

Let $S = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k\}$ be a set of vectors from \mathbb{R}^n and $t_1, \dots, t_k \in \mathbb{R}$.

1. Linear Combinations:

The vector $\vec{w} \in \mathbb{R}^n$ is a linear combination of the vectors of S if \vec{w} can be written as:

$$\vec{w} = t_1 \vec{v}_1 + t_2 \vec{v}_2 + \dots + t_k \vec{v}_k$$

Notes:

- (a) If the system $\left[\begin{array}{cccc|c} \vec{v}_1 & \vec{v}_2 & \cdots & \vec{v}_k & \vec{w} \end{array} \right]$ has a non-trivial solution (i.e. consistent), then \vec{w} can be written as a linear combination of the vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k$
- (b) To find t_1, \dots, t_k in the linear combination, simply solve the system of equations $\left[\begin{array}{cccc|c} \vec{v}_1 & \vec{v}_2 & \cdots & \vec{v}_k & \vec{w} \end{array} \right]$.

Example 1: Write $\vec{w} = \begin{bmatrix} -3 \\ -4 \end{bmatrix}$ as a linear combination of $\vec{v}_1 = \begin{bmatrix} 15 \\ 6 \end{bmatrix}$ and $\vec{v}_2 = \begin{bmatrix} 4 \\ 3 \end{bmatrix}$.

Must solve: $\left[\begin{array}{cc|c} 15 & 4 & -3 \\ 6 & 3 & -4 \end{array} \right] \xrightarrow{\text{RREF}} \left[\begin{array}{cc|c} 1 & 0 & 1/3 \\ 0 & 1 & -2 \end{array} \right]$

So, $t_1 = \frac{1}{3}$ and $t_2 = -2 \Rightarrow \begin{bmatrix} -3 \\ -4 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 15 \\ 6 \end{bmatrix} - 2 \begin{bmatrix} 4 \\ 3 \end{bmatrix}$ or $\vec{w} = \frac{1}{3} \vec{v}_1 - 2 \vec{v}_2$

2. Linear Independence:

If the only solution to the system $\left[\begin{array}{cccc|c} \vec{v}_1 & \vec{v}_2 & \cdots & \vec{v}_k & \vec{0} \end{array} \right]$ (i.e. $t_1 \vec{v}_1 + t_2 \vec{v}_2 + \dots + t_k \vec{v}_k = \vec{0}$) is the trivial solution $t_1 = t_2 = \dots = t_k = 0$, then the vectors in S are said to be linearly independent. Otherwise, if there are other solutions then the vectors are called linearly dependent (i.e. at least one vector can be written as a linear combination of the other vectors).

Example 2:

Consider the system $[\vec{v}_1 \quad \vec{v}_2 \quad \vec{w} \quad | \quad \vec{0}]$. Then $\left[\begin{array}{ccc|c} 15 & 4 & -3 & 0 \\ 6 & 3 & -4 & 0 \end{array} \right] \xrightarrow{\text{RREF}} \left[\begin{array}{ccc|c} 1 & 0 & 1/3 & 0 \\ 0 & 1 & -2 & 0 \end{array} \right]$

which implies the solution to the system is $t_1 = -\frac{1}{3}t_3$ and $t_2 = 2t_3$ (i.e. solution is non-trivial).

Therefore, the vectors in \vec{v}_1, \vec{v}_2 , and \vec{w} are linearly dependent

Note: Could have also just said they were linearly dependent since $\frac{1}{3}\vec{v}_1 - 2\vec{v}_2 - \vec{w} = \vec{0}$ (from Example 1)

Notes:

- (a) If matrix $A = [\vec{v}_1 \quad \vec{v}_2 \cdots \vec{v}_k]$ (i.e. columns of A are the vectors in S), then the vectors in S are linearly independent if and only if $\text{rank}(A) = k$ (number of vectors in S)

Note: The rank of a matrix A , denoted by $\text{rank}(A)$, is the number of leading 1's in its row echelon form (REF)

Example 3: In example 2, $A = [\vec{v}_1 \quad \vec{v}_2 \quad \vec{w}] = \left[\begin{array}{ccc} 15 & 4 & -3 \\ 6 & 3 & -4 \end{array} \right]$ has $\text{rank}(A) = 2 \neq 3 = k$.

This confirms that the vectors \vec{v}_1, \vec{v}_2 , and \vec{w} are linearly dependent.

- (b) The number of free variables m in a solution to a system of equations is $m = k - \text{rank}(A)$

Example 4: In example 2, the system $[\vec{v}_1 \quad \vec{v}_2 \quad \vec{w} \quad | \quad \vec{0}]$ has $m = k - \text{rank}(A) = 3 - 2 = 1$ free variables (i.e. t_3).