

Linear Independence

The Punch Line: *Linear independence* is a property describing a collection of vectors whose span is “as big as it can be”—no vector is redundant, but each one contributes a “different direction” to the span.

Warm-Up: Are each of these situations possible?

- (a) The vectors $\{\vec{u}, \vec{v}\}$ in \mathbb{R}^2 span all of \mathbb{R}^2 .
- (b) The vectors $\{\vec{x}_1, \vec{x}_2, \vec{x}_3, \vec{x}_4\}$ span all of \mathbb{R}^3 .
- (c) The vectors $\{\vec{x}, -\vec{x}\}$ span all of \mathbb{R}^2 .
- (d) The vectors $\{\vec{u}, \vec{v}\}$ span all of \mathbb{R}^3 .
- (e) The span of $\{\vec{u}_1, \vec{u}_2\}$ and the span of $\{\vec{v}_1, \vec{v}_2\}$ in \mathbb{R}^3 intersect only at $\vec{0}$.
- (f) The span of $\{\vec{u}_1, \vec{u}_2\}$ and the span of $\{\vec{v}_1, \vec{v}_2\}$ in \mathbb{R}^3 are both planes and intersect only at $\vec{0}$.

Tests for Linear Independence: That the set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$ is linearly independent means that if $c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_n\vec{v}_n = \vec{0}$, the only possibility is that $c_1 = c_2 = \dots = c_n = 0$. That is, the only solution to the homogeneous matrix equation

$$\begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_n \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix} = \vec{0}$$

is the trivial solution: the zero vector. If there's only one vector in the set, it is linearly independent unless it happens to be $\vec{0}$. If there's only two vectors, they are linearly independent unless one is a multiple of the other (including $\vec{0}$, which is 0 times any vector). If a subset of the vectors is linearly dependent, the whole set is. Finally, a set of vectors is linearly dependent if (and only if) at least one vector is in the span of the others.

1 Are these sets linearly dependent or independent? Why?

(a) $\left\{ \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix}, \begin{bmatrix} -1 \\ -2 \\ 2 \end{bmatrix} \right\}$

(c) $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right\}$

(b) $\left\{ \begin{bmatrix} 2 \\ 3 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}, \begin{bmatrix} \frac{1}{2} \\ \frac{3}{4} \\ \frac{1}{4} \end{bmatrix} \right\}$

(d) $\left\{ \begin{bmatrix} 2 \\ 6 \\ 5 \end{bmatrix}, \begin{bmatrix} 1 \\ -3 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 12 \\ 1 \end{bmatrix} \right\}$

2 Are each of these situations possible?

- (a) You have a set of vectors that spans \mathbb{R}^3 . You remove two of them, and the set of vectors left behind is linearly independent.
- (b) You have two sets of vectors in \mathbb{R}^6 . One has four vectors, and one has two vectors, and both sets are linearly independent. When you put both sets together, the resulting set of six vectors is linearly dependent.
- (c) You have a set of three vectors which span \mathbb{R}^3 , but it is linearly dependent.
- (d) You have a linearly dependent set of three vectors in \mathbb{R}^2 . If you remove any one of them, the other pair do not span \mathbb{R}^2 .