MATHEMATICS AND STATISTICS

ES1043

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Spanning Set

Let $H = \{v_1, v_2, ..., v_n\}$ be a subset of vector space V. H is said to be a spanning set of V if every element of V is expressible as linear combination of elements of H. $v \in \text{span } \{H\}$ for all $v \in V$.

i.e. $v = c_1v_1 + c_2v_2 + \ldots + c_nv_n$ is consistant for all $v \in V$.

Let $H = \{e_1 = (1, 0), e_2 = (0, 1)\}$ spanning set of \mathbb{R}^2 ?

Yes, as for every $v \in \mathbb{R}^2$ the system $v = c_1 e_1 + c_2 e_2$ is consistant.

$$\begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = c_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} \implies \begin{bmatrix} A \mid v \end{bmatrix} = \begin{bmatrix} 1 & 0 \mid v_1 \\ 0 & 1 \mid v_2 \end{bmatrix}$$

 $\therefore \rho[A \mid v] = \rho[A] \text{ for all } v \in \mathbb{R}^2.$

Is
$$H = \{1 + x, x + 2x^2, 2 - 3x + 2x^2\}$$
 a spanning subset of P_2 ?

Let
$$p \in P_2$$
 $\therefore p(x) = a + bx + cx^2$

Consider
$$p = c_1 v_1 + c_2 v_2 + c_3 v_3$$

$$a + bx + cx^2 = c_1(1+x) + c_2(x+2x^2) + c_3(2-3x+2x^2)$$

Equating the coefficients, we get

$$a = c_1 + 2c_3$$
; $b = c_1 + c_2 - 3c_3$; $c = 2c_2 + 2c_3$

consider the Augmented matrix

$$[A \mid p] = \begin{bmatrix} 1 & 0 & 2 \mid a \\ 1 & 1 & -3 \mid b \\ 0 & 2 & 2 \mid c \end{bmatrix}$$

$$R_2 - R_1 \Rightarrow \begin{bmatrix} 1 & 0 & 2 & a \\ 0 & 1 & -5 & b - a \\ 0 & 2 & 2 & c \end{bmatrix}$$

$$R_{3} - 2R_{2} \Rightarrow \begin{bmatrix} 1 & 0 & 2 & a \\ 0 & 1 & -5 & b-a \\ 0 & 0 & 12 & c-2b+2a \end{bmatrix}$$

as
$$\rho[A \mid p] = \rho[A]$$
 for every $p \in P_2$

- \therefore System is consistent for every $p \in P_2$
- \therefore H is a spanning subset of P_2 .

Note: If $\{v_1, v_2, ..., v_n\}$ a spanning subset of a vector space V, then $\{v_1, v_2, ..., v_n, v_{n+1}\}$ will also be a spanning subset of a vector space V.

Note: If $\rho[v_1, v_2, ..., v_n] = n$, then $\{v_1, v_2, ..., v_n\}$ is a spanning subset of vector space V.

$$\{1+x^2, 1-x, 2+2x^2\} \subseteq P_2$$

Linear Dependence / Independence

Let $H = \{v_1, v_2, v_3, \dots, v_n\}$ be a subset of a vector space V, H is said to be linearly dependent if there exist scalars (real numbers) c_1, c_2, \dots, c_n not all zero such that $c_1v_1 + c_2v_2 + c_3v_3 + \dots + c_nv_n = 0$.

i.e system of equation has nontrivial solution also. Otherwise they are said to be linearly independent. H is said to be linearly independent if

$$c_1v_1 + c_2v_2 + c_3v_3 + \dots + c_nv_n = 0 \Longrightarrow$$

$$c_1 = c_2 = \dots = c_n = 0$$

i.e system has Trivial solution only.

Note:

- >A set containing zero vector is linearly dependent.
- Set consists of single non zero vector is linearly independent.

Theorem: - If the set of vectors are linearly dependent then one of the vectors is expressible as a linear combination of the remaining.

Method of checking Linearly Dependent / Independent Set

Step 1: Consider,

$$c_1 v_1 + c_2 v_2 + c_3 v_3 + \ldots + c_n v_n = 0$$

$$AC = 0 \text{ where } A = \begin{bmatrix} v_1 & v_2 & v_3 & \dots & v_n \end{bmatrix}, \quad C = \begin{bmatrix} c_1 \\ c_2 \\ \dots \\ c_n \end{bmatrix}.$$

This is a homogenous system of linear equation if has trivial solution only

Step 2: Find rank of A. Let $\rho(A) = r$

Step 3: *i*) If $\rho(A) = r = n$ (Number of unknowns), then set is linearly independent.

ii) If $\rho(A) = r < n$ (Number of unknowns), then set is linearly dependent.

Step 4: If dependent find relation between the vectors.

Determine whether $S = \{1-t, 2t+3t^2, t^2-2t^3, 2+t^3\}$ is linearly dependent or independent. If dependent, find the relation between them.

$$v_1 = 1 - t$$
, $v_2 = 2t + 3t^2$, $v_3 = t^2 - 2t^3$, $v_4 = 2 + t^3$
Consider $c_1v_1 + c_2v_2 + c_3v_3 + c_4v_4 = 0$
 $c_1(1-t) + c_2(2t+3t^2) + c_3(t^2-2t^3) + c_4(2+t^3) = 0 + 0t + 0t^2 + 0t^3$
Equating coefficients of powers of t ,
 $c_1 + 2c_4 = 0$, $-c_1 + 2c_2 = 0$, $3c_2 + c_3 = 0$, $-2c_3 + c_4 = 0$

$$A \sim \begin{bmatrix} 1 & 0 & 0 & 2 \\ -1 & 2 & 0 & 0 \\ 0 & 3 & 1 & 0 \\ 0 & 0 & -2 & 1 \end{bmatrix}$$
 Reducing to echelon form

$$A \sim \begin{bmatrix} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & -3 \\ 0 & 0 & 0 & 5 \end{bmatrix}.$$

 $\Rightarrow \rho(A) = 4 = \text{Number of vectors}$

... Set is Linearly independent.

Determine whether the set of vectors

$$H = \left\{ \begin{bmatrix} 1 & 0 \\ 2 & 3 \end{bmatrix}, \begin{bmatrix} -2 & 1 \\ -1 & 0 \end{bmatrix}, \begin{bmatrix} 3 & 4 \\ 2 & 3 \end{bmatrix}, \begin{bmatrix} -3 & -3 \\ 1 & 3 \end{bmatrix} \right\}$$

linearly dependent or independent?

$$c_{1} \begin{bmatrix} 1 & 0 \\ 2 & 3 \end{bmatrix} + c_{2} \begin{bmatrix} -2 & 1 \\ -1 & 0 \end{bmatrix} + c_{3} \begin{bmatrix} 3 & 4 \\ 2 & 3 \end{bmatrix} + c_{4} \begin{bmatrix} -3 & -3 \\ 1 & 3 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$c_{1} - 2c_{2} + 3c_{3} - 3c_{4} = 0$$

$$c_{2} + 4c_{3} - 3c_{4} = 0$$

$$2c_{1} - c_{2} + 2c_{3} + c_{4} = 0$$

$$3c_{1} + 3c_{3} + 3c_{4} = 0$$

$$A = \begin{bmatrix} 1 & -2 & 3 & -3 \\ 0 & 1 & 4 & -3 \\ 2 & -1 & 2 & 1 \\ 3 & 0 & 3 & 3 \end{bmatrix}$$

Reducing A to Echelon form

$$A \sim \begin{bmatrix} 1 & -2 & 3 & -3 \\ 0 & 1 & 4 & -3 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\rho[A] = 3 < \text{number of unknowns}$$

- ... The system has a non-trivial solution.
- ... Vectors are linearly dependent.

Equivalent system is

$$c_1 - 2c_2 + 3c_3 - 3c_4 = 0, c_2 + 4c_3 - 3c_4 = 0, c_3 - c_4 = 0$$

Let
$$c_4 = k$$
, $k \neq 0 \Rightarrow c_3 = k$

$$c_2 + 4k - 3k = 0 \Rightarrow c_2 = -k$$

$$c_1 + 2k + 3k - 3k = 0 \Rightarrow c_1 = -2k$$

Substituting in (1) we get

$$-2kv_1 - kv_2 + kv_3 + kv_4 = 0$$
, i.e. $2v_1 + v_2 - v_3 - v_4 = 0$.

1. Determine by inspection if the given set is linearly independent

$$\mathbf{a.} \left\{ \begin{bmatrix} 1 \\ -1 \\ 6 \end{bmatrix}, \begin{bmatrix} 4 \\ 7 \\ -2 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}, \begin{bmatrix} 3 \\ 1 \\ 4 \end{bmatrix} \right\} \quad \mathbf{b.} \left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 5 \\ 7 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix} \right\}$$

$$\mathbf{c.} \left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix}, \begin{bmatrix} -4 \\ -6 \\ -8 \end{bmatrix} \right\} \quad \mathbf{d.} \left\{ v_1 = \begin{bmatrix} -2 \\ 4 \\ 6 \\ 10 \end{bmatrix}, v_2 = \begin{bmatrix} 5 \\ -10 \\ -15 \\ -25 \end{bmatrix} \right\}$$

- **a**) Set is linearly dependent, because it contains 4-vectors in \square ³.
- **b**) Set is linearly dependent, because it contain zero vector.
- c) Set is linearly dependent, because $\begin{vmatrix} 2 \\ 3 \end{vmatrix} = -\frac{1}{2} \begin{vmatrix} -4 \\ -6 \end{vmatrix}$.

d)Set is linearly dependent as there is relation between them.

as
$$-\frac{2}{5} = -\frac{4}{10} = -\frac{6}{15} = -\frac{10}{25}$$
 i.e. $v_1 = -\frac{2}{5}v_2$

Exercise

- 1. Are the following vectors linearly dependent? if so find the relation between them.
- i) (2, -1, 3, 2), (1, 3, 4, 2) and (3, -5, 3, 2)
- ii) [3 0 2 4 5], [7 2 6 1 0], [1 2 2 -7 -10].
- iii) [9 0 9], [0 6 6], [3 3 0].
- iv) (1, 2, -1, 0), (1, 3, 1, 2), (4, 2, 1, 0), (6, 1, 0, 1).
- 2. Determine the given functions are linearly dependent or independent if dependent find the relation between them.
- i) $p_1(x) = -1 3x + 3x^2$, $p_2(x) = 1 + 2x + x^2$, $p_3(x) = 2 + 5x$, $p_4(x) = 3 + 8x 2x^2$.

(ii).
$$H = \left\{ \begin{bmatrix} 1 & 0 \\ 2 & -1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 2 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 3 \\ 1 & 3 \end{bmatrix} \right\}.$$

- 4. Let f(x) = x and g(x) = |x|, determine wheather f(x) and g(x) are independent in C[-1, 1] or in C[0, 1].
- 5. Test for Linear dependence if dependent find relation among them.
- i) $\{1, \sin x, \cos x\}$ ii) $\{1, \sin^2 x, \cos^2 x\}$ iii) $\{\cos 2x, \sin^2 x, \cos^2 x\}$ iv) $\{e^x, e^{-x}\}$