left[\begin{array}{ccc|c} 1 & 0 & 3/2 & 0 \\ 0 & 1 & 1/2 & 0 \end{array} \right] \quad \begin{array}{l} \vec{x} = \langle x_1, x_2, x_3 \rangle \\ x_3 \text{ is free} \end{array}$$

$$x_1 = -\frac{3}{2}x_3 \quad x_3 \text{ free}$$

$$x_2 = -\frac{1}{2}x_3$$

so $-\frac{3}{2}x_3 \langle 1, -3 \rangle + \frac{1}{2}x_3 \langle 5, 7 \rangle + x_3 \langle 4, -1 \rangle = \langle 0, 0 \rangle$ for any choice of x_3 . A linear dependence relation is $-\frac{3}{2} \langle 1, -3 \rangle + \frac{1}{2} \langle 5, 7 \rangle + 1 \langle 4, -1 \rangle = \langle 0, 0 \rangle$ (I took $x_3 = 1$)

Warning

When considering a set of three or more vectors, it's not sufficient to consider them two-at-a-time.

Case in point: $\{\langle 1, -3 \rangle, \langle 5, 7 \rangle, \langle 4, -1 \rangle\}$ is **linearly dependent**, but each subset

$\{\langle 1, -3 \rangle, \langle 5, 7 \rangle\}$, $\{\langle 1, -3 \rangle, \langle 4, -1 \rangle\}$, and $\{\langle 5, 7 \rangle, \langle 4, -1 \rangle\}$

is **linearly independent**.

For three or more vectors, linear dependence does mean that at least one vector can be written as a linear combo of the others. But it's not usually obvious just from looking at the vectors.