

5. Let  $u$  and  $v$  be vectors in  $\mathbb{R}^n$ . Form the matrix

$$G = \begin{pmatrix} u^T u & u^T v \\ v^T u & v^T v \end{pmatrix}$$

Show that  $u$  and  $v$  are linearly independent if and only if  $G$  is invertible.

*Proof.* We first prove that  $G$  is invertible implies that  $u$  and  $v$  are linearly independent. We do this using proof by contraposition. If  $u$  and  $v$  are not linearly independent, then  $u = kv$  for some  $k \in \mathbb{R}$ . We can then write  $G$  as follows:

$$G = \begin{pmatrix} (kv) \cdot (kv) & (kv) \cdot v \\ v \cdot (kv) & v \cdot v \end{pmatrix}$$

$$\det(G) = k^2(v \cdot v)^2 - k^2(v \cdot v)^2 = 0$$

Therefore  $u, v$  not linearly independent  $\implies G$  not invertible, or equivalently,  $G$  invertible  $\implies u, v$  linearly independent.

Next we prove that  $u$  and  $v$  being linearly independent implies that  $G$  is invertible. From the original matrix,  $\det(G) = (u \cdot u)(v \cdot v) - (u \cdot v)^2$ .

We can use the Cauchy–Schwarz inequality to prove that  $\det(G) > 0$ . It states that  $u \cdot v \leq |u||v|$ . But if  $u$  and  $v$  are linearly independent, then we can strengthen this assertion to state that  $u \cdot v < |u||v|$ . Equivalently,  $u \cdot v < \sqrt{(u \cdot u)(v \cdot v)}$ . Squaring both sides,  $(u \cdot v)^2 < (u \cdot u)(v \cdot v)$ .

Therefore  $\det(G) = (u \cdot u)(v \cdot v) - (u \cdot v)^2 > 0$ , so  $G$  must be invertible if  $u$  and  $v$  are linearly independent. This completes the proof that  $u, v$  linearly independent  $\iff G$  invertible.  $\square$