Definition 10.1.1 A nonempty subset *W* of a vector space *V* is called a **subspace** of *V* if *W* is a vector space under the operations of addition and scalar multiplication defined in *V*.

Note that the set $\{0\}$ and V are subspaces of V. $\{0\}$ is called the **zero subspace**. These subspaces are called **trivial subspaces** of V.

In general, if a nonempty subset W of V is given, then one needs to verify all the ten listed axioms for the elements of W to be a subspace. However, the following theorem reduces this task to only two steps.

Theorem 10.1.1 (Test for a subspace)

If *W* is a nonempty subset of a vector space *V*, then *W* is a subspace of *V* if and only if the following closure conditions hold.

- **1.** If $\mathbf{u} \in W$ and $\mathbf{v} \in W$, then $\mathbf{u} + \mathbf{v} \in W$.
- **2.** If $\mathbf{u} \in W$ and c is any scalar, then $c\mathbf{u} \in W$.

Proof. See Appendix.

Example 10.1.1. Show that the set $W = \left\{ \begin{bmatrix} x \\ 0 \\ z \end{bmatrix} : x, z \in \mathbb{R} \right\}$ is a subspace of \mathbb{R}^3 with the standard operations.

In other words, the xz-plane in \mathbb{R}^3 is a subspace of \mathbb{R}^3 .

Solution. Take
$$\mathbf{u} = \begin{bmatrix} x_1 \\ 0 \\ z_1 \end{bmatrix}$$
 and $\mathbf{v} = \begin{bmatrix} x_2 \\ 0 \\ z_2 \end{bmatrix}$ from W . Then

$$\mathbf{u} + \mathbf{v} = \begin{bmatrix} x_1 \\ 0 \\ z_1 \end{bmatrix} + \begin{bmatrix} x_2 \\ 0 \\ z_2 \end{bmatrix} = \begin{bmatrix} x_1 + x_2 \\ 0 \\ z_1 + z_2 \end{bmatrix} \in W.$$

Similarly, if $c \in \mathbb{R}$, then

$$c\mathbf{u} = c \begin{bmatrix} x_1 \\ 0 \\ z_1 \end{bmatrix} = \begin{bmatrix} cx_1 \\ 0 \\ cz_1 \end{bmatrix} \in W.$$

This shows that W is closed under addition and scalar multiplication. Therefore, by the Theorem 10.1.1, W is a subspace of \mathbb{R}^3 .

Recall that an $n \times n$ matrix A is called *symmetric* if $A^T = A$.

For example, if

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 0 & -4 \\ 3 & -4 & 5 \end{bmatrix}$$

then $A^T = A$. Hence A is a 3 × 3 symmetric matrix.

But

$$B = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 0 & -4 \\ -3 & 4 & 5 \end{bmatrix}$$

is not a symmetric matrix since $B^T \neq B$. (Please verify.)

Example 10.1.2. Let S_2 be the set of all 2×2 real symmetric matrices. Show that S_2 is a subspace of $M_{2,2}$.

Solution. Let

$$S_2 = \{ A \in M_{2,2} | A^T = A \}.$$

We must show that S_2 is closed under addition and scalar multiplication.

Take $A, B \in S_2$. Since

$$(A+B)^T = A^T + B^T = A + B.$$

This shows that A+B is a symmetric matrix. Hence $A+B\in S_2$.

Similarly, if $A \in S_2$ and $c \in \mathbb{R}$, then

$$(cA)^T = cA^T = cA.$$

This shows that cA is also a symmetric matrix. Hence $cA \in S_2$. Therefore, by Theorem 10.1.1 S_2 is a subspace of $M_{2,2}$. In fact, the set of all $n \times n$ symmetric matrices is a subspace of $M_{n,n}$.

Non-Example. The set of all 2×2 singular matrices is NOT a subspace of $M_{2,2}$.

Let

$$S = \{ A \in M_{2,2} \mid \det A = 0 \}.$$

If $A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$, $B = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$, then clearly, $A, B \in S$ since $\det A = 0 = \det B$.

But

$$A+B=\begin{bmatrix}1&0\\0&1\end{bmatrix}\notin S,$$

since

$$\det(A + B) = \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = 1 \neq 0.$$

Example 10.1.3. Let D[a, b] denote the set of all differentiable real-valued functions defined on the bounded and closed interval [a, b] with a < b. Show that D[a, b] is a subspace of C[a, b].

Solution. In Example 9.2.4, we proved that C[a, b], the set of all continuous functions defined on the bounded and closed interval [a, b], is a vector space. From Calculus we know that every differentiable function is continuous. Certainly, $D[a, b] \subset C[a, b]$. We want to show that D[a, b] is subspace of C[a, b].

First of all, $D[a, b] \neq \emptyset$ because the zero function $0 \in C[a, b]$ defined by 0(x) = 0 is differentiable on [a, b]. Therefore $0 \in D[a, b]$.

Take two differentiable functions $f, g \in D[a, b]$. Then from Calculus we know that f + g is also differentiable on [a, b]. So, $f + g \in D[a, b]$.

Similarly, if $f \in D[a, b]$ then for any scalar $c \in \mathbb{R}$, cf is also differentiable on [a, b]. Therefore,

$$cf \in D[a,b].$$

Therefore, by Theorem 10.1.1, D[a, b] is a subspace of C[a, b].

Subspaces of Functions (Calculus)

 $W_1 = P[a, b] =$ The set of all polynomial functions that are defined on [a, b].

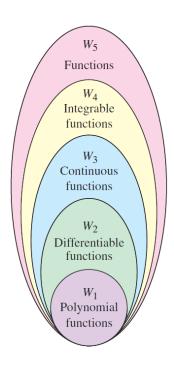
 $W_2 = D[a, b] =$ The set of all differentiable functions defined on [a, b].

 $W_3 = C[a, b] =$ The set of all continuous functions defined on [a, b].

 $W_4 = R[a, b] =$ The set of all (Riemann) integrable functions defined on [a, b].

 $W_5 = F[a, b] =$ The set of all functions defined on [a, b].

$$W_1 \subset W_2 \subset W_3 \subset W_4 \subset W_5$$



Theorem 10.1.2. (Intersection of two subspaces is a subspace)

If *U* and *W* be two subspaces of *V*, then the intersection $U \cap W$ is also a subspace of *V*.

Proof. See Appendix.

Definition 10.2.1. A vector \mathbf{v} in a vector space V is called a **linear combination** of the vectors $\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n$ in V if \mathbf{v} can be written in the form

$$\mathbf{v} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_n \mathbf{v}_n$$

where $c_1, c_2, ..., c_n$ are scalars.

Example 10.2.1. If $\mathbf{v} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$, then \mathbf{v} is a linear combination of vectors in the set S where

$$S = \left\{ \underbrace{\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}}_{\mathbf{v}_1}, \underbrace{\begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}}_{\mathbf{v}_2}, \underbrace{\begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}}_{\mathbf{v}_3} \right\}.$$

Solution. To see if \mathbf{v} is a linear combination of vectors in S, consider the following equation:

$$c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + c_3 \mathbf{v}_3 = \mathbf{v}$$

$$c_1 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} + c_3 \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} c_1 - c_3 \\ 2c_1 + c_2 \\ 3c_1 + 2c_2 + c_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

The augmented matrix becomes

Row reduction gives

$$\begin{bmatrix} 1 & 0 & -1 & | & 1 \\ 2 & 1 & 0 & | & 1 \\ 3 & 2 & 1 & | & 1 \end{bmatrix} \xrightarrow{\begin{matrix} -R_1 + R_2 \to R_2 \\ -3R_1 + R_3 \to R_3 \end{matrix}} \begin{bmatrix} 1 & 0 & -1 & | & 1 \\ 0 & 1 & 2 & | & -1 \\ 0 & 2 & 4 & | & -2 \end{bmatrix} \xrightarrow{\begin{matrix} -2R_2 + R_3 \to R_3 \end{matrix}} \begin{bmatrix} 1 & 0 & -1 & | & 1 \\ 0 & 1 & 2 & | & -1 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

The reduced row echelon form shows that c_3 is free. Therefore, if $c_3 = 1$, then

$$c_1 = 2$$
, $c_2 = -3$.

Therefore, $\mathbf{v} = 2\mathbf{v}_1 - 3\mathbf{v}_2 + \mathbf{v}_3$.

Remark This linear combination is not unique. For example, if $c_3 = 0$, then $c_1 = 1$, $c_2 = -1$. This gives $\mathbf{v} = \mathbf{v}_1 - \mathbf{v}_2$.

Example 10.2.2. Show that $\mathbf{v} = \begin{bmatrix} 0 & 8 \\ 2 & 1 \end{bmatrix}$ is a linear combination of the vectors in the set

$$S = \left\{ \underbrace{\begin{bmatrix} 0 & 2 \\ 1 & 0 \end{bmatrix}}_{\mathbf{v}_1}, \ \underbrace{\begin{bmatrix} -1 & 3 \\ 1 & 2 \end{bmatrix}}_{\mathbf{v}_2}, \ \underbrace{\begin{bmatrix} -2 & 0 \\ 1 & 3 \end{bmatrix}}_{\mathbf{v}_3} \right\}.$$

Solution. We want to solve the vector equation for c_1 , c_2 and c_3 .

$$c_{1}\mathbf{v}_{1} + c_{2}\mathbf{v}_{2} + c_{3}\mathbf{v}_{3} = \mathbf{v}$$

$$c_{1}\begin{bmatrix} 0 & 2 \\ 1 & 0 \end{bmatrix} + c_{2}\begin{bmatrix} -1 & 3 \\ 1 & 2 \end{bmatrix} + c_{3}\begin{bmatrix} -2 & 0 \\ 1 & 3 \end{bmatrix} = \begin{bmatrix} 0 & 8 \\ 2 & 1 \end{bmatrix}$$

$$\begin{bmatrix} -c_{2} - 2c_{3} & 2c_{1} + 3c_{2} \\ c_{1} + c_{2} + c_{3} & 2c_{2} + 3c_{3} \end{bmatrix} = \begin{bmatrix} 0 & 8 \\ 2 & 1 \end{bmatrix}$$

The system becomes

$$-c_2 - 2c_3 = 0$$
$$2c_1 + 3c_2 = 8$$
$$c_1 + c_2 + c_3 = 2$$
$$2c_2 + 3c_3 = 1$$

Therefore, the reduced row echelon form may be obtained as follows:

$$\begin{bmatrix} 0 & -1 & -2 & 0 \\ 2 & 3 & 0 & 8 \\ 1 & 1 & 1 & 2 \\ 0 & 2 & 3 & 1 \end{bmatrix} \xrightarrow{R_1 \leftrightarrow R_3} \begin{bmatrix} 1 & 1 & 1 & 2 \\ 2 & 3 & 0 & 8 \\ 0 & -1 & -2 & 0 \\ 0 & 2 & 3 & 1 \end{bmatrix} \xrightarrow{-2R_1 + R_2 \to R_2} \begin{bmatrix} 1 & 1 & 1 & 2 \\ 0 & 1 & -2 & 4 \\ 0 & -1 & -2 & 0 \\ 0 & 2 & 3 & 1 \end{bmatrix}$$

$$\xrightarrow{R_2 + R_3 \to R_3} \begin{bmatrix} 1 & 1 & 1 & 2 \\ 0 & 1 & -2 & 4 \\ 0 & 0 & -4 & 4 \\ 0 & 0 & 7 & -7 \end{bmatrix} \xrightarrow{\frac{1}{4}R_3 \to R_3} \begin{bmatrix} 1 & 1 & 1 & 2 \\ 0 & 1 & -2 & 4 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 1 & -1 \end{bmatrix} \xrightarrow{-R_3 + R_4 \to R_4} \begin{bmatrix} 1 & 1 & 1 & 2 \\ 0 & 1 & -2 & 4 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\xrightarrow{-R_2+R_1\to R_1} \begin{bmatrix} 1 & 0 & 3 & -2 \\ 0 & 1 & -2 & 4 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \xrightarrow{2R_3+R_2\to R_2} \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

The solution is given by $c_1 = 1$, $c_2 = 2$, $c_3 = -1$.

$$\mathbf{v} = \mathbf{v}_1 + 2\mathbf{v}_2 - \mathbf{v}_3.$$

Non-Example. The vector $\mathbf{v} = \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix}$ is not a linear combination of vectors in the set S of

 $c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3 = \mathbf{v}$

Example 10.2.1.

To see this—we consider the following equation:

$$c_{1} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + c_{2} \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} + c_{3} \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix}$$
 (1)

As in the previous example, the augmented matrix becomes

Row reduction gives

$$\begin{bmatrix} 1 & 0 & -1 & & 1 \\ 2 & 1 & 0 & -2 \\ 3 & 2 & 1 & 2 \end{bmatrix} \xrightarrow{-R_1 + R_2 \to R_2} \begin{bmatrix} 1 & 0 & -1 & & 1 \\ 0 & 1 & 2 & -4 \\ 0 & 2 & 4 & -5 \end{bmatrix} \xrightarrow{-2R_2 + R_3 \to R_3} \begin{bmatrix} 1 & 0 & -1 & & 1 \\ 0 & 1 & 2 & & -1 \\ 0 & 0 & 0 & & 3 \end{bmatrix}$$

The last row shows that the eq. (1) has no solution. Therefore, there exist no scalars c_1 , c_2 and c_3 such that the eq. (1) holds true.

Definition 10.2.2 Let $S = \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ be a subset of a vector space V. The set S is called a **spanning set** of V if every vector \mathbf{v} in V can be written as a linear combination of vectors in S. In such cases, we say S **spans** V.

Example 10.2.3. The set
$$S = \left\{ \underbrace{\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}}_{\mathbf{v}_1}, \underbrace{\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}}_{\mathbf{v}_2}, \underbrace{\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}}_{\mathbf{v}_3} \right\}$$
 spans \mathbb{R}^3 .

Solution. Take an arbitrary vector $\mathbf{v} = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \in \mathbb{R}^3$ where $a, b, c \in \mathbb{R}$. It is easy to see that

$$a \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + b \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + c \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

This shows that any vector $\mathbf{v} \in \mathbb{R}^3$ can be written as a linear combination of vectors in S.

Example 10.2.4. Show that
$$S = \left\{ \underbrace{\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}}_{\mathbf{v}_1}, \underbrace{\begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}}_{\mathbf{v}_2}, \underbrace{\begin{bmatrix} -2 \\ 0 \\ 1 \\ \mathbf{v}_3} \right\}_{\mathbf{v}_3} \text{ spans } \mathbb{R}^3.$$

Solution. Take an arbitrary vector $\mathbf{v} = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \in \mathbb{R}^3$ where $a,b,c \in \mathbb{R}$. We want to solve the following equation for c_1,c_2,c_3 .

$$c_1 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} + c_3 \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}.$$

The augmented matrix for the corresponding system of equations of the above takes the following form $[\mathbf{v}_1 \quad \mathbf{v}_2 \quad \mathbf{v}_3 \mid \mathbf{v}]$ and the row reduction gives

$$\begin{bmatrix} 1 & 0 & -2 & a \\ 2 & 1 & 0 & b \\ 3 & 2 & 1 & c \end{bmatrix} \xrightarrow{\begin{array}{c} -2R_1 + R_2 \to R_2 \\ -3R_1 + R_3 \to R_3 \\ \end{array}} \begin{bmatrix} 1 & 0 & -2 & a \\ 0 & 1 & 4 & -2a + b \\ 0 & 2 & 7 & -3a + c \end{bmatrix} \xrightarrow{\begin{array}{c} -2R_2 + R_3 \to R_3 \\ -2a + b & -2a + b \\ 0 & 0 & -1 & a - 2b + c \end{bmatrix}$$

$$\xrightarrow{-R_3 \leftrightarrow R_3} \begin{bmatrix} 1 & 0 & -2 & a \\ 0 & 1 & 4 & -2a + b \\ 0 & 0 & 1 & -a + 2b - c \end{bmatrix} \xrightarrow{-4R_3 + R_2 \to R_2} \begin{bmatrix} 1 & 0 & 0 & -a + 4b - 2c \\ 0 & 1 & 0 & 2a - 7b + 4c \\ 0 & 0 & 1 & -a + 2b - c \end{bmatrix}$$

Therefore, the solution is given by

$$c_1 = -a + 4b - 2c$$
, $c_2 = 2a - 7b + 4c$, $c_3 = -a + 2b - c$.

For example, if a = 1, b = 1, c = 2, then $c_1 = -1$, $c_2 = 3$, and $c_3 = -1$. So, the vector $\mathbf{v} = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}$

can be written as

$$(-1)\begin{bmatrix} 1\\2\\3 \end{bmatrix} + 3\begin{bmatrix} 0\\1\\2 \end{bmatrix} + (-1)\begin{bmatrix} -2\\0\\1 \end{bmatrix} = \begin{bmatrix} 1\\1\\2 \end{bmatrix}.$$

Similarly, if a = 0, b = 0, c = 0, then the equation

$$c_1 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} + c_3 \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

has the only trivial solution $c_1 = 0$, $c_2 = 0$, $c_3 = 0$.

Example 10.2.5. The set $S = \left\{ \underbrace{\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}}_{\mathbf{v}_1}, \underbrace{\begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}}_{\mathbf{v}_2}, \underbrace{\begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}}_{\mathbf{v}_3} \right\}$ does not span \mathbb{R}^3 . In particular, the

vector $\mathbf{v} = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}$ cannot be written as a linear combination of vectors in S.

Solution. Take an arbitrary vector $\mathbf{v} = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \in \mathbb{R}^3$ where $a, b, c \in \mathbb{R}$. We want to solve the following equation for c_1, c_2, c_3 .

$$c_1 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} + c_3 \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}.$$

The augmented matrix for the corresponding system of equations of the above takes the following form $[\mathbf{v}_1 \quad \mathbf{v}_2 \quad \mathbf{v}_3 \mid \mathbf{v}]$ and the row reduction gives

$$\begin{bmatrix} 1 & 0 & -1 & a \\ 2 & 1 & 0 & b \\ 3 & 2 & 1 & c \end{bmatrix} \xrightarrow{\stackrel{-2R_1 + R_2 \to R_2}{-3R_1 + R_3 \to R_3}} \begin{bmatrix} 1 & 0 & -1 & a \\ 0 & 1 & 2 & -2a + b \\ 0 & 2 & 4 & -3a + c \end{bmatrix} \xrightarrow{\stackrel{-2R_2 + R_3 \to R_3}{-2R_2 + R_3 \to R_3}} \begin{bmatrix} 1 & 0 & -1 & a \\ 0 & 1 & 2 & -2a + b \\ 0 & 0 & 0 & a - 2b + c \end{bmatrix}$$

This shows that the system has no solution (inconsistent) if $a - 2b + c \neq 0$. In particular, if

$$a=1,b=1,c=2$$
, then $a-2b+c\neq 0$ and hence the vector $\mathbf{v}=\begin{bmatrix}1\\1\\2\end{bmatrix}$ is not a linear

combination of vectors in *S*. In other words, $\begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} \notin \text{span}(S)$. Thus *S* does not span \mathbb{R}^3 .

Span of a Set

Definition 10.2.3. Let $S = \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ be a subset of a vector space V. The **span** of S is defined by

$$\mathrm{span}(S) = \{c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_n \mathbf{v}_n \mid c_i \in \mathbb{R} \text{ for } i = 1, 2, \dots, n\}$$

In other words, the span of *S* is the set of <u>all</u> linear combinations of vectors in *S*.

If span(S) = V, then we say S spans V, or the vector space V is spanned by S.

A subset *S* of a vector space need not be a subspace. The following theorem, however, tells us that there exists a *smallest* subspace containing the set *S*.

Theorem 10.2.1. If $S \subseteq V$, then span(S) is a subspace of V.

Proof. See Appendix.

Remarks

- $S \subseteq \operatorname{span}(S)$;
- span(S) is the smallest subspace of V containing the set S in a sense that if W be any subspace of V containing the set S, then span(S) $\subseteq W$.

Linear Dependence and Independence

Linear Dependence and Linear Independence

Definition 10.2.4. A set $S = \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ of vectors in a vector space V is called **linearly independent** if the following vector equation

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_n\mathbf{v}_n = \mathbf{0}$$

has the only trivial solution $c_1 = c_2 = \cdots = c_n = 0$. If the vector equation has any nontrivial solution, then S is called **linearly dependent**.

In other words, *S* is called **linearly independent** if none of the vectors in *S* is a linear combination of other vectors in *S*. Otherwise, *S* is called **linearly dependent**.

Example 10.2.6. Show that $S = \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$ is linearly independent.

Solution. Consider the following equation

$$c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + c_3 \mathbf{v}_3 = \mathbf{0}$$

$$c_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + c_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Therefore, $c_1=c_2=c_3=0$. Hence S is linearly independent.

Example 10.2.7. Show that $S = \left\{ \underbrace{\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}}_{\mathbf{v_1}}, \underbrace{\begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}}_{\mathbf{v_2}}, \underbrace{\begin{bmatrix} -2 \\ 0 \\ 1 \\ \mathbf{v_3} \end{bmatrix}}_{\mathbf{v_3}} \right\}$ is linearly independent.

Solution. Consider the following equation

$$c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + c_3 \mathbf{v}_3 = \mathbf{0}$$

The augmented matrix takes the form

$$\begin{bmatrix} 1 & 0 & -2 & 0 \\ 2 & 1 & 0 & 0 \\ 3 & 2 & 1 & 0 \end{bmatrix}$$
 [$\mathbf{v}_1 \quad \mathbf{v}_2 \quad \mathbf{v}_3 \mid \mathbf{v}_2$]

Linear Dependence and Independence

By reducing it to the reduced row echelon form, we obtain

$$\begin{bmatrix} 1 & 0 & -2 & 0 \\ 2 & 1 & 0 & 0 \\ 3 & 2 & 1 & 0 \end{bmatrix} \xrightarrow{\stackrel{-2R_1 + R_2 \to R_2}{-3R_1 + R_3 \to R_3}} \begin{bmatrix} 1 & 0 & -2 & 0 \\ 0 & 1 & 4 & 0 \\ 0 & 2 & 7 & 0 \end{bmatrix} \xrightarrow{\stackrel{-2R_2 + R_3 \to R_3}{-2R_2 + R_3 \to R_3}} \begin{bmatrix} 1 & 0 & -2 & 0 \\ 0 & 1 & 4 & 0 \\ 0 & 0 & -1 & 0 \end{bmatrix}$$

$$\xrightarrow{\stackrel{-R_3 \leftrightarrow R_3}{-2R_3 \leftrightarrow R_3}} \begin{bmatrix} 1 & 0 & -2 & 0 \\ 0 & 1 & 4 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \xrightarrow{\stackrel{-4R_3 + R_2 \to R_2}{-2R_3 + R_1 \to R_1}} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

This shows the system has the only trivial solution $c_1 = c_2 = c_3 = 0$. Therefore, S is linearly independent.

Example 10.2.8. Check if
$$S = \left\{ \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \right\}$$
 is linearly independent.

Solution. To solve the following vector equation

$$c_1\mathbf{v}_1+c_2\mathbf{v}_2+c_3\mathbf{v}_3=\mathbf{0},$$

we apply the same procedure as in Example 10.2.7 to the following matrix. By reducing it to the reduced row echelon form, we obtain

$$\begin{bmatrix} 1 & 0 & -1 & 0 \\ 2 & 1 & 0 & 0 \\ 3 & 2 & 1 & 0 \end{bmatrix} \xrightarrow{\begin{array}{c} -2R_1 + R_2 \to R_2 \\ -3R_1 + R_3 \to R_3 \end{array}} \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 2 & 4 & 0 \end{bmatrix} \xrightarrow{\begin{array}{c} -2R_2 + R_3 \to R_3 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{array}} \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

This shows that c_3 is free variable, hence the system has a nontrivial solution.

$$c_1 - c_3 = 0$$

$$c_2 + 2c_3 = 0$$

For example, if $c_3 = 1$, then $c_1 = 1$ and $c_2 = -2$. That is

$$\mathbf{v}_1 + (-2)\mathbf{v}_2 + \mathbf{v}_3 = \mathbf{0}$$

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

Hence *S* is linearly dependent.

Linear Dependence and Independence

Remark If $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k, \mathbf{0}\}$, then S is linearly dependent. In other words, if a set contains the zero vector, it must be linearly dependent. Because the vector equation

$$c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_k \mathbf{v}_k + c_{k+1} \mathbf{0} = \mathbf{0}.$$

has nontrivial solution, namely

$$0\mathbf{v}_1 + 0\mathbf{v}_2 + \dots + 0\mathbf{v}_k + (1)\mathbf{0} = \mathbf{0}.$$

Theorem 10.2.2. A set $S = \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_i, ..., \mathbf{v}_n\}$ is linearly dependent if and only if at least one of the vectors in S is a linear combination of the other vectors in S.

Proof. See Appendix.

Corollary A set $S = \{\mathbf{v}_1, \mathbf{v}_2\}$ of two nonzero vectors in V is linearly dependent if and only if $\mathbf{v}_2 = c\mathbf{v}_1$ for some scalar c.