

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 $A\vec{x} = \vec{0}_3$.

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

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

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.

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

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

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 the zero vector.

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

is lin. dependence relation.

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

$$x_1 \langle 1, -3 \rangle + x_2 \langle 5, 7 \rangle + x_3 \langle 4, -1 \rangle = \langle 0, 0 \rangle \Rightarrow A\vec{x} = \vec{0}$$

$$\left[\begin{array}{cc|c} 1 & 5 & 4 & 0 \\ -3 & 7 & -1 & 0 \end{array} \right]$$

There must be at least one non pivot. column $\Rightarrow A\vec{x} = \vec{0}_2$

has non trivial solutions.

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

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

is **linearly independent**.