

LINEAR INDEPENDENCE

First Year students often find the concept of *linear independence* hard to grasp. This is not surprising, since the definition was arrived at after much hind-sight had been developed. So, the definition is somewhat unnatural for the novice. To make the definition a little more palatable we introduce the following term.

For a set of vectors $\{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$ define the¹ “*linear independence equation*” to be

$$\alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \dots + \alpha_n \mathbf{u}_n = \mathbf{0}.$$

Now we may express the definition for *linear independence* in the following way:

A set of vectors $\{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$ is *linearly independent* \iff the *linear independence equation* has a *unique* solution (namely, the *trivial* solution).

This says, that to test whether a set of vectors is *linearly independent* we should first write down “the” corresponding *linear independence equation* and then *solve* it. We then decide the set of vectors is *linearly independent* if we find only one solution; otherwise we decide the set of vectors is *linearly dependent*. Let us apply the definition to a *proof* type problem.

Problem. Given $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ is *linearly independent*, is the set $\{\mathbf{u}_1 + \mathbf{u}_2, \mathbf{u}_2 + \mathbf{u}_3, \mathbf{u}_3 + \mathbf{u}_1\}$ *linearly independent*?

Solution. We are given that $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ is *linearly independent* so it’s *linear independence equation*,

$$\alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \alpha_3 \mathbf{u}_3 = \mathbf{0}$$

has only the solution $\alpha_1 = 0, \alpha_2 = 0, \alpha_3 = 0$.

Is the set $\{\mathbf{u}_1 + \mathbf{u}_2, \mathbf{u}_2 + \mathbf{u}_3, \mathbf{u}_3 + \mathbf{u}_1\}$ *linearly independent*? We write down it’s *linear independence equation*, using variables that don’t conflict with any already chosen:

$$\alpha(\mathbf{u}_1 + \mathbf{u}_2) + \beta(\mathbf{u}_2 + \mathbf{u}_3) + \gamma(\mathbf{u}_3 + \mathbf{u}_1) = \mathbf{0}$$

which on rearrangement gives

$$(\alpha + \gamma)\mathbf{u}_1 + (\alpha + \beta)\mathbf{u}_2 + (\beta + \gamma)\mathbf{u}_3 = \mathbf{0}.$$

Comparing this equation with $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ ’s *linear independence equation*, which has just the trivial solution, we have:

$$\alpha + \gamma = 0, \quad \alpha + \beta = 0, \quad \beta + \gamma = 0$$

which itself is a system of equations (in the variables α, β, γ). Representing this system as an augmented matrix and reducing to RE we have:

$$\begin{aligned} \left[\begin{array}{ccc|c} 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \end{array} \right] &\sim \left[\begin{array}{ccc|c} 1 & 0 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & 1 & 0 \end{array} \right] \\ &\sim \left[\begin{array}{ccc|c} 1 & 0 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 2 & 0 \end{array} \right] \end{aligned}$$

From the final RE matrix we see the system for α, β, γ has *full rank* (i.e. there are as many steps (echelons) as there can possibly be). So the solution is *unique* (and that solution must be the trivial one: $\alpha = 0, \beta = 0, \gamma = 0$).

Hence the set $\{\mathbf{u}_1 + \mathbf{u}_2, \mathbf{u}_2 + \mathbf{u}_3, \mathbf{u}_3 + \mathbf{u}_1\}$ is *linearly independent*.

¹The word *the* is perhaps improperly used here, since any list of n distinct non-conflicting variables can be used in place of the vector coefficients, $\alpha_1, \alpha_2, \dots, \alpha_n$.