

Definition

A vector $\mathbf{w} \in \mathbb{R}^n$ is a *linear combination* of vectors $\mathbf{v}_1, \dots, \mathbf{v}_p \in \mathbb{R}^n$ if there exists scalars c_1, \dots, c_p such that

$$\mathbf{w} = c_1\mathbf{v}_1 + \dots + c_p\mathbf{v}_p$$

Equivalently: A vector \mathbf{w} is a linear combination of vectors $\mathbf{v}_1, \dots, \mathbf{v}_p$ is the vector equation

$$x_1\mathbf{v}_1 + \dots + x_p\mathbf{v}_p = \mathbf{w}$$

has a solution.

Example.

$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \quad \mathbf{v}_2 = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} \quad \mathbf{v}_3 = \begin{bmatrix} 5 \\ 0 \\ 3 \end{bmatrix}$$

Example. Let

$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \quad \mathbf{v}_2 = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} \quad \mathbf{v}_3 = \begin{bmatrix} 5 \\ 0 \\ 3 \end{bmatrix} \quad \mathbf{w} = \begin{bmatrix} 9 \\ 3 \\ 6 \end{bmatrix}$$

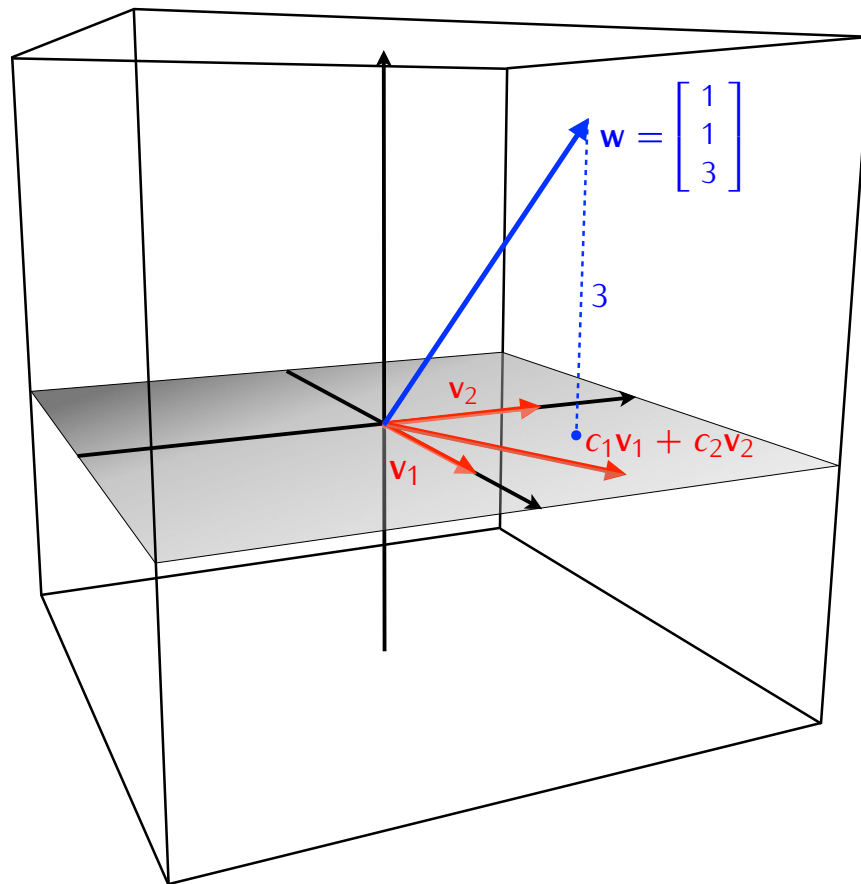
Express \mathbf{w} as a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ or show that this is not possible.

Example. Let

$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad \mathbf{v}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \quad \mathbf{w} = \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix}$$

Express \mathbf{w} as a linear combination of $\mathbf{v}_1, \mathbf{v}_2$ or show that this is not possible.

Geometric picture of the last example



Definition

If $\mathbf{v}_1, \dots, \mathbf{v}_p$ are vectors in \mathbb{R}^n then

$$\text{Span}(\mathbf{v}_1, \dots, \mathbf{v}_p) = \left\{ \begin{array}{l} \text{the set of all} \\ \text{linear combinations} \\ c_1\mathbf{v}_1 + \dots + c_p\mathbf{v}_p \end{array} \right\}$$

Example.

$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad \mathbf{v}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

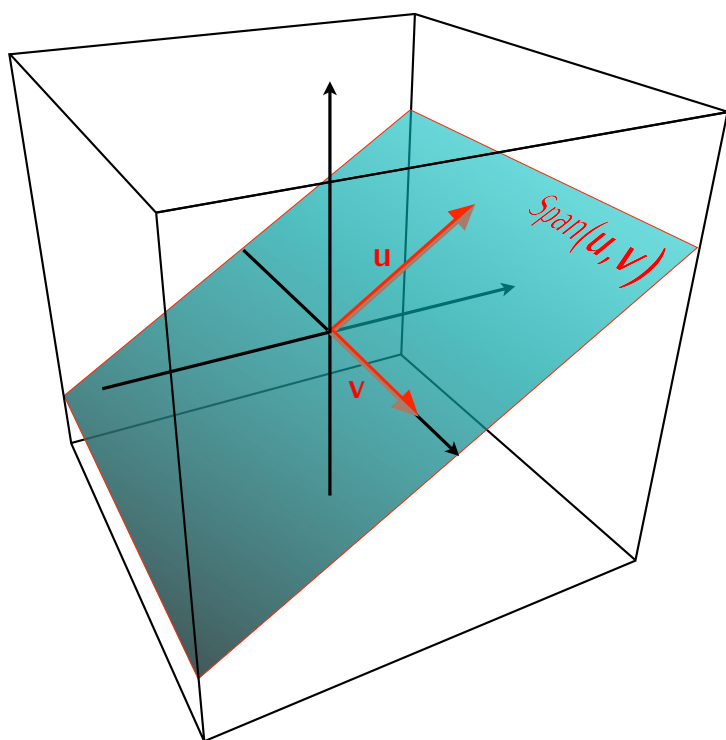
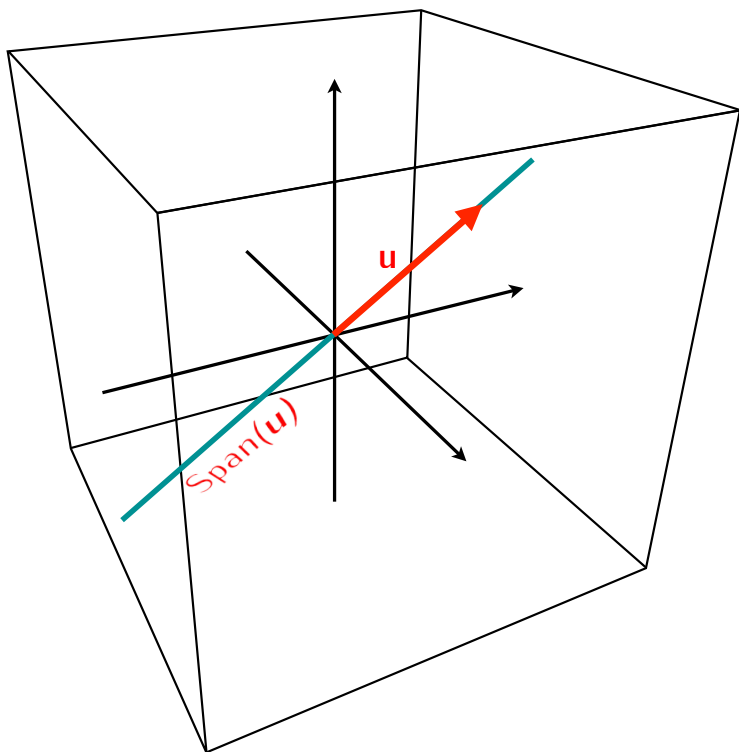
Proposition

A vector \mathbf{w} is in $\text{Span}(\mathbf{v}_1, \dots, \mathbf{v}_p)$ if and only if the vector equation

$$x_1\mathbf{v}_1 + \dots + x_p\mathbf{v}_p = \mathbf{w}$$

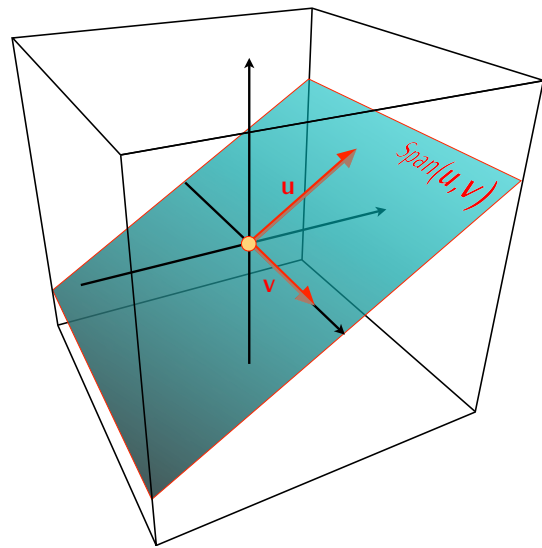
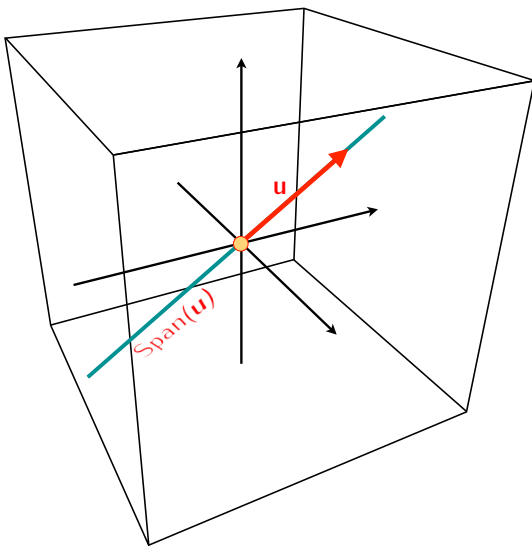
has a solution.

Geometric interpretation of Span



Proposition

For arbitrary vectors $v_1, \dots, v_p \in \mathbb{R}^n$ the zero vector $\mathbf{0} \in \mathbb{R}^n$ is in $\text{Span}(v_1, \dots, v_p)$.



Definition

A *homogenous vector equation* is a vector equation of the form

$$x_1 \mathbf{v}_1 + \dots + x_p \mathbf{v}_p = \mathbf{0}$$

(i.e. with the zero vector as the vector of constants).

Definition

Let $\mathbf{v}_1, \dots, \mathbf{v}_p \in \mathbb{R}^n$. The set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is *linearly independent* if the homogenous equation

$$x_1 \mathbf{v}_1 + \dots + x_p \mathbf{v}_p = \mathbf{0}$$

has only one, trivial solution $x_1 = 0, \dots, x_p = 0$. Otherwise the set is *linearly dependent*.