MATH3200: APPLIED LINEAR ALGEBRA PRACTICE MODULE 47B: MORE ON LINEAR DEPENDENCE AND LINEAR INDEPENDENCE

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This module is based on Conversation 25 and Lecture 24.

1. Review: Definitions and a characterization of linear dependence and linear independence

Recall the following definitions and Theorems from Conversation 25 and Lecture 24:

Definition 1 (Tentative Definition). A set $\{\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \dots, \vec{\mathbf{v}}_k\}$ of vectors of the same order is linearly dependent if, and only if, one of these vectors can be expressed as a linear combination of the other vectors.

This set is linearly independent if, and only if, it is not linearly dependent.

Definition 2 (Official Definition). A set $\{\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \dots, \vec{\mathbf{v}}_k\}$ of vectors of the same order is linearly dependent if, and only if, there are scalars c_1, c_2, \dots, c_k , not all of them zero, so that $c_1\vec{\mathbf{v}}_1 + c_2\vec{\mathbf{v}}_2 + \dots + c_k\vec{\mathbf{v}}_k = \vec{\mathbf{0}}$.

This set is linearly independent if, and only if, it is not linearly dependent.

We have proved in Lecture 24 and Module47A that these definitions are equivalent. In particular, either of these definitions tells us that a set $\{\vec{\mathbf{v}}_1\}$ that contains exactly one vector is linearly dependent if $\vec{\mathbf{v}}_1 = \vec{\mathbf{0}}$ and linearly independent if $\vec{\mathbf{v}}_1 \neq \vec{\mathbf{0}}$.

Theorem 1. Suppose $S^- = \{\vec{\mathbf{v}}_1, \dots, \vec{\mathbf{v}}_k\}$ and $S^+ = \{\vec{\mathbf{v}}_1, \dots, \vec{\mathbf{v}}_k, \vec{\mathbf{v}}_{k+1}, \dots, \vec{\mathbf{v}}_\ell\}$ are sets of vectors that are all of the same order such that every vector in S^- is also in S^+ . This can also be expressed by writing that S^- is a subset of S^+ and S^+ is a superset of S^- . Then

- If S^- is linearly dependent, then S^+ is also linearly dependent.
- If S^+ is linearly independent, then S^- is also linearly independent.

Theorem 2. Let $\{\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \dots, \vec{\mathbf{v}}_k\}$ be a set of vectors of the same order. Then these vectors are linearly independent if, and only if, every vector $\vec{\mathbf{w}}$ in $span(\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \dots, \vec{\mathbf{v}}_k)$ can be expressed as $\vec{\mathbf{w}} = c_1\vec{\mathbf{v}}_1 + c_2\vec{\mathbf{v}}_2 + \dots + c_k\vec{\mathbf{v}}_k$

for exactly one *choice of the coefficients* c_1, c_2, \ldots, c_n .

2. Some properties of linearly (in)dependent sets

Question 47.3: Suppose $S = {\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \vec{\mathbf{v}}_3, \vec{\mathbf{v}}_4}$ is a set of vectors in \mathbb{R}^5 such that the set ${\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \vec{\mathbf{v}}_3, \vec{\mathbf{v}}_4, [4, -8, 36, 44, -48]}$ is linearly independent. Is S linearly dependent or linearly independent?

Question 47.4: Consider the following set of vectors:

 $S = \{[0, 1, 2, 3, 4], [3, 6, 8, 12, 17], [0, 2, 4, 6, 8], [1, 3, 7, 5, 9], [-4, 8, 23, -29, 48]\}.$

Is S linearly dependent or linearly independent?

Question 47.5: Consider the following set of vectors:

$$S = \{[0, 1, 2, 3, 4], [3, 6, 8, 12, 17], [1, 3, 7, 5, 9], [0, 0, 0, 0, 0], [-4, 8, 23, -29, 48]\}.$$

Is S linearly dependent or linearly independent?

Question 47.6: Should the empty set of vectors be considered linearly dependent or linearly independent?

Question 47.7: Suppose a system of linear equations $A\vec{x} = \vec{b}$ is underdetermined. Does this tell us anything about linear dependence or linear independence of the set of column vectors of A? *Hint:* Use Theorem 2.

3. A procedure for determining whether a given set of vectors is linearly dependent or linearly independent

It is important for us to have a method for recognizing linear (in)dependence. Let $\{\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \dots, \vec{\mathbf{v}}_k\}$ be a set of vectors of the same order. We are looking for coefficients c_1, c_2, \dots, c_k such that $c_1\vec{\mathbf{v}}_1 + c_2\vec{\mathbf{v}}_2 + \dots + c_k\vec{\mathbf{v}}_k = \vec{\mathbf{0}}$.

As we learned in Lecture 22 and Module 42, this boils down to solving a homogeneous system of linear equations $\mathbf{A}\vec{\mathbf{c}} = \vec{\mathbf{0}}$, where the vectors $\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \dots, \vec{\mathbf{v}}_k$, or their transposes $\vec{\mathbf{v}}_1^T, \vec{\mathbf{v}}_2^T, \dots, \vec{\mathbf{v}}_k^T$, are written as the columns of \mathbf{A} and $\vec{\mathbf{c}} = [c_1, c_2, \dots, c_k]^T$.

If the system is underdetermined the vectors $\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \dots, \vec{\mathbf{v}}_n$ are linearly dependent; otherwise they are linearly independent.

Consider the following example that was discussed in Conversation 25:

Let
$$\vec{\mathbf{v}}_1 = [2, -1, 3], \ \vec{\mathbf{v}}_2 = [3, 4, 5], \ \vec{\mathbf{v}}_3 = [6, -7, 8].$$

In order to determine whether the set $\{\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \vec{\mathbf{v}}_3\}$ is linearly dependent of linearly independent, we want to find all vectors of coefficients c_1, c_2, c_3 with

$$c_1\vec{\mathbf{v}}_1 + c_2\vec{\mathbf{v}}_2 + c_3\vec{\mathbf{v}}_3 = c_1[2, -1, 3] + c_2[3, 4, 5] + c_3[6, -7, 8] = \vec{\mathbf{0}}.$$

These must be the solutions of the linear system

We can do this by performing a Gaussian elimination on the extended matrix $[\mathbf{A}, \vec{\mathbf{b}}]$ of this system:

$$[\mathbf{A}, \vec{\mathbf{b}}] = \begin{bmatrix} 2 & 3 & 6 & 0 \\ -1 & 4 & -7 & 0 \\ 3 & 5 & 8 & 0 \end{bmatrix} \xrightarrow{R1 \mapsto R1/2} \begin{bmatrix} 1 & 1.5 & 3 & 0 \\ -1 & 4 & -7 & 0 \\ 3 & 5 & 8 & 0 \end{bmatrix} \xrightarrow{R2 \mapsto R2 + R1} \begin{bmatrix} 1 & 1.5 & 3 & 0 \\ 0 & 5.5 & -4 & 0 \\ 3 & 5 & 8 & 0 \end{bmatrix} \xrightarrow{R3 \mapsto R3 - 3R1}$$

$$\begin{bmatrix} 1 & 1.5 & 3 & 0 \\ 0 & 5.5 & -4 & 0 \\ 0 & 0.5 & -1 & 0 \end{bmatrix} \overset{R2 \leftrightarrow R3}{\longrightarrow} \begin{bmatrix} 1 & 1.5 & 3 & 0 \\ 0 & 0.5 & -1 & 0 \\ 0 & 5.5 & -4 & 0 \end{bmatrix} \overset{R3 \mapsto R3 - 11R2}{\longrightarrow} \begin{bmatrix} 1 & 1.5 & 3 & 0 \\ 0 & 0.5 & -1 & 0 \\ 0 & 0 & 7 & 0 \end{bmatrix} \overset{R2 \mapsto 2R2}{\longrightarrow}$$

$$\begin{bmatrix} 1 & 1.5 & 3 & 0 \\ 0 & 1 & -2 & 0 \\ 0 & 0 & 7 & 0 \end{bmatrix} \xrightarrow{R3 \leftrightarrow R3/7} \begin{bmatrix} 1 & 1.5 & 3 & 0 \\ 0 & 1 & -2 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

We obtained a matrix in row echelon form that is the extended matrix of the equivalent system

Back-substitution shows that the only solution satisfies $c_1 = c_2 = c_3 = 0$. Thus we conclude that the zero vector $\vec{\mathbf{0}}$ can be obtained as a linear combination

$$c_1[2,-1,3] + c_2[3,4,5] + c_3[6,-7,8] = \vec{0}$$

only when all coefficients c_1, c_2, c_3 are equal to zero, and we conclude that the set of vectors $\{[2, -1, 3], [3, 4, 5], [6, -7, 8]\}$ is linearly independent.

Question 47.8: Determine whether the set $\{\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \vec{\mathbf{v}}_3\} = \{[1, 2, 3], [-3, 20, 17], [-5, 3, -2]\}$ is linearly dependent or linearly independent.

Question 47.9: Determine whether the set $\{\vec{\mathbf{v}}_1, \vec{\mathbf{v}}_2, \vec{\mathbf{v}}_3\} = \{[1, 2, 3], [0, 0, 3], [1, 0, 1]\}$ is linearly dependent or linearly independent.