

# Linear Independence

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## Recall

We defined matrix-vector multiplication by

$$\mathbf{Ax} = (\mathbf{a}_1 \quad \mathbf{a}_2 \quad \cdots \quad \mathbf{a}_n) \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \cdots + x_n\mathbf{a}_n.$$

This enables us to express the linear system with augmented matrix  $(A \quad \mathbf{b})$  as the matrix equation

$$\mathbf{Ax} = \mathbf{b}.$$

The existence of a solution to this system is equivalent to the statement that  $\mathbf{b}$  is a linear combination of the columns of  $A$ .

That is,  $\mathbf{b}$  belongs to the *column space* of  $A$ :

$$\mathbf{b} \in \text{Span}\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\} = \text{Col } A.$$

The notion of *linear independence* is to uniqueness of solutions of linear systems as the notion of span is to existence.

### Definition

Let  $\mathcal{S} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\} \subset \mathbb{R}^n$ . We say that the vectors in  $\mathcal{S}$  are *linearly independent* iff the *only* solution to

$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_k\mathbf{v}_k = \mathbf{0}$$

is  $x_1 = x_2 = \dots = x_k = 0$ . Otherwise we say that the vectors in  $\mathcal{S}$  are *linearly dependent*.

Equivalently,  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  are linearly independent iff

$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_k\mathbf{v}_k = \mathbf{0} \Rightarrow x_1 = x_2 = \dots = x_k = 0.$$

Negating the definition of linear independence we find that  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  are linearly *dependent* iff the equation

$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_k\mathbf{v}_k = \mathbf{0}$$

has a *nonzero* solution  $\mathbf{x} \in \mathbb{R}^k$ .

Such a nonzero solution is called a *dependence relation*.

Taking the vectors in the definition to be the columns of a matrix  $A$ , we find that the columns of  $A$  are linearly independent iff the only solution to  $A\mathbf{x} = \mathbf{0}$  is  $\mathbf{x} = \mathbf{0}$ .

This means that we *cannot* have any free variables (non-pivot columns) when we row reduce the coefficient matrix  $A$ . That is,  $A$  *must* have a pivot in each column.

Note that this also tells us that, when it is consistent, the inhomogeneous equation

$$A\mathbf{x} = \mathbf{b}$$

has exactly one solution for any  $\mathbf{b}$ . We'll come back to this fact.

### Example 1

Determine whether or not the vectors

$$\begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \end{pmatrix}, \begin{pmatrix} 5 \\ 6 \\ 7 \\ 8 \end{pmatrix}, \begin{pmatrix} 9 \\ 10 \\ 11 \\ 12 \end{pmatrix} \in \mathbb{R}^4$$

are linearly independent.

*Solution.* We put the vectors into a matrix and row reduce.

$$\begin{pmatrix} 1 & 5 & 9 \\ 2 & 6 & 10 \\ 3 & 7 & 11 \\ 4 & 8 & 12 \end{pmatrix} \xrightarrow{\text{RREF}} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

Since there is not a pivot in every column, the equation  $Ax = \mathbf{0}$  has more than one solution. So the vectors are *linearly dependent*.  $\square$

In fact, the nontrivial solutions to  $A\mathbf{x} = \mathbf{0}$  are given by

$$x_1 = x_3,$$

$$x_2 = -2x_3,$$

$x_3$  is free.

Any nonzero choice of  $x_3$  yields a dependence relation among the given vectors.

Taking  $x_3 = -2$ , for instance, we have

$$-2 \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \end{pmatrix} + 4 \begin{pmatrix} 5 \\ 6 \\ 7 \\ 8 \end{pmatrix} - 2 \begin{pmatrix} 9 \\ 10 \\ 11 \\ 12 \end{pmatrix} = \mathbf{0}.$$

## Example 2

Determine whether or not the vectors

$$\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \in \mathbb{R}^3$$

are linearly independent.

*Solution.* We use the vectors as the columns of a matrix and row reduce:

$$\begin{pmatrix} 1 & 1 & 1 \\ 0 & -1 & 1 \\ -1 & 0 & 1 \end{pmatrix} \xrightarrow{\text{RREF}} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

Since we have a pivot in every column, the vectors are *linearly independent*. □



The following result and its corollary show that there is an upper limit to how large a linearly independent subset of  $\mathbb{R}^n$  can be.

### Theorem 1

Let  $\mathcal{S} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\} \subseteq \mathbb{R}^n$ . If  $k > n$ , then  $\mathcal{S}$  is linearly dependent.

*Proof.* If  $k > n$ , then the  $n \times k$  coefficient matrix  $A = (\mathbf{v}_1 \quad \mathbf{v}_2 \quad \cdots \quad \mathbf{v}_k)$  is underdetermined.

By an earlier result, this means that the system  $A\mathbf{x} = \mathbf{0}$  must have infinitely many solutions (since it is necessarily consistent).

In particular, it has nonzero solutions, which means the vectors in  $\mathcal{S}$  are linearly dependent.



Since every implication is logically equivalent to its contrapositive, we immediately obtain:

### Corollary 1

*Let  $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\} \subseteq \mathbb{R}^n$ . If  $S$  is linearly independent, then  $k \leq n$ .*

In words: the size of a linearly independent set of vectors cannot exceed the number of entries in each vector.

Although we will primarily be interested in linearly independent sets, let's take a look at the property of linear dependence first.

Notice that in the dependence relation

$$-2\mathbf{v}_1 + 4\mathbf{v}_2 + 3\mathbf{v}_3 = \mathbf{0}$$

we can solve for  $\mathbf{v}_1$  in terms of  $\mathbf{v}_2$  and  $\mathbf{v}_3$ :

$$\mathbf{v}_1 = -\frac{1}{2}(-4\mathbf{v}_2 - 3\mathbf{v}_3) = 2\mathbf{v}_2 + \frac{3}{2}\mathbf{v}_3 \in \text{Span}\{\mathbf{v}_2, \mathbf{v}_3\}.$$

That is,  $\mathbf{v}_1$  is a linear combination of the remaining vectors  $\mathbf{v}_2$  and  $\mathbf{v}_3$ .

**Remark.** It is also true that  $\mathbf{v}_2$  is a linear combination of  $\mathbf{v}_1$  and  $\mathbf{v}_3$ , and that  $\mathbf{v}_3$  is a linear combination of  $\mathbf{v}_1$  and  $\mathbf{v}_2$ , but this is not always the case for linearly dependent sets of vectors.

The most we can say in general is:

### Theorem 2 (Characterization of Linearly Dependent Sets)

*The vectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k \in \mathbb{R}^n$  are linearly dependent if and only if (at least) one of the vectors is a linear combination of the others. In fact, if  $\mathbf{v}_1 \neq \mathbf{0}$ , then there is a  $j > 1$  so that  $\mathbf{v}_j \in \text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{j-1}\}$ .*

*Proof.* Because this is an “if and only if” statement, we must show that the two hypotheses imply each other.

Suppose that  $\mathbf{v}_j$  is a linear combination of the other vectors:

$$\mathbf{v}_j = \sum_{i \neq j} c_i \mathbf{v}_i.$$

Then

$$\mathbf{v}_j - \sum_{i \neq j} c_i \mathbf{v}_i = \mathbf{0}$$

is a dependence relation among the vectors, since the coefficient of  $\mathbf{v}_j$  is  $1 \neq 0$ . Thus the vectors are linearly dependent.

Now for the converse. Suppose that  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  are linearly dependent.

This means and that

$$x_1 \mathbf{v}_1 + x_2 \mathbf{v}_2 + \cdots + x_k \mathbf{v}_k = \mathbf{0}$$

has a nontrivial solution. Let  $x_j$  be any nonzero weight.

Then

$$x_j \mathbf{v}_j = - \sum_{i \neq j} x_i \mathbf{v}_i \Rightarrow \mathbf{v}_j = \sum_{i \neq j} \frac{-x_i}{x_j} \mathbf{v}_i$$

since  $x_j \neq 0$ . This expresses  $\mathbf{v}_j$  as a linear combination of the other vectors.

Now suppose we know that  $\mathbf{v}_1 \neq \mathbf{0}$ . Let  $x_j$  be the nonzero weight with the *largest subscript*.

Then  $x_{j+1} = x_{j+2} = \cdots = x_k = 0$ .

If  $j = 1$  this means

$$\mathbf{0} = x_1 \mathbf{v}_1 + x_2 \mathbf{v}_2 + \cdots + x_k \mathbf{v}_k = x_1 \mathbf{v}_1 \Rightarrow \mathbf{v}_1 = \mathbf{0},$$

since  $x_1 \neq 0$ . But this contradicts our hypothesis.

So  $j > 1$  and

$$\mathbf{0} = \sum_{1 \leq i \leq k} x_i \mathbf{v}_i = \sum_{i \leq j} x_i \mathbf{v}_i = \sum_{i < j} x_i \mathbf{v}_i + x_j \mathbf{v}_j.$$

As above, because  $x_j \neq 0$  we can solve this for  $\mathbf{v}_j$ :

$$\mathbf{v}_j = \sum_{i < j} \frac{-x_i}{x_j} \mathbf{v}_i \in \text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{j-1}\}.$$



Let  $\mathcal{S} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\} \subseteq \mathbb{R}^n$  be a finite (ordered) list of vectors.

Since  $\mathbf{0}$  is a linear combination of any given vectors (just use zero weights), the theorem tells us that

$$\mathbf{0} \in \mathcal{S} \Rightarrow \mathcal{S} \text{ is linearly dependent.}$$

In particular

$\{\mathbf{0}\}$  is linearly dependent.

If  $\mathbf{v}_j = \mathbf{v}_i$  for some  $i \neq j$ , then clearly  $\mathbf{v}_j$  is a linear combination of the other vectors. Thus

$$\mathbf{v}_j = \mathbf{v}_i \text{ for some } i \neq j \Rightarrow \mathcal{S} \text{ is linearly dependent.}$$



Let  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k \in \mathbb{R}^n$  and suppose that  $\mathbf{v}_j$  is a linear combination of the other vectors:

$$\mathbf{v}_j = \sum_{i \neq j} c_i \mathbf{v}_i.$$

Let

$$\mathbf{x} = \sum_i d_i \mathbf{v}_i \in \text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}.$$

Then

$$\begin{aligned} \mathbf{x} &= d_j \mathbf{v}_j + \sum_{i \neq j} d_i \mathbf{v}_i = d_j \sum_{i \neq j} c_i \mathbf{v}_i + \sum_{i \neq j} d_i \mathbf{v}_i \\ &= \sum_{i \neq j} (d_j c_i + d_i) \mathbf{v}_i \in \text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \widehat{\mathbf{v}}_j, \dots, \mathbf{v}_k\}, \end{aligned}$$

where the “hat” indicates that  $\mathbf{v}_j$  is to be omitted from the list.

This shows that every vector in  $\text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$  lies in  $\text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \widehat{\mathbf{v}}_j, \dots, \mathbf{v}_k\}$ .

The reverse statement is also true, since every vector that is a linear combination of  $\mathbf{v}_1, \mathbf{v}_2, \dots, \widehat{\mathbf{v}}_j, \dots, \mathbf{v}_k$  is necessarily a linear combination of  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  (just take the  $\mathbf{v}_j$  weight to be zero).

This proves:

### Theorem 3

*Let  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k \in \mathbb{R}^n$ . If  $\mathbf{v}_j$  is a linear combination of the other vectors, then*

$$\text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\} = \text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \widehat{\mathbf{v}}_j, \dots, \mathbf{v}_k\}.$$

## Example

Consider the reduced matrix

$$A = \begin{pmatrix} 1 & -2 & 0 & 1 & 4 & 0 & 0 & -3 \\ 0 & 0 & 1 & -1 & 3 & 0 & 0 & 2 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 5 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & -6 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$
$$= (\mathbf{a}_1 \quad \mathbf{a}_2 \quad \mathbf{a}_3 \quad \mathbf{a}_4 \quad \mathbf{a}_5 \quad \mathbf{a}_6 \quad \mathbf{a}_7 \quad \mathbf{a}_8).$$

Notice that the nonpivot columns are linear combinations of the pivot columns to the left.

By Theorem 3, this means

$$\text{Col } A = \text{Span}\{\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3, \mathbf{a}_4, \mathbf{a}_5, \mathbf{a}_6, \mathbf{a}_7, \mathbf{a}_8\} = \text{Span}\{\mathbf{a}_1, \mathbf{a}_3, \mathbf{a}_6, \mathbf{a}_7\}.$$

We can use Theorem 3 to devise an algorithm for constructing linearly independent spanning sets.

Let  $\mathcal{S} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\} \subseteq \mathbb{R}^n$ .

1. If  $\mathcal{S}$  is linearly dependent, choose a vector  $\mathbf{v}$  that is a linear combination of the others. Let

$$\mathcal{S}' = \mathcal{S} \setminus \{\mathbf{v}\}.$$

Note that Theorem 3 tells us that

$$\text{Span } \mathcal{S} = \text{Span } \mathcal{S}'.$$

2. Repeat step 1 with  $\mathcal{S}$  replaced by  $\mathcal{S}'$ .

Since we cannot remove vectors from  $\mathcal{S}$  indefinitely, at some point we are guaranteed to have  $\mathcal{S}'$  be linearly independent.

This proves the following important result.

#### Theorem 4

Let  $S \subseteq \mathbb{R}^n$  be a finite list of vectors. There is a subset  $S' \subseteq S$  so that:

1.  $S'$  is linearly independent;
2.  $\text{Span } S' = \text{Span } S$ .

Notice that if we apply our proof to the set  $S = \{\mathbf{0}\}$ , in step 1 we must remove  $\mathbf{0}$ , so that

$$S' = \emptyset.$$

The set  $\emptyset$  is considered to be linearly independent, since the “for every” condition defining linear independence is “vacuously true.”

So Theorem 4 holds in this case as well, provided we define

$$\text{Span } \emptyset = \{\mathbf{0}\}.$$

Now suppose we have a linearly independent set of vectors

$\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k \in \mathbb{R}^n$ . Let  $A = (\mathbf{v}_1 \ \mathbf{v}_2 \ \cdots \ \mathbf{v}_k)$ .

Because the only solution to  $A\mathbf{x} = \mathbf{0}$  is  $\mathbf{x} = \mathbf{0}$ , we must have

$$\text{Null } A = \{\mathbf{0}\}.$$

Choose any  $\mathbf{y} \in \text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\} = \text{Col } A$ .

Then the equation  $A\mathbf{x} = \mathbf{y}$  is consistent, by definition, and its solution set has the form

$$\mathbf{x}_0 + \text{Null } A = \mathbf{x}_0 + \{\mathbf{0}\} = \{\mathbf{x}_0\}.$$

In other words, for every  $\mathbf{y} \in \text{Col } A$ , the equation  $A\mathbf{x} = \mathbf{y}$  has a *unique* solution.

### Theorem 5

*The columns of a matrix  $A$  are linearly independent if and only if the equation  $A\mathbf{x} = \mathbf{b}$  has a unique solution for every  $\mathbf{b} \in \text{Col } A$ .*

This gives the connection between linear independence of vectors and uniqueness of solutions to linear systems.

Note that the condition  $\mathbf{b} \in \text{Col } A$  is just another way of saying that  $A\mathbf{x} = \mathbf{b}$  is consistent.

Now let  $\mathcal{S} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\} \subseteq \mathbb{R}^n$  be a linearly independent set of vectors.

Let  $A = (\mathbf{v}_1 \quad \mathbf{v}_2 \quad \dots \quad \mathbf{v}_k)$ .

For any  $\mathbf{y} \in \text{Span } \mathcal{S} = \text{Col } A$ , we now know that there is a *unique*  $\mathbf{x} \in \mathbb{R}^k$  so that  $A\mathbf{x} = \mathbf{y}$ .

We call the vector  $\mathbf{x}$  the *coordinate vector of  $\mathbf{y}$  relative to  $\mathcal{S}$*  (or the vector of  *$\mathcal{S}$ -coordinates*), and write

$$[\mathbf{y}]_{\mathcal{S}} = \mathbf{x}.$$

Equivalently,

$$A[\mathbf{y}]_{\mathcal{S}} = \mathbf{y}.$$



Note that the computation of the  $\mathcal{S}$ -coordinates of  $\mathbf{y}$  amounts to solving the linear system with augmented matrix  $(A \ \mathbf{y})$ .

### Example 3

Show that the set of vectors

$$\mathcal{S} = \left\{ \begin{pmatrix} 0 \\ 2 \\ -1 \\ 1 \end{pmatrix}, \begin{pmatrix} -3 \\ 1 \\ 4 \\ -4 \end{pmatrix}, \begin{pmatrix} 9 \\ -7 \\ -5 \\ -2 \end{pmatrix} \right\}$$

are linearly independent and find the  $\mathcal{S}$ -coordinates of

$$\mathbf{y} = \begin{pmatrix} 3 \\ 1 \\ 0 \\ -7 \end{pmatrix}.$$

*Solution.* We can achieve both aims simultaneously by row reducing the augmented matrix:

$$\begin{pmatrix} 0 & -3 & 9 & 3 \\ 2 & 1 & -7 & 1 \\ -1 & 4 & -5 & 0 \\ 1 & -4 & -2 & -7 \end{pmatrix} \xrightarrow{\text{RREF}} \begin{pmatrix} 1 & 0 & 0 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Because there are pivots in all of the first three columns, the set  $\mathcal{S}$  is linearly independent and

$$[\mathbf{y}]_{\mathcal{S}} = \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix}.$$



## Remark

Given a linearly independent set  $S \subseteq \mathbb{R}^n$ , the  $S$ -coordinates of a vector  $\mathbf{y} \in \text{Span } S$  depend on the ordering of the vectors in  $S$ .

For instance, suppose  $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3 \in \mathbb{R}^n$  are linearly independent. Let

$$\mathbf{y} = \mathbf{v}_1 + 2\mathbf{v}_2 + 3\mathbf{v}_3.$$

If we take  $S = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ , then

$$[\mathbf{y}]_S = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}.$$

However, if we take  $\mathcal{S}' = \{\mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_1\}$ , then

$$[\mathbf{y}]_{\mathcal{S}'} = \begin{pmatrix} 2 \\ 3 \\ 1 \end{pmatrix} \neq [\mathbf{y}]_{\mathcal{S}}.$$

**Moral.** Any time we talk about the  $\mathcal{S}$ -coordinates of a vector, we will always assume that  $\mathcal{S}$  is an *ordered* list of vectors.

# Properties of Coordinates

Let  $\mathcal{S} \subseteq \mathbb{R}^n$  be a linearly independent (ordered) set of vectors with  $|\mathcal{S}| = m \leq n$ .

The  $\mathcal{S}$ -coordinate operation can be thought of as a function

$$[\cdot]_{\mathcal{S}} : \text{Span } \mathcal{S} \rightarrow \mathbb{R}^m.$$

This function has some very nice properties.

## Theorem 6

*Let everything be as above. For any  $\mathbf{x}, \mathbf{y} \in \text{Span } \mathcal{S}$  and any  $c \in \mathbb{R}$ :*

1.  $[\mathbf{x} + \mathbf{y}]_{\mathcal{S}} = [\mathbf{x}]_{\mathcal{S}} + [\mathbf{y}]_{\mathcal{S}}$
2.  $[c\mathbf{x}]_{\mathcal{S}} = c[\mathbf{x}]_{\mathcal{S}}$

*Furthermore,  $[\cdot]_{\mathcal{S}}$  is one-to-one and onto.*

# Terminology

Given a function  $f : X \rightarrow Y$  we say:

- $X$  is the *domain* of  $f$ .
- $Y$  is the *codomain* of  $f$ .
- $\text{Im } f = \{f(x) \mid x \in X\}$  is the *image* or *range* of  $f$ .

## Definition (One-to-one)

We say that a function  $f : X$  is *one-to-one* if it never sends two distinct objects to the same place. That is:

$$x \neq y \Rightarrow f(x) \neq f(y).$$

**Remark.** Equations are usually more useful than inequalities. The (equivalent) contrapositive of this one-to-one condition is

$$f(x) = f(y) \Rightarrow x = y,$$

and this is typically how one checks that  $f$  is one-to-one.

### Definition (Onto)

We say that a function  $f : X \rightarrow Y$  is onto if  $\text{Im } f = Y$ . That is, for every  $y \in Y$  the equation

$$f(x) = y$$

has a solution  $x \in X$ .

## Proof of Theorem 6.

Theorem 6 now follows easily from the properties of the matrix-vector product.

Suppose  $\mathcal{S} \subset \mathbb{R}^n$  is linearly independent.

Let  $A$  be the matrix whose columns are the members of  $\mathcal{S}$ .

Recall that  $[\mathbf{x}]_{\mathcal{S}}$  is the unique vector in  $\mathbb{R}^m$  (where  $m = |\mathcal{S}|$ ) so that

$$A[\mathbf{x}]_{\mathcal{S}} = \mathbf{x}$$

Thus

$$A[\mathbf{x} + \mathbf{y}]_{\mathcal{S}} = \mathbf{x} + \mathbf{y} = A[\mathbf{x}]_{\mathcal{S}} + A[\mathbf{y}]_{\mathcal{S}} = A([\mathbf{x}]_{\mathcal{S}} + [\mathbf{y}]_{\mathcal{S}}).$$

Uniqueness of coordinate vectors implies that

$$[\mathbf{x} + \mathbf{y}]_{\mathcal{S}} = [\mathbf{x}]_{\mathcal{S}} + [\mathbf{y}]_{\mathcal{S}}.$$



Likewise,

$$A[\mathbf{c}\mathbf{x}]_{\mathcal{S}} = \mathbf{c}\mathbf{x} = c(A[\mathbf{x}]_{\mathcal{S}}) = A(c[\mathbf{x}]_{\mathcal{S}}),$$

and uniqueness of coordinates implies that

$$[\mathbf{c}\mathbf{x}]_{\mathcal{S}} = c[\mathbf{x}]_{\mathcal{S}}.$$

The  $\mathcal{S}$ -coordinate map is one-to-one because coordinates are unique.

The  $\mathcal{S}$ -coordinate map is onto, because given any  $\mathbf{y} \in \mathbb{R}^m$ , if we let

$$\mathbf{x} = A\mathbf{y}$$

then we have  $A\mathbf{y} = \mathbf{x} = A[\mathbf{x}]_{\mathcal{S}}$ , and uniqueness of coordinates implies that

$$[\mathbf{x}]_{\mathcal{S}} = \mathbf{y}.$$



To demonstrate the final part of the proof, suppose we are given the linearly independent set

$$\mathcal{S} = \left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\}.$$

To find a vector whose  $\mathcal{S}$ -coordinates are  $(1, 2, 3)$ , we simply set

$$\mathbf{x} = 1 \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + 2 \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} + 3 \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 3 \\ 6 \end{pmatrix}.$$

Theorem 6 will be our main tool for studying linearly independent sets.

Our first application is:

### Theorem 7

Let  $\mathcal{S} \subseteq \mathbb{R}^n$  be a linearly independent (ordered) list of vectors with  $|\mathcal{S}| = m \leq n$ . Suppose  $\mathcal{S}' \subseteq \text{Span } \mathcal{S}$ . Then  $\mathcal{S}'$  is linearly independent if and only if the corresponding set of coordinate vectors

$$[\mathcal{S}']_{\mathcal{S}} = \{[\mathbf{v}]_{\mathcal{S}} \mid \mathbf{v} \in \mathcal{S}'\} \subseteq \mathbb{R}^m$$

is linearly independent.

*Proof.* Using the properties of  $\mathcal{S}$ -coordinates, we have

$$\left[ \sum_{\mathbf{v} \in \mathcal{S}'} c_{\mathbf{v}} \mathbf{v} \right]_{\mathcal{S}} = \sum_{\mathbf{v} \in \mathcal{S}'} [c_{\mathbf{v}} \mathbf{v}]_{\mathcal{S}} = \sum_{\mathbf{v} \in \mathcal{S}'} c_{\mathbf{v}} [\mathbf{v}]_{\mathcal{S}}.$$

So

$$\begin{aligned}\sum_{\mathbf{v} \in \mathcal{S}'} c_{\mathbf{v}} [\mathbf{v}]_{\mathcal{S}} = \mathbf{0} &\iff \left[ \sum_{\mathbf{v} \in \mathcal{S}'} c_{\mathbf{v}} \mathbf{v} \right]_{\mathcal{S}} = \mathbf{0} \\ &\iff \sum_{\mathbf{v} \in \mathcal{S}'} c_{\mathbf{v}} \mathbf{v} = \mathbf{0},\end{aligned}$$

since the only vector with zero coordinates is the zero vector.

This means that there is a linear dependence among the vectors in  $\mathcal{S}'$  if and only if there is a linear dependence among the coordinate vectors  $[\mathbf{v}]_{\mathcal{S}}$ ,  $\mathbf{v} \in \mathcal{S}'$ .

This proves the theorem. □