

Engineering Mathematics – I
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Lecture – 40
Linear Algebra – Linear Independence of Vector

So, welcome back and this is lecture number 40, and we will be talking about the Linear Independence of Vectors. In particular, we will cover today the linear combinations of the vectors and also this linear independence of vectors.

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Linear Combination of Vectors:

An expression of the type $\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n$, where $\lambda_i \in \mathbb{R}$, is called linear combination of vectors v_1, v_2, \dots, v_n .

❖ **Remark:** $v \in V$ (vector space over \mathbb{R}) is a linear combination of v_1, v_2, \dots, v_n in V if \exists scalars $\lambda_1, \lambda_2, \dots, \lambda_n \in \mathbb{R}$ such that $v = \lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n$.

So, what is linear combination? So, an expression of this type $\lambda_1 v_1$ plus $\lambda_2 v_2$ plus $\lambda_n v_n$, where these λ 's belong to the set of real numbers it is called linear combination of vectors v_1, v_2, v_3 and v_n

So, here for given vectors v_1, v_2, \dots, v_n this expression here $\lambda_1 v_1$ plus $\lambda_2 v_2$ and so on $\lambda_n v_n$ this is called the linear combination of these vectors where these λ 's belong to the set of real numbers and just a remark short remarks here. So, v belongs to a vector space over \mathbb{R} which is V is a vector space and v is an event of this vector space V this is a linear combination of v_1, v_2, v_3, v_n in V . So, these all are vectors in V and we call that this V is a linear combination of v_1, v_2, v_3, v_n if there exists scalars $\lambda_1, \lambda_2, \lambda_3, \lambda_n$ and they belong to \mathbb{R}

because V these as a as the scalars as such that we can write down this v here the given v as a linear combination of the others.

Then we call that this v is a linear combination of the vectors v_1, v_2, v_3, v_n . If we can write down this v as $\lambda_1 v_1$ plus $\lambda_2 v_2$ plus $\lambda_n v_n$ then we call this vector v which is again this vector is a more general term we are talking about from the vector space they can be matrices, they can be polynomial etcetera. So, here if this given v here we can write down as a linear combination of these other vectors v then we call that this is a linear combination of the vectors v_1, v_2, v_3, v_n .

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Example Let $\alpha = [4, 3, 5]^T$, $\beta = [0, 1, 3]^T$, $\gamma = [2, 1, 1]^T$, $\delta = [4, 2, 2]^T$

Examine if

- α is a linear combination of β & γ
- β is a linear combination of γ & δ
- γ is linear combination of α & β

α is a linear combination of β & γ ,
 $\Rightarrow \gamma$ is linear combination of α & β

$\alpha = 1\beta + 2\gamma$
 $\begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix} = \lambda_1 \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} + \lambda_2 \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$

$\Rightarrow \lambda_1 = 1, \lambda_2 = 2$

$\Rightarrow \alpha$ is a linear combination of β & γ

$\begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} = \lambda_1 \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + \lambda_2 \begin{bmatrix} 4 \\ 2 \\ 2 \end{bmatrix} \Rightarrow$ Inconsistent system, i.e., No solution.

$\Rightarrow \beta$ is NOT a linear combination of γ & δ

Handwritten notes:
 $\alpha = \beta + 2\gamma$
 $\alpha = \beta + 2\gamma$
 $\alpha = \beta + 2\gamma$

So, the example here we take these four vectors alpha, beta, gamma and delta. So, here 4, 3, 5 this transpose. So, we have this column vector here also we have 0, 1, 3 and 2, 1, 1 and 4, 2, 2. Now, we have the following questions now we want to examine whether this alpha is a linear combination of beta and gamma we will also see that if this beta is a linear combination of gamma and this delta and this gamma is a linear combination of alpha and beta.

So, we will answer these questions here. To answer the first one if this alpha is a linear combination of beta and gamma. So, what we want to show that this alpha here this is alpha is a linear combination of the beta and gamma. So, this is beta and then here we have gamma.

So, if we can write down this α as $\lambda_1 \beta + \lambda_2 \gamma$ for some λ s then we will call yes, this α is a linear combination of β and γ . So, now, to do so, we will check whether it is possible or not and eventually we end up usually with the system of linear equations to answer all these questions. And we have to solve this system of linear equations which we can write down like again we can simplify this little bit.

So, left hand side we have 4, we have 3, we have 5 that is a vector; the right hand side the first equation if you write down λ_1 times 0 plus this λ_2 times 2. So, we have basically 2 times λ_2 , the second equation will be λ_1 plus this λ_2 and then we have 3 λ_1 and plus λ_2 ; so these are the equation. The first equation says that 2 λ_2 is equal to 4. So, where we get the λ_2 is equal to 2 from this second equation then because they should add to this 3 and λ_2 is already 2. So, from here we will get that λ_1 must be 1 and this 3 λ_1 plus λ_2 is equal to 5.

So, whether now we have to check whether it is also satisfied or not. So, 3 times this λ_1 and plus this λ_2 and this will give us 5. So, the third equation is also satisfied. So, for this λ_1 is equal to 1 and λ_2 is equal to 2 this relation is satisfied; that means, we have this α is equal to $\lambda_1 \beta + \lambda_2 \gamma$. So, α is equal to $\beta + 2\gamma$. So, we have this relation between the α , β and γ ; α is equal to $\beta + 2\gamma$. So, naturally this α is a linear combination of β and γ which we have seen and in this example.

Now, we will check for the second one that if this β is a linear combination of γ and δ . So, what is β 0, 1, 3 this is the vector β and then λ_1 times 2, 1, 1 and λ_2 times 4, 2, 2. So, we want to check whether such λ s exist so that we can write down this β as a linear combination of γ and δ . And now to check this is a quite obvious here if we just again write down in terms of the equation. So, the first equation is like 2 λ_1 plus this 4 times this λ_2 is equal to 0. The second equation is $\lambda_1 + 2\lambda_2$ must be equal to 1 and the third equation is $\lambda_1 + 2\lambda_2$ is equal to 3.

So, this equation 2 and 3 they tells us that $\lambda_1 + 2\lambda_2$ is equal to 1 and $\lambda_1 + 2\lambda_2$ is equal to 3. So, here there is a inconsistency because $\lambda_1 + 2\lambda_2$ this equation tells must be 1, but this tells that this must be 3. So, it is not possible to find such lambdas which satisfy these two equations here, forget about the first one.

So, here definitely then we cannot find such lambdas which can satisfy this relation here that β is equal to $\lambda_1 \gamma + \lambda_2 \delta$. So, what do we get now, so; that means, this β is not a linear combination of these two elements here γ and δ . So, this is a inconsistent system and it has no solution and therefore, β is not a linear combination of γ and δ .

Now, coming to the third one here γ is a linear combination of α and β we have just seen in this case 1 here that this was α here and then we had a β and we have γ that α is a linear combination of this β and γ and this was the relation α is equal to $\beta + 2\gamma$ and now, we are asking whether γ is a linear combination of α and β . So, naturally γ is a linear combination of α and β and we do not have to prove anything because in the first part we have already shown this relation that α is equal to $\beta + 2\gamma$ and then we have naturally that γ is equal to one half of α minus β .

So, this γ is a linear combination of α and β which is trivial from this part 1 of this problem, ok.

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Linear Independence of Vectors:

Let V be a vector space. A finite set of vectors $\{v_1, v_2, \dots, v_n\}$ of V is said to be linearly independent if

$$\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n = 0 \implies \lambda_1 = \lambda_2 = \dots = \lambda_n = 0 \quad \lambda_i: \text{scalars}$$

Problem 1: Investigate linear independence of $v_1 = (1, -1, 0)$, $v_2 = (0, 1, -1)$, $v_3 = (0, 0, 1)$

Consider $\lambda_1 v_1 + \lambda_2 v_2 + \lambda_3 v_3 = 0$

$$\implies (\lambda_1, -\lambda_1 + \lambda_2, -\lambda_2 + \lambda_3) = (0, 0, 0) \implies \lambda_1 = \lambda_2 = \lambda_3 = 0$$

The given set of vectors is linearly independent.

Logos: Swamyam, Anna University, Anna Engineering College, Anna Institute of Technology.

Well, so, now going to the next topic here we will be talking about linear independence of vectors and what do we have here. So, V is a vector space we take and then a finite set of vectors. So, v_1, v_2, v_3, v_n of this vector space V this is said to be linearly independent. So, the set here of vectors is said to be linearly independent if this relation here $\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n = 0$, implies that this is only possible when all these lambdas are 0; otherwise we do not have any other lambdas which can make this linear combination to 0; so these lambdas are scalars.

So, now we can investigate again here the linear independence of these given vectors which are given here. So, what do we have to check for this linear independence that if this linear combination which is given $\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n = 0$, after solving these equations if we get the only solution as $\lambda_1 = \lambda_2 = \dots = \lambda_n = 0$, then we call that these this set is linearly independent, but if we get some other solution of the lambdas nonzero solution then they will be dependent here. So, they are not independent in that case.

So, let us consider this example. So, here we have taken these three vectors $(1, -1, 0)$, $(0, 1, -1)$ and this third is $(0, 0, 1)$. So, we will consider now this expression $\lambda_1 v_1 + \lambda_2 v_2 + \lambda_3 v_3 = 0$ is equal to this zero vector. And now, from here we will get basically the equations because we have this λ_1 times this v_1 . So,

$\lambda_1 v_1 + \lambda_2 v_2 + \lambda_3 v_3 = 0$ here we have $\lambda_2 = 0$ and then we have also $\lambda_3 = 0$, $\lambda_1 = 0$ and the right hand side the zero vector.

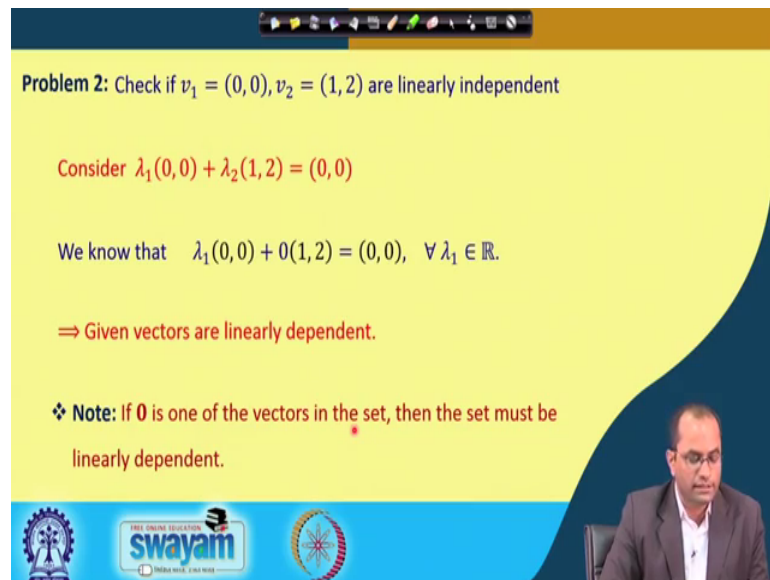
So, now this comparing the each component, so, the first equation we will get as $\lambda_1 = 0$ which is already $\lambda_1 = 0$ here when we add these three we will get λ_1 , we will get $-\lambda_1 + \lambda_2$ and the third λ_1 we will get here $-\lambda_2 + \lambda_3 - \lambda_2 + \lambda_3$ and is equal to the right hand side is the zero vector. So, we have the $0, 0, 0$.

And now, from here we get actually three equations and after solving these equations we will see whether we are getting a unique solution as in terms of λ and the unique solution will be naturally the $0, 0, 0$ because that is always the case here when we have such a system with $\lambda_1 v_1 + \lambda_2 v_2 + \lambda_3 v_3 = 0$. So, naturally all the trivial solution what we call here is $0, 0, 0$ for λ s, but you will see whether we have some non-trivial solution or not if you have only the trivial solution that is the zero solution then we call that they are linearly independent.

So, here what we will observe because the first equation itself tells you the $\lambda_1 = 0$, when $\lambda_1 = 0$ the λ_2 is equal to 0 that is coming from the second equation and from third equation when $\lambda_2 = 0$ we are getting also $\lambda_3 = 0$. So, that is the only possibility we are getting here that is a unique solution we can also in general we will come right down in the form of this augmented matrix and then reducing to this row echelon form from there also we can observe whether we are getting a unique solution or we are getting infinitely many solutions or this is the this cannot be the case of no solution naturally because this is always a system of this homogeneous equation which always has at least a trivial solution.

So, here we have seen that these vectors are linearly independent.

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Problem 2: Check if $v_1 = (0, 0)$, $v_2 = (1, 2)$ are linearly independent

Consider $\lambda_1(0, 0) + \lambda_2(1, 2) = (0, 0)$

We know that $\lambda_1(0, 0) + 0(1, 2) = (0, 0), \forall \lambda_1 \in \mathbb{R}$.

\Rightarrow Given vectors are linearly dependent.

❖ **Note:** If 0 is one of the vectors in the set, then the set must be linearly dependent.

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And, we will check now the second example which says that v_1 is equal to 0 comma 0, v_2 1 comma 2 are linearly independent. And this is a trivial task to check whenever we have this zero vector is there in the set because we can always consider this equality $\lambda_1 0, 0; \lambda_2 1, 2$ is equal to $0, 0$ and since the zero vector is there so, I can take any λ_1 here it does not matter I can take any λ_2 with this and then the 0 value to λ_2 and the equation will be satisfied because with this 0 we have now the zero vector here and I can choose any λ_2 still this will be a zero vector and 0 plus zero vector will give us zero vector.

So, for all λ_1 from this set of real numbers this equation is satisfied and therefore, we are getting a nonzero solution that our λ_1 s are not zero in this case, but they are we are getting infinitely many possibilities it is which are adding to this zero here and therefore, this set is linearly dependent.

So, whenever we have a zero vector included in the set of these vectors then these vectors are going to be linearly dependent. So, this 0 is one of the vectors in the set and then the set must be linearly dependent.

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Problem 3: Examine if the vectors $v_1 = (1,1,1)^T$, $v_2 = (1,1,0)^T$, $v_3 = (1,0,0)^T$, $v_4 = (1,0,1)^T$ are linearly independent.

Consider, $\lambda_1 v_1 + \lambda_2 v_2 + \lambda_3 v_3 + \lambda_4 v_4 = 0$

$$\Rightarrow \lambda_1 + \lambda_2 + \lambda_3 + \lambda_4 = 0, \quad \lambda_1 + \lambda_2 = 0, \quad \lambda_1 + \lambda_4 = 0$$
$$\Rightarrow [A|b] = \begin{bmatrix} 1 & 1 & 1 & 1 & | & 0 \\ 1 & 1 & 0 & 0 & | & 0 \\ 1 & 0 & 0 & 1 & | & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & 1 & 1 & | & 0 \\ 0 & -1 & -1 & 0 & | & 0 \\ 0 & 0 & -1 & -1 & | & 0 \end{bmatrix} \quad \lambda_4 \text{ is free variable.}$$

Take $\lambda_4 = 1$ Then $\lambda_3 = -1$, $\lambda_2 = 1$, $\lambda_1 = -1$

$$\Rightarrow -v_1 + v_2 - v_3 + v_4 = 0 \Rightarrow \text{The set is linearly dependent}$$

And, this problem 3 we examine these vectors 1, 1, 1 and 1, 1, 0; 1, 0, 0 and we have 1, 0, 1 are linearly independent. So, you have taken these 4 vectors now and we want to check whether they are linearly independent or they are linearly dependent the same process we will continue now. So, we will consider this linear combination here and that will be set to 0. So, we have $\lambda_1 v_1 + \lambda_2 v_2 + \lambda_3 v_3 + \lambda_4 v_4 = 0$.

And, this will imply; so, we have to now form these equations here λ_1 is multiplied to the first vector here to the second vector λ_2 and so on. And, we will now set it to 0. So, out of this we will get the questions here the three equations because here the λ_1 is multiplied by this 1, 1, 0 and the λ_2 is multiplied with 1, 0, 0; λ_3 is multiplied by 1, 0, 0.

Now, this is 1, 1, 1; then the second is 1, 1, 0; third one is 1, 0, 0 and this fourth 1 is 1 0 1. So, these are the and now the right hand side again this 0 vector. So, from here we will get the first equation as $\lambda_1 + \lambda_2 + \lambda_3 + \lambda_4 = 0$, that is the first equation here. The second 1 have $\lambda_1 + \lambda_2 = 0$ and here there is no component, so, this is equal to 0. And, the fourth the third equation will be $\lambda_1 + \lambda_4 = 0$.

So, we have these three equations coming out of this linear combination because there were three components in each vectors. So, having this now, this system of equations

which we want to solve for lambdas the general way would be always to write down in the form of this augmented matrix and then do this elimination or reduce to this row echelon form and from there the situation will be clear whether we are getting unique solution or we are getting non unique solution.

So, here for this system of equations we have written here this augmented matrix. So, the coefficient matrix here 1, 1, 1, and 1; from the second equation we will get 1, 1, and 0, 0 from this 1 and this last component 1 in the middle will be having 0. The right hand side the zero vector which we have kept here the zero vector and then we can reduce it to the echelon form which is very simple in this case because this first row will remain as it is.

From second now our aim is to make this 0. So, we subtract the row number 1. So, this R 1 will be R 1 minus sorry R 2 will become now R 2 minus R 1. So, this is 0, here 0 will get minus 1, minus 1 and 0. Here again we will subtract R 3 minus this R 1 again. So, here we will get 0 and this will be minus 1, this will be minus 1, this will be 0, 0.

So, this and now we can interchange the row number 2 and 3 and we will get exactly this echelon form. So, having this echelon form now row reduced echelon form we can now look into it whether what kind of solutions are we getting. So, looking at this so, this is the pivot here. Here also we have the pivot the second column has the pivot, the third column also has the pivot and the fourth column does not have a pivot because this cannot be pivot because there is a nonzero quantity sitting left to this.

So, here that is what we call and if you remember already from our previous lectures this is corresponding to lambda 4 and which we call the free variables; free variable in this case only one and these are the dependent variables lambda 1, lambda 2, lambda 3. So, this having a free variable in the solution in the system here we are naturally getting infinitely many possibilities of the solution now. And once we have infinitely many possibilities of the solution that system cannot be linearly independent because we do not have on the unique solution which is lambda 1 all these lambdas to be equal to 0.

So, in this case we have now the so many solutions infinitely many solutions because this lambda 4 is a free variable and we can choose anything we want. So, lambda 4 for instance we have taken as 1, and then from this equation we can get this lambda 3 as minus 1, from the second equation lambda 2 and from this first equation we can get lambda 1 as minus 1.

So, we are getting for this choice of this lambda 4 all other lambdas here lambda 3 is minus 1 lambda 2 is 1 and lambda 1 is minus 1. So, that means, we are getting this relation here. So, naturally they are dependent, they are not independent and they depend on each other with this relation. So, this given set of vectors here is linearly dependent.

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Problem 4: Examine if the set $\{v_1 = (2,1,1)^T, v_2 = (1,2,2)^T, v_3 = (1,1,1)^T\}$ is linearly independent in \mathbb{R}^3 .

$$[A|b] = \left[\begin{array}{ccc|c} 2 & 1 & 1 & 0 \\ 1 & 2 & 1 & 0 \\ 1 & 2 & 1 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 2 & 1 & 1 & 0 \\ 0 & 3/2 & 1/2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \quad \lambda_3 \text{ is free variable.}$$

Take $\lambda_3 = -3$. Then $\lambda_2 = \lambda_1 = 1$.

\Rightarrow Then $v_1 + v_2 - 3v_3 = 0$

\Rightarrow The set is linearly dependent.

So, the another problem here we will examine now this set 2, 1, 1 and 1, 2, 2 and 1, 1, 1 whether it is linearly independent or it is linearly dependent. So, just getting back to the previous one, what we have it is a similar problem. So, we had the four vectors here and our augmented matrix was having this columns here all these vectors were the columns here 1, 1, 1 this was 1, 1, 0. So, we kept all these in the columns here and the right hand side this b is always 0, we can we do not have to write also this 0, 0, 0 always because that is not going to change. So, we can just work with the A itself and get the row reduced this echelon form from there we can conclude the existence of the solution.

So, here now getting back to this one the new problem we have these three vectors and you want to check the linear independence of these vectors. So, what do we consider? We consider directly the augmented matrix which we have earlier formed through the system of linear equations. So, here the each vector will be a columns 2, 1, 1 and then we have 1, 2, 2 and then the third one we have 1, 1, 1 and the right hand side again 0.

So, now, we will reduce this to this reduced echelon form which is much easier in this case as we see 1, 2, 1 and this 1, 2, 1 these are the same. So, one of them will become

immediately 0 here and then from the equation number 1 we can also reduced the equation number 2. So, we will get finally, this row reduced echelon form and where now we have this is the pivot element and this is the pivot element and this third column will not have a pivot element. So, we have these two pivot elements here. This is the 0 rows and what we conclude now?

So, we have the free variable. We have the free variable this lambda 3 corresponding to the column 3 it is a free variable and which we can choose whatever we like. So, just for the sake of simplicity of the calculation we have taken lambda 3 is equal to minus 3. And then this lambda 2 and lambda 1 from this equation number 2 and from the equation number 1 we will get the other 2 once we fix this lambda 3. We can take any other number also here for lambda 3 we have free to choose lambda 3.

So, with this combination we are getting for instance $v_1 + v_2 - 3v_3 = 0$ and there are there can be so many possibilities here if we choose this lambda 3 as 1 we will get different lambda 1, lambda 2 or any other number for this lambda 3 correspondingly this lambda 1 and lambda 2 will change.

So, this is definitely not a unique representation we can have as many representations as possible here, but what it says that these vectors are linearly dependent and one of the relations here for their dependencies already here $v_1 + v_2 = 3v_3$ that is 1 dependency we have shown in this case and this set is linearly dependent.

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Conclusion:

Linear Independence of Vectors:

$$\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n = 0$$
$$\Rightarrow \lambda_1 = \lambda_2 = \dots = \lambda_n = 0$$

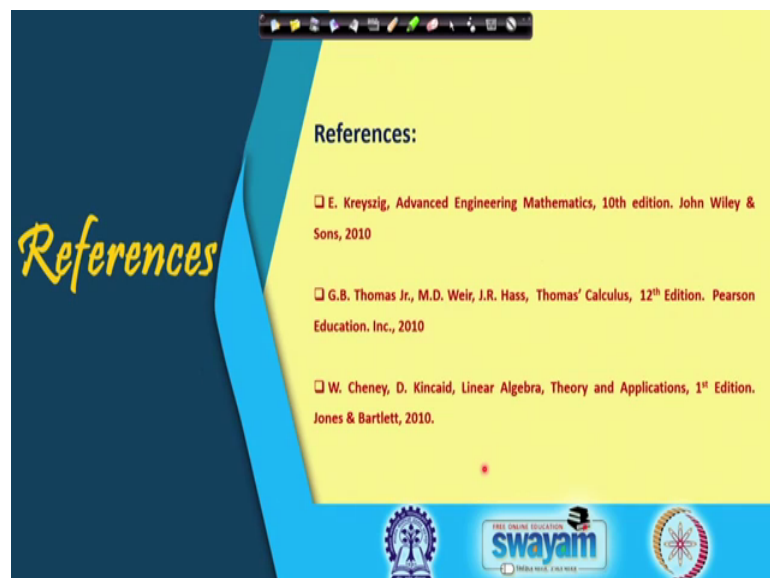
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So, what we have learnt today, it is about the linear independence of the vectors. This is again a very important topic when while considering the vector spaces which we will continue our discussion in the next lecture and what was important that this linear combination of the vectors $\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n$ is equal to 0.

If we solve this equation if we get the unique solution as the λ_1 is equal to λ_2 is equal to λ_3 is equal to λ_n is equal to 0, then we call that this set is linearly independent. Because there is no dependency on the vectors on each other because that is the only possibility coming out of this relation, so we cannot write any dependency among these vectors and that is the reason we call this linear independence that they are independent.

Whenever we are getting a nonzero solution and that will be the case of infinitely many solutions. So, there we can have now many ways to write down these relations. So, λ_1 can be written in terms of the others and that is the case where what we call a linear dependence. So, in that case those vectors will be linearly dependent; so, these are the references we have used in this lecture.

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And thank you for your attention.