

Numerical Linear Algebra
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Lecture - 06
Linear Dependence and Independence

Hello friends. Welcome to the lecture. In today's lecture, we will discuss the concept very very important concept of linear algebra, namely linear dependence and independence. So, first let us define what is the linearly dependence and linearly independence just look at the definition here.

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Linear dependence and linear independence

Definition 1

A subset S of a vector space V over \mathbb{F} is called **linearly dependent** if there exist a finite number of distinct vectors u_1, u_2, \dots, u_n in S and scalars $a_i, 1 \leq i \leq n$, not all zero, such that

$$a_1 u_1 + a_2 u_2 + \dots + a_n u_n = 0,$$

and we say that vectors of S are linearly dependent. A subset S of a vector space that is not linearly dependent is called **linearly independent** and vectors of S are said to be linearly independent vectors.

If the set has infinitely many vectors then S is said to be linearly independent if for every finite subset T of S , T is **linearly independent**, else S is **linearly dependent**.

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So, definition says that a subset S of a vector space v over a field F is called linearly dependent, if there exist a finite number of distinct vectors U_1 to U_n which are element of S and scalars a_i from $i \in$ from 1 to n not all 0 such that their linear combination is equal to 0 and these scalars are coming from this field.

So, idea is that, that if we form this system of linear equation and if this system of linear equation gives a nonzero non trivial solution in terms of a_i S then we say that S is a linearly dependent set, and we call that vectors of S are linearly dependent vectors. A subset S of a vector space that is not linearly dependent is called linearly independent and vectors of S are said to be linearly independent vectors. So, this is the definition of

linearly dependent set and linearly independent set. Now if we have infinite set. So, it means and then we can define linearly dependent independent sets.

So, let us define it, that if the set S has infinitely many vectors then S is said to be linearly independent if for every finite subset T of S , T is linearly independent otherwise we call S as linearly dependent set. So, let us discuss certain examples and facts about linearly dependent independent sets.

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Remark 1
The following facts about sets are true in any vector space.

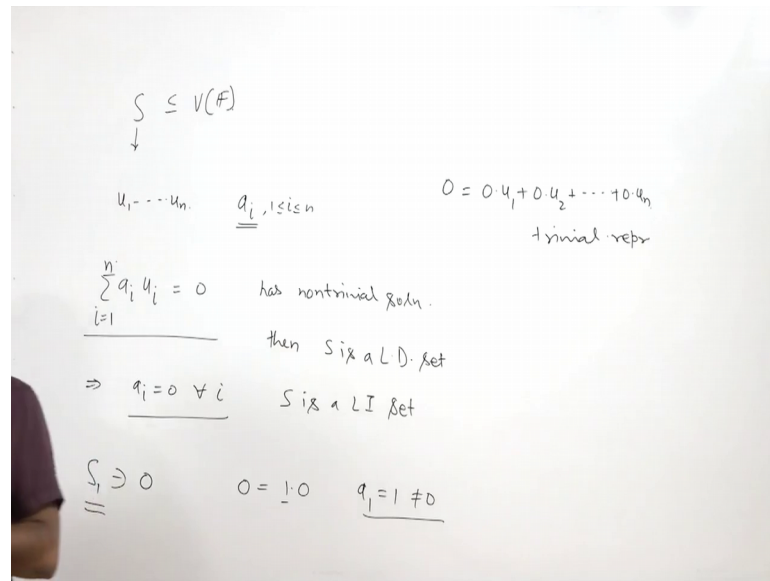
- 1 Any subset of vector space that contains the zero vector is linearly dependent.
- 2 The empty set is linearly independent, for linearly dependent sets must be nonempty.
- 3 A set consisting of a single nonzero vector is linearly independent. For if $\{u\}$ is linearly dependent, then $au = 0$ for some nonzero scalar a . Thus
$$u = a^{-1}(au) = a^{-1}0 = 0.$$
- 4 A set is linearly independent if and only if the representation of 0 as linear combinations of its vectors are trivial representations.

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So, the following facts about sets are true in any vector space. First thing that any subset of a vector space that contains the 0 vector is linearly dependent. So, let us just look at here.

So, as for the definition says that a set S which is a subset of a vector space V which is defined over a field F .

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We say that S is linearly dependent, if we can find out say vectors u_1 to say u_n finite number of vectors u_1 to u_n and correspondingly a_i is from 1 to n scalars from this field f , such that if we form this linear combination $a_i u_i$ equal to 0 from i equal to say 1 to n and if this equation has nontrivial solution, then we say that S is linearly dependent in short we call this as S is a LD set. And if we do not have any nontrivial solution or means that if this linear combination is equal to 0, gives you only a trivial solution only a trivial solution means that all a_i has to be 0 for all i then this case we say that S is a LI set ok.

Now, based on this definition we want to prove the first thing that any set say S_1 which contains say 0 element. So, it means that if we have a set S_1 which contains 0 then this set S_1 is linearly dependent why? Because if you look at we can write a 0 as $1 \cdot 0$. So, it means that we are forming a linear combination like 0 and 1 is a scalar coming from this field, then I can write a 0 as $1 \cdot 0$. So, it means that here your a_1 is equal to 1 which is not equal to 0.

So, here we have a nontrivial solution for this equation. So, we say that S_1 is linearly dependent. So, or you can say that this has another meaning that if we look at this here that here 0 can be represented as linear combination of u_i . So, 0 has a several representation say. So, I can write a 0 as $0 \cdot u_1 + 0 \cdot u_2$ and so on. So, this is known as trivial representation. So, this is a trivial representation. So, if 0 has only a trivial

representation, we call that S is a LI set, and if 0 has a nontrivial representation like this it means that sum of a_i are nonzero then we call that as is a LD set is it ok.

Now, let us move to second remark, it says that the empty set is linearly independent because when we try to define a linearly dependent set, we always requires a nonempty set to define a linearly dependent as so, but empty set does not contain any element. So, we can say that trivially that empty set is linearly independent. Now let us move to next remark it says that a set consisting of a single nonzero vector is linearly independent.

So, it means that if we have a singleton set for example, take this singleton u and here u is non 0 vector then if we take $au = 0$ for some nonzero scalar a it means that we are assuming that that this singleton u is linearly dependent then since it is an a is nonzero, then we can multiply by a inverse and we can have u as $a^{-1} \cdot 0$ applying on u now here $a^{-1} \cdot u$ is nothing, but u . So, a^{-1} applying on 0 which gives you 0 . So, this implies that u has to be 0 . So, it means that if a singleton set is linearly dependent, then that element has to be a 0 element. So, it means that if a set having only 1 vector which is nonzero, we can say that singleton set is linearly independent set.

Now, let us consider the fourth point; a set is linearly independent if and only if the representation of 0 as linear combination of its vectors are trivial representation, that we have just pointed out that a 0 can be written as summation $a_i u_i$ equal summation $a_i u_i$, where all the a_i 's are nothing, but 0 . Then if we have this kind of representation which is known as trivial representation, we say that set is linearly independent otherwise set is linearly dependent.

Now, let us come to first example let us consider this the set S which is consisting.

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Example 1

The set $S = \{(1, 0, 0, -1), (0, 1, 0, -1), (0, 0, 1, -1), (0, 0, 0, 1)\}$ is linearly independent in \mathbb{R}^4 .

Suppose that a_1, a_2, a_3 and a_4 are scalars such that

$$a_1(1, 0, 0, -1) + a_2(0, 1, 0, -1) + a_3(0, 0, 1, -1) + a_4(0, 0, 0, 1) = (0, 0, 0, 0).$$

Equating the corresponding coordinates of the vectors on the left and the right sides of this equation, we obtain the following system of linear equations.

$$\begin{aligned} a_1 &= 0, & a_2 &= 0, \\ a_3 &= 0, & -a_1 - a_2 - a_3 + a_4 &= 0. \end{aligned}$$

Clearly the only solution to this system is $a_1 = a_2 = a_3 = a_4 = 0$, and so S is linearly independent.

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Say 4 element 4 vector, $1\ 0\ 0\ -1$ minus $0\ 1\ 0\ -1$ minus $0\ 0\ 1\ -1$ minus $0\ 0\ 0\ 1$ is linearly independent \mathbb{R}^4 . Let us see whether this set is linearly independent or not. So, here we want to check whether this set S which is subset of \mathbb{R}^4 .

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$$S = \left\{ \begin{array}{cccc} (1, 0, 0, -1) & (0, 1, 0, -1) & (0, 0, 1, -1) & (0, 0, 0, 1) \\ u_1 & u_2 & u_3 & u_4 \end{array} \right\} \subseteq \mathbb{R}^4$$

$$a_1 u_1 + a_2 u_2 + a_3 u_3 + a_4 u_4 = 0 \quad a_i \in \mathbb{R}, 1 \leq i \leq 4.$$

$$a_1(1, 0, 0, -1) + a_2(0, 1, 0, -1) + a_3(0, 0, 1, -1) + a_4(0, 0, 0, 1) = (0, 0, 0, 0)$$

$$\Rightarrow (a_1, a_2, a_3, -a_1 - a_2 - a_3 + a_4) = (0, 0, 0, 0)$$

$$\Rightarrow \underline{a_1 = 0}, \underline{a_2 = 0}, \underline{a_3 = 0} \quad -a_1 - a_2 - a_3 + a_4 = 0 \Rightarrow \underline{a_4 = 0}$$

$$\therefore S \text{ is a l.i. set}$$

And here \mathbb{R}^4 is a vector space and we want to check whether this set S is linearly independent or dependent.

So, let us take the element here and form a linear combination. So, here if you call this as u_1, u_2, u_3 and u_4 and from this combination $a_1 u_1 + a_2 u_2 + a_3 u_3 + a_4 u_4 = 0$

u_4 is equal to 0 and then try to find out what is the solution in terms of a_i . So, let us and here all these a_i are nothing, but from R_i equal to 1 to 4.

So, here let us say a_1 and u_1 is $1\ 0\ 0$ minus 1 plus $a_2\ 0\ 1, 0$ minus 1 plus $a_3\ 0, 0, 1$ minus 1 plus $a_4\ 0, 0, 0, 1$ equal to 0.

So, here this 0 is nothing, but 0 vector or you can write it like this. So, if we equate. So, you can write this as say a_1 , and then here we have a_2 , and here we have sorry here we have then we have a_3 yeah then we have minus a_1 , minus a_2 , minus a_3 , plus a_4 is equal to $0\ 0\ 0\ 0$ and if we equate both the things because this is a vector, this is vector and then it will be equal if it is equal in component wise.

So, we can say that a_1 equal to 0, a_2 equal to 0, a_3 equal to 0, and when you put last 1 is minus a_1 , minus a_2 , minus a_3 , plus a_4 equal to 0 when you simplify you will get a_4 equal to 0. So, here if we form if we take this linear combination which is equal to 0, then we can say that we have only a trivial solution that is all a_i are nothing, but 0. So, we can say that this S is a LI set nearly independent set and the vectors u_i are linearly independent vectors here.

Now, let us move to second example. So, in the second example we have another set of \mathbb{R}^4 .

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Example 2

Show that the set $S := \{(1, 3, -4, 2), (2, 2, -4, 0), (1, -3, 2, -4), (-1, 0, 1, 0)\}$ is linearly dependent and then express one of the vectors in S as a linear combination of the other vectors in S in \mathbb{R}^4 .

To show that S is linearly dependent, we must find scalars a_1, a_2, a_3 and a_4 , not all zero, such that

$$a_1(1, 3, -4, 2) + a_2(2, 2, -4, 0) + a_3(1, -3, 2, -4) + a_4(-1, 0, 1, 0) = (0, 0, 0, 0).$$

Finding these scalars amounts to finding a nonzero solution to the system of linear equations

$$\begin{aligned} a_1 + 2a_2 + a_3 - a_4 &= 0, & 3a_1 + 2a_2 - 3a_3 &= 0, \\ -4a_1 - 4a_2 + 2a_3 + a_4 &= 0, & 2a_1 - 4a_3 &= 0. \end{aligned}$$

One such solution is $a_1 = 4, a_2 = -3, a_3 = 2$, and $a_4 = 0$. Thus S is linearly dependent subset of \mathbb{R}^4 .



So, we need to check whether this is a LI set or LD set. So, here example is that we have to show that this set is linearly dependent, and then we try to express one of the vectors in S as a linear combination of others vectors in S in \mathbb{R}^4 .

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$$S = \left\{ \begin{array}{cccc} (1, 3, -4, 2) & (2, 2, -4, 0) & (1, -3, 2, -4) & (-1, 0, 1, 0) \\ u_1 & u_2 & u_3 & u_4 \end{array} \right\} \subseteq \mathbb{R}^4$$

$$\sum_{i=1}^4 a_i u_i = 0 \Rightarrow a_1 \begin{pmatrix} 1 \\ 3 \\ -4 \\ 2 \end{pmatrix} + a_2 \begin{pmatrix} 2 \\ 2 \\ -4 \\ 0 \end{pmatrix} + a_3 \begin{pmatrix} 1 \\ -3 \\ 2 \\ -4 \end{pmatrix} + a_4 \begin{pmatrix} -1 \\ 0 \\ 1 \\ 0 \end{pmatrix} = 0$$

$$\begin{aligned} 2a_3 + (-3a_3) + a_4 - a_4 &= 0 \Rightarrow a_4 = 0 \\ \Rightarrow \begin{cases} a_1 + 2a_2 + a_3 - a_4 = 0 & 0 \cdot a_1 + 0 \cdot a_2 + 0 \cdot a_3 + 0 \cdot a_4 = 0 \\ 3a_1 + 2a_2 - 3a_3 = 0 \\ -4a_1 - 4a_2 + 2a_3 + a_4 = 0 \\ 2a_1 + 0a_2 - 4a_3 + 0a_4 = 0 \end{cases} \end{aligned}$$

$$\begin{aligned} 6a_3 + 2a_2 - 3a_3 &= 0 \Rightarrow 2a_2 = -3a_3 \\ 2a_1 &= 4a_3 \quad a_1 = 2a_3, \quad a_2 = -3a_3, \quad a_3 = k \\ \boxed{a_1 = 2a_3} \quad \boxed{a_2 = -3a_3} \quad \boxed{a_3 = k} \quad \boxed{a_4 = 0} \end{aligned}$$

So, as the example 2 says that we have to show that the set S which consists of these 4 vectors say u_1 which is $1 \ 3 \ -4 \ 2$ u_2 $2 \ 2 \ -4 \ 0$ and u_3 $1 \ -3 \ 2 \ -4$ and u_4 as $-1 \ 0 \ 1 \ 0$.

So, this set we want to show that it is linearly dependent and not only we want to show that it is linearly dependent, but we can show that in this case that one of the vectors can be written as linear combination of other vectors. So, first let us start to show that this is a linearly dependent set. So, let us form a linear combination of these vectors u_1 to u_4 . So, let us say that $a_1 u_1 + a_2 u_2 + a_3 u_3 + a_4 u_4 = 0$. So, this is nothing, but a 1 let us say $1, 3$ minus $4, 2$ plus a_2 $2 \ 2 \ -4 \ 0$, plus a_3 and it is 1 minus $3 \ 2$ minus 4 plus a_4 and here we have $-1 \ 0 \ 1 \ 0$ equal to 0 vector.

So, if we write it here then we can say that we can write down a system of linear equation in terms of a_i 's. So, we can say that a_1 , plus $2 a_2$, plus a_3 , minus a_4 is equal to 0 . And here we have $3 a_1$, plus $2 a_2$, minus $3 a_3$, equal to 0 ; then $-4 a_1$, minus $4 a_2$, plus $2 a_3$, plus a_4 is equal to 0 and this we are looking at the third component. So, third equation is nothing, but we are looking at only the third component.

So, here last equation is what; $2a_1 + 0a_2 - 4a_3 + 0a_4 = 0$. So, here this system of this linear equation is equal to 0 gives rise to the system of linear equation in terms of a_i and if we want to find out the solutions here. We have these 4 equation $a_1 + 2a_2 + a_3 - a_4 = 0$, $3a_1 + 2a_2 - 3a_3 = 0$, $-4a_1 - 4a_2 + 2a_3 + a_4 = 0$ and $2a_1 - 4a_3 = 0$. And as we pointed out that if we add these 2 equation then we are nothing getting nothing, but the minus of this equation.

So, it means that this system of linear equation has more than one solution or you can say that infinite (Refer Time: 14:09) many solution and one such possible solution is given by this that $a_1 = 4$, $a_2 = -3$, $a_3 = 2$, and $a_4 = 0$ and if you look at here we have say nonzero solutions for these a_i . So, we can say that S is linearly dependent. So, this can be obtained if you look at here then this can be obtained by here. So, you can say that a_1 is nothing, but $2a_3$.

So, you can get $a_1 = 2a_3$, then just look at here the second equation then second equation is what you simply write down the value of a_1 then it is what? $6a_3$. So, from this equation you can write $6a_3 + 2a_2 - 3a_3 = 0$. So, here we can write it that $2a_2 = -3a_3$. So, here we can write it $-3a_3$ how we are getting? $6 - 3 = 3$ and then you if you go take it at other side we have $2a_2 = -3a_3$. So, we can write down that $a_2 = -\frac{3}{2}a_3$ and a_3 is basically free you can take this as k .

Now, how to find out this a_4 ? So, if you put all the values of a_i here then a_1 is basically $2a_3$, and $2a_2 = -3a_3$ plus $a_3 - a_4 = 0$. And if you simplify this $2a_3 + 1a_3 - 3a_3 - a_4 = 0$ and this gives you that $a_4 = 0$. So, here we have $a_4 = 0$. So, here we can give any value to this k and we have infinite many solutions to this. So, once a solution is that you take k as to. So, let us the, this as 2. So, $a_3 = 2$, then your $a_2 = -3$ and $a_1 = 4$ here. So, here $a_4 = 0$ is one such solution that we have pointed out in our slide.

Now, in this case you can write down one of the vector in terms of others. So, let us take this solution that $a_1 = 4$ let me write it here as $a_1 = 4$.

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$$S = \left\{ \underset{u_1}{(1, 3, -4, 2)}, \underset{u_2}{(2, 2, -4, 0)}, \underset{u_3}{(1, -3, 2, -4)}, \underset{u_4}{(-1, 0, 1, 0)} \right\} \subseteq \mathbb{R}^4$$

$$\sum_{i=1}^4 a_i u_i = 0 \Rightarrow 4 \begin{pmatrix} 1 \\ 3 \\ -4 \\ 2 \end{pmatrix} - 3 \begin{pmatrix} 2 \\ 2 \\ -4 \\ 0 \end{pmatrix} + 2 \begin{pmatrix} 1 \\ -3 \\ 2 \\ -4 \end{pmatrix} - 0 \begin{pmatrix} -1 \\ 0 \\ 1 \\ 0 \end{pmatrix} = 0$$

$$\Rightarrow (1, 3, -4, 2) = \frac{3}{4} (2, 2, -4, 0) - \frac{1}{2} (1, -3, 2, -4)$$

$$\Rightarrow 6a_3 + 2a_2 - 3a_3 = 0 \Rightarrow 2a_2 = -3a_3$$

$$2a_1 = 4a_3 \quad a_1 = 2a_3, \quad a_2 = -\frac{3}{2}a_3, \quad a_3 = k$$

$$a_1 = 2a_3 \quad a_2 = -\frac{3}{2}a_3 \quad a_3 = k \quad a_4 = 0$$

And a 2 is what? A 2 we have pointed out that is it is equal to minus of 3. So, here it is minus of a 3, a 3 is simply k. So, a 3 is nothing, but 2 here. So, an a 4 is coming out to be 0. So, here we have 0 equal to this. So, it means that we can write down this as 1 3 minus 4 2 4 you just take it the other side and this can be written as 3 times 2 2 minus 4 0, minus 2 times 1 minus 3 2 minus 4 and if you divide it by 4 then you will get this relation. So, minus 2 by 4 can be simplified by as minus 1 upon 2. So, here what we have shown here we have shown that S is a linearly dependent set and one of the vector say a 1 3 minus 4 comma 2, this can be written as linear combination of element of say it is u 2 and u 3. So, it means that U 1 can be written as linear combination of u 2 and u 3.

Similarly, if you rearrange this, this time I have taken this to other side if you take this element go other side then you can write down u 2 in terms of U 1 and u 3 similarly you can write down u 3 in terms of U 1 and u 2 u three. So, in case of linearly dependent set you can always write one of the element as in a combination of other element of this set statement of this theorem.

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Theorem 1
Let $P = \{v_1, v_2, \dots, v_n\}$ be a set of n vectors in \mathbb{R}^n . Form an $n \times n$ matrix A by

$$A = [v_1, v_2, \dots, v_n]$$

Then P is linearly independent in \mathbb{R}^n if and only if A is nonsingular.

Proof: By definition, P is linearly independent if and only if the equation

$$a_1 v_1 + a_2 v_2 + \dots + a_n v_n = 0 \text{ (where } a_1, a_2, \dots, a_n \in \mathbb{R} \text{)}$$

has only the trivial solution

$$a_1 = a_2 = \dots = a_n = 0$$

Above equation can be written as

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One is that let P contains these n vectors we want to check if P is linearly independent in \mathbb{R}^n . We can check the linear independence of this set by forming an $n \times n$ matrix A by saying that A is equal to $[v_1, v_2, \dots, v_n]$, where v_1 is an element of \mathbb{R}^n . So, v_1 is first column, v_2 is second column, and v_n is n th column. Then we can say that this set P is linearly independent in \mathbb{R}^n if and only if this matrix A is nonsingular, but a nonsingular matrix.

So, how we can prove it. So, let us move here by definition P is linearly independent if and only if the equation, this linear combination summation $a_i v_i$ equal to 0. So, here we have $a_1 v_1 + a_2 v_2 + \dots + a_n v_n = 0$, when all these coefficients are coming from real numbers. Then we say that P is linearly independent if this equation has only a trivial solution.

Now, this equation can be written in terms of system of linear equation $Ax = 0$.

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$Ax = 0$, where $A = [v_1 \ v_2 \ \dots \ v_n]$ and $x = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}$

this equation has only the trivial solution if and only if the matrix A is non-singular. This completes the proof.

Theorem 2
Let V be a vector space, and let $S_1 \subseteq S_2 \subseteq V$. If S_1 is linearly dependent, then so does S_2 .

Corollary 3
Let V be a vector space, and let $S_1 \subseteq S_2 \subseteq V$. If S_2 is linearly independent then S_1 is also linearly independent.

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So here a x equal to 0. So, I am writing this equation as.

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Theorem 1
Let $P = \{v_1, v_2, \dots, v_n\}$ be a set of n vectors in \mathbb{R}^n . Form an $n \times n$ matrix A by

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$$a_1 v_1 + a_2 v_2 + \dots + a_n v_n = 0 \text{ (where } a_1, a_2, \dots, a_n \in \mathbb{R} \text{)}$$

has only the trivial solution

$$a_1 = a_2 = \dots = a_n = 0$$

Above equation can be written as

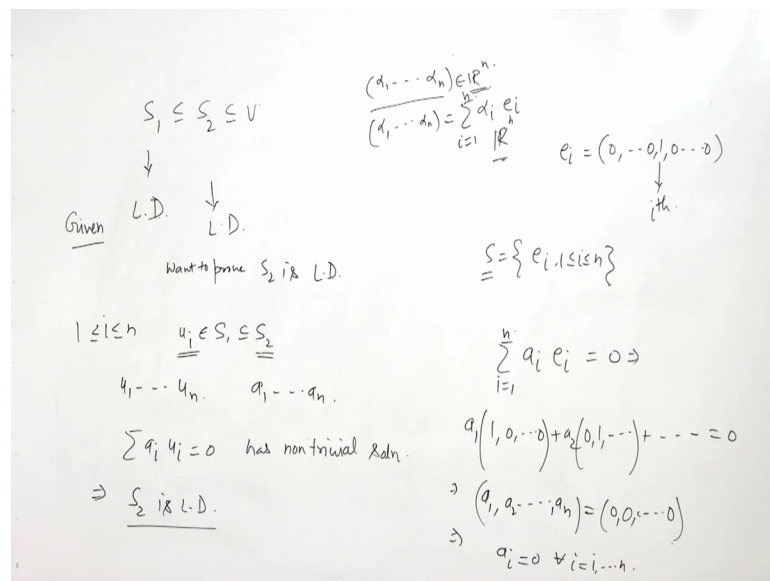
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Matrix equation $Ax = 0$ where A is nothing, but v_1 to v_n where v_1 is first column, v_2 a second column v_n as n th column and x is unknown which is nothing, but a_1 to a_n . So, we can say that this equation has a trivial solution provided $Ax = 0$ has a trivial solution now $Ax = 0$ has trivial solution only, if and only if the matrix is nonsingular. So, which complete the proof. So, it means that in \mathbb{R}^n if we have n a set of n vectors, then by forming this matrix we can check easily check that this set is

linearly independent or not. So, only the end thing we need to check is the similarity or non similarity of the matrix a .

Now, let us move to next theorem; theorem 2 which says that let v be a vector space and let S_1 is a subset of S_2 is a subset of V , then if S_1 is linearly dependent then. So, does S_2 two. So, theorem says that we have a.

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So here $a \times$ equal to 0. S_1 a subset of S_2 is a subset of vector space v and we say that if S_1 is a L D set. So, if S_1 is L D set then its superset S_2 is also L D, this is what we want to prove. So, this is given. So, given that S_1 is a L D set want to prove that want to prove that S_2 is also LD. So, how we can prove here. So, let us since S_1 is given as linearly dependent set. So, it means that by definition of linearly dependent ness we can always find out a finite number of vectors in S_1 say you want to say u_n and constant coming from the field say let us say that a_1 to a_n such that this linear combination $a_i u_i$ equal to 0 has nontrivial solution.

So, that is by definition of linearly dependent set nontrivial solutions. Now if you look at since all these u_i are coming from S_1 for all i , i is from 1 to n now S_1 is subset of S_2 . So, you can say that u_i is all u_i is all element of S_2 here. So, taking u_i as element of S_2 and a_i is coming from the scalar field we can say that this linear combination summation $a_i u_i$ equal to 0 has nontrivial solutions. So, this implies that S_2 is linearly dependent. Because by definition S_2 is linearly dependent means we if we can find out a

finite number of vectors finite number of vectors from S_2 and constant a_1 to some constant a_1 a is from scalar field such that this summation this linear equation summation $a_i u_i$ equal to 0 has nontrivial solution. So, this implies that S_2 is L D which we want to prove.

So, that is the small informal proof of this theorem 2 corollary of this theorem which says that let v be a vector space and let S_1 is a subset of S_2 is a subset of v if S_2 is linearly independent then S_1 is also linearly independent. So, this I can say that here S_2 is what S_2 is a set and if S_2 is linearly independent then subset of linearly independent set is also linearly independent. So, if you look at the theorem, theorem says that superset of a linearly dependent set is linearly dependent and this corollary says that subset of a linearly independent set is linearly independent. So, this can be easily proved with the help of this theorem.

So, let us suppose that this S_1 is not linearly independent. So, it means that S_1 is linearly dependent. So, by previous theorem if S_1 is linearly independent dependent then its superset is also linearly dependent, but it is given that S_2 is linearly independent. So, this implies that S_1 can S_1 cannot be linearly dependent set. So, S_1 has to be linearly independent is it ok.

So, this corollary can be easily proved with the help of this theorem. So, we can summarize these theorem and this corollary is that, if we have a linearly dependent set then all its super sets must be linearly dependent and this corollary can be seen that if we have a linearly independent set then all its subsets must be linearly independent is it ok.

So, now let us move to very important theorem 4.

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Theorem 4
Let S be a linearly independent subset of a vector space V , and let v be a vector in V that is not in S . Then $S \cup \{v\}$ is linearly dependent if and only if $v \in \text{span}(S)$.

Proof. If $S \cup \{v\}$ is linearly dependent, then there are vectors u_1, u_2, \dots, u_n in $S \cup \{v\}$ such that $a_1 u_1 + a_2 u_2 + \dots + a_n u_n = 0$ for some nonzero scalars a_1, a_2, \dots, a_n . Because S is linearly independent, one of the u_i 's, say u_1 , equal v . Thus $a_1 v + a_2 u_2 + \dots + a_n u_n = 0$, and so

$$v = a_1^{-1}(-a_2 u_2 - \dots - a_n u_n) = -(a_1^{-1} a_2) u_2 - \dots - (a_1^{-1} a_n) u_n.$$

Since v is a linear combination of u_2, \dots, u_n , which are in S , we have $v \in \text{span}(S)$.

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Which says that let S be a linearly independent subset of a vector space V and let v be a vector in V that is not in S , then $S \cup \{v\}$ is linearly dependent if and only if v belongs to span of S . Now what is the importance of this theorem? If you look at the previous corollary, corollary says that the subset of linearly independent set; set is linearly independent, but we do not know how that what is what about the superset of linearly independent set. So, this theorem gives a small hint here, that if we have a linearly independent set like this say S is a linearly independent set, and if we join if we add a new vector say v which is not in S , then this will be linearly independent if and only if v is not in a span of S . So, this theorem will help us to construct new linearly independent set, as a superset of a given linearly independent set.

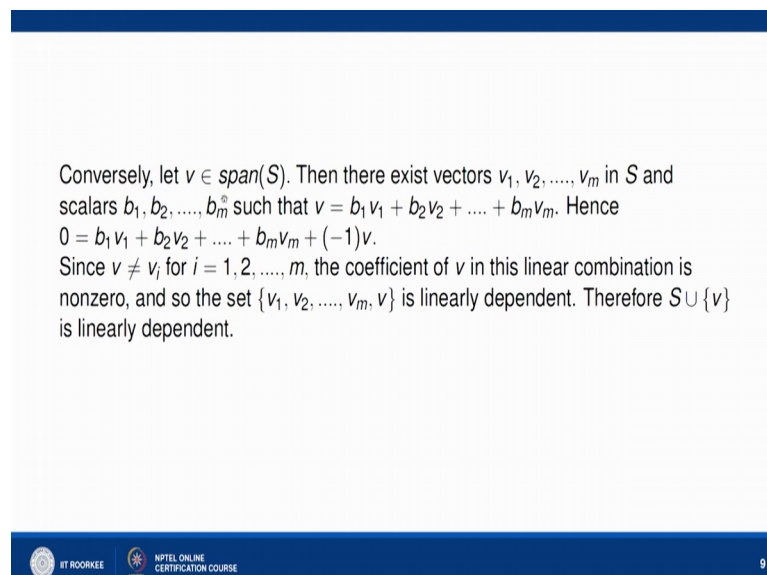
So, let us say that since $S \cup \{v\}$ is linearly dependent, then by definition we can always find out some vectors say u_1 to u_n and $S \cup \{v\}$ such that $a_1 u_1 + a_2 u_2 + \dots + a_n u_n = 0$ for some nonzero scalars a_1 to a_n . So, now. So, this is by definition right now we already know that S is linearly independent. So, it means not that these u_i must contain at least 1 element this v , because if u_i and none of u_i is v , then this simply says that S is linearly dependent, but S is linearly independent. So, it means that 1 of the u_i say u_1 equal to this v . So, it means that we have $a_1 v + a_2 u_2 + \dots + a_n u_n = 0$.

Now, here so, this follows from the linearly independent ness of this S. Now here my claim is that this a 1 is also non zero why? Because if this a 1 is 0 then this is nothing, but a 2 u 2 plus a n u n equal to 0, and which has a nontrivial solutions. So, this implies that S is linearly dependent, but that is not that will contradict the fact that S is linearly independent. So, it means that a 1 has to be nonzero.

So, if a 1 is non zero then we can multiply by the inverse of a 1, and we can write down this v as a 1 inverse of minus of a 2 u 2 minus of a 3 u 3 and minus of a n u n. And if you simplify this can be written as minus of a 1 inverse a 2 u 2 minus and minus a a 1 inverse a n u n. So, this can be say that this can be written as that v is written as linear combination of u 2 u 3 up to u n. So, it means that v is a linear combination of u 2 to u n and all these elements are coming from where these elements are coming from this S.

So, we can say that v is belonging to span of S that is what we wanted to prove. So, it means that we have started with that S union v is linearly dependent, and what we have proved here that we belongs to span of S. Now we try to prove the other part the other part is that if we take v belongs to span of S then we try to show that S union v is linearly dependent. So, let us move here.

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Conversely, let $v \in \text{span}(S)$. Then there exist vectors v_1, v_2, \dots, v_m in S and scalars b_1, b_2, \dots, b_m such that $v = b_1v_1 + b_2v_2 + \dots + b_mv_m$. Hence $0 = b_1v_1 + b_2v_2 + \dots + b_mv_m + (-1)v$. Since $v \neq v_i$ for $i = 1, 2, \dots, m$, the coefficient of v in this linear combination is nonzero, and so the set $\{v_1, v_2, \dots, v_m, v\}$ is linearly dependent. Therefore $S \cup \{v\}$ is linearly dependent.

So, let v belongs to a span of S. So, if v belongs to span of S means v can be written as linear combination of elements of S. So, let us take elements v 1 to v m in S and scalars corresponding scalar b 1 to b m says that v can be written as b 1 v 1 plus b 2 v 2 plus b m

v_m . Now when you write it here this can be taken in the right hand side and we can write that 0 can be written as $b_1 v_1$ plus $b_2 v_2$ plus $b_m v_m$ plus minus 1 to minus 1 into v .

Now, it may happen it looks like the this 0 has a nontrivial representation, but this 0 has nontrivial representation if we none of this v_i is equal to v , because if some of say v_i is equal to v then this will be canceled out by the corresponding v is, and we can say that 0 has only trivial representation, but this cannot happen because v is not in S .

So, v is not in S means v cannot be equal to any of these v_i is. So, v is not equal to v_i for i is 1 to m . So, it means that the coefficient of v in this linear combination has to be nonzero. So, it means that this minus 1 cannot be cancelled by any of these v_i is. So, it means that this 0 has a non triple representation in terms of v_1 to v_m and v . So, it means that $S \cup v$ is linearly dependent. So, what we have proved here that, if we start with say linearly independent set say S , then we can add a new vector into this set only when this set v is not in a span of S . So, it means that if v belongs to span of S , then this union will make this set as a linearly dependent set.

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Bases and Coordinates, Dimensions

Definition 2

Let S be any subspace of V , and let $B = \{v_1, v_2, \dots, v_n\}$ be any set of S . Then B is called a basis for S if it satisfies the following two conditions:

- (a) B is linearly independent.
- (b) $\text{span}(B) = S$.

Example 3

As $\text{span}(\phi) = \{0\}$ and ϕ is linearly independent so ϕ is a basis for vector space $\{0\}$.

Example 4

In \mathbb{R}^n , let $e_1 = (1, 0, 0, \dots, 0)$, $e_2 = (0, 1, 0, \dots, 0)$, ..., $e_n = (0, 0, \dots, 1)$; then $\{e_1, e_2, \dots, e_n\}$ is a basis for \mathbb{R}^n and is called the **standard basis** for \mathbb{R}^n .

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So, let S be an any subspace of V and let B is a set v_1 to v_n be any set of S , and we say that b is called a basis for this subspace S if it satisfies the following 2 condition. The first condition is that this set B has to be linearly independent set, second that the span of this set B is whole of S and if we have these 2 property holds then this set B is known as

basis for this subspace S . So, let us take a very important example 3, which says that since span of ϕ is equal to singleton set $\{0\}$, and we already know that ϕ is linearly independent then we can say that this singleton empty set ϕ is a basis for vector space $\{0\}$.

Now, moving on next example and next example we are considering this set \mathbb{R}^n and it is quite popular, \mathbb{R}^n and here we try to find out a basis for this \mathbb{R}^n . So, we say that e_1 which is the vector here $(1\ 0\ 0\ \dots\ 0)$, e_2 as only the second place is 1 rest are all 0 e_i (Refer Time: 31:50) is n th place is 1 rest are all 0, then this set e_1 to e_n is a basis for \mathbb{R}^n . So, we need to prove that this set e_i is linearly independent and every factor of \mathbb{R}^n can be written as linear combination of these e_i ; these are this is this is quite a trivial example, but quite important example.

So, here we have \mathbb{R}^n and here we have e_i , e_i is basically what $(0\ 0\ \dots\ 1\ \dots\ 0)$ all zeroes and here. So, this is only i th place. So, i th place is 1 rest all 0. So, we want to show that these the set S which is nothing, but e_i , i is from 1 to n is a basis here. So, S is a basis for \mathbb{R}^n and this has a name very special name which is known as standard basis of \mathbb{R}^n . So, to show that it is linearly independent set. So, we form this $\sum_{i=1}^n a_i e_i$ equal to 0, i is from 1 to n and if you write down. So, here we have what $a_1(1\ 0\ 0\ \dots\ 0) + a_2(0\ 1\ 0\ \dots\ 0) + \dots$ and so on. If you look at if you simplify equal to 0 if you simplify this it is nothing, but $a_1 = a_2 = \dots = a_n = 0$. So, this implies nothing, but a_i are all 0 for each $i = 1$ to say n .

So, lines is quite easy here, now to show that this span the whole of \mathbb{R}^n you take any element in \mathbb{R}^n . So, let us take any element in \mathbb{R}^n say let us say α_1 to say α_n it is an element of \mathbb{R}^n here, now here we may write it as transpose of this, but since we are using this as a row vector. So, I am assuming α_1 to α_n also as a row vector here otherwise we have to apply everywhere the transfers here.

So, we can say that this factor which is an element of \mathbb{R}^n here this can be written as $\sum_{i=1}^n \alpha_i e_i$ α_1 to α_n can be written as summation $\alpha_i e_i$ i is from 1 to n this can you can easily check. So, it means that this every vector in \mathbb{R}^n can be written as linear combination in terms of e_i , and all these e_i are linearly independent. So, we can say that they set e_1 to e_n forms a basis of \mathbb{R}^n and it is known as standard basis of \mathbb{R}^n .

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Example 5
In $P_n(F)$, the set $\{1, x, x^2, \dots, x^n\}$ is a basis and is known as **standard basis** for $P_n(F)$.

Example 6
In $M_{m \times n}(F)$, let E^{ij} denotes the matrix whose only nonzero entry is 1 in the i th row and j th column. Then $\{E^{ij} : 1 \leq i \leq m, 1 \leq j \leq n\}$ is a basis for $M_{m \times n}(F)$

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So, moving on next example, here we consider say subset of a polynomials. So, $P_n(F)$ represent the polynomials of order say n of order n , and we try to claim this set is $1 \times n$ square n is a basis and it is also known as stand basis for $P_n(F)$ means set of all polynomials of degree n . So, to show that it is a basis we need to prove 2 things first is that these are LI and second thing is that every polynomial of degree at most n can be written as linear combination of this.

So, that this part that it is that this span be a polynomial any polynomial of degree n is quite easy.

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$$S = \{1, x, \dots, x^n\}$$

is also a L.I. set

$$P_n(F) = \{p_n(x) = a_0 + a_1x + \dots + a_nx^n, a_i \in F\}$$

$$a_0 + a_1x + \dots + a_nx^n = a_0 \cdot 1 + a_1x + \dots + a_nx^n$$

$\{1\}$ is L.I. $\{1\} \cup \{x\}$ is L.I. $\{1, x\}$ is a L.I. set	S is L.I. set $u \notin S$. then $S \cup \{u\}$ is L.I. iff $u \in \text{Span}(S)$
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So, here we want to show that this $1 \times n$, this forms a basis for $P_n(F)$ what is $P_n(F)$? It is a set of all polynomials which can be written as say a set of all polynomials say of $p_n(x)$ which can be written as say a naught plus a $1 \times$ plus so on a $n \times n$ all these a_i are coming from this field F . So, so first of all take any element of $P_n(F)$. So, it will be of this kind say a naught plus a $1 \times$ plus so on a n, x^n and you can easily see that this can be written as linear combination of element of this set call this as say S .

So, this can be written as a naught into 1 plus a 1 into x and a n and into x^n . So, proving that the span of S is $P_n(F)$ is quite easy, but to prove that this set S is basically a linearly independent set is quite nontrivial. So, let us start with this one. This one is a non 0 vector. So, this is a this singleton 1 is basically linearly independent set. Now let us consider the next element that is x , now x can be cannot be written as a linear combination of this one. So, it means that here x is not in a span of this 1.

So, it means that this $1 \cup x$ is LI, this follows from the previous theorem which says that if we start with a LI, set that if S is a LI set and take any element v which is not in S then $S \cup v$ is LD, if and only if v belongs to a span of S . Now here if we look at this S is nothing, but singleton [FL] singleton 1 and this x is not in a span of 1 then $1 \cup x$ has to be li. So, it means that this $1 \cup x$ is a LI set and we can keep on doing and we can say that this set S is also a LI set. So, here by repeated application of this result, we can show that this set S is a LI set.

So, we here we have shown that this is LI set and this is span the whole of $P_n(F)$. So, we can say that it is a basis for set of all polynomials of degree at most n , and we call this set S as a standard basis for $P_n(F)$. And next example m cross n it is a set of all m cross n matrix whose entries are coming from this field F then here we try to construct the basis for this. So, here basis is given in terms of E_{ij} what is E_{ij} ? E_{ij} denote the matrix whose only nonzero entries is 1 in the i th row and j th column, then this if we define our matrix like this the E_{ij} then they set e_{ij} form a basis for the set this vector space M of matrix of order m cross n .

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The image shows handwritten mathematical notes on a whiteboard. At the top, it defines the vector space $M_{m,n}(F)$ as the set of all $m \times n$ matrices with entries from field F . It shows a general matrix A with entries $a_{11}, a_{12}, \dots, a_{1n}$ in the first row, and $a_{m1}, a_{m2}, \dots, a_{mn}$ in the m th row. Below this, it expresses A as a linear combination of basis matrices E_{ij} : $A = \sum_{i=1}^m \sum_{j=1}^n a_{ij} E_{ij}$. The matrix E_{ij} is shown as a matrix with a 1 in the i th row and j th column, and 0s elsewhere. To the right, a linear independence proof is shown: $\sum_{i=1}^m \sum_{j=1}^n a_{ij} E_{ij} = 0$ implies $a_{ij} = 0$ for all i, j . The i th row of the matrix is indicated by a horizontal line and the label "i-th row".

So, let us consider here. So, here if we take any element here element is that we have a matrix of m cross n order, and whose entries are coming from this field F we can write this as say a_{11} a_{12} up to a_{1n} and so on a_{m1} , a_{m2} and so on a_{mn} and here a_{ij} is coming from this field F . So, this is the vector space M of matrix of order m cross n and we try to find out say basis of this and claim that if we take E_{ij} .

So, what is E_{ij} ? E_{ij} is the matrix whose the i th row and j th column. So, here we have i th row and j th column and here if we have only one entry here rest all 0. So, only one nonzero entry one here is at this place rest are all 0, and we say that this e_{ij} forms a basis for this vector space M . So, here to prove that this is a linearly independent you simply form this summation $\sum a_{ij} E_{ij} = 0$.

Now, here 0 is a 0 matrix and we can show that here i this is double summation here i is from 1 to say m and j is from 1 to n . And if we form this then we can prove that by equality of matrix you can show that a_{ij} is nothing, but 0 . So, is that. So, this is not a very difficult thing to show. So, you just show that by writing all e_{ij} here and forming this kind of linear combination you can show that all a_{ij} s are 0 for all i and j , then to form to show that this form a span spanning set, you can simply say that you can write down this A as nothing, but a_{ij} , E of i, j , i is from 1 to say m and j is from 1 to n . So, you can write down your matrix A in as a linear combination of these a_{ij} like this.

So, we can say that by this you can say that any element a of this vector space can be written as linear combination of these E_{ij} , and this by this exercise you can show that all these E_{ij} is nothing, but linearly independent vectors. So, we can say that the basis for this vector space is nothing, but E_{ij} , i is from 1 to m and j is from 1 to n .

So, here I am I will stop here, in next class in next lecture we will discuss more about the properties of basis and with the help of basis we try to define what is the dimension of a vector space and with the help of this notion we also try to define the coordinates of a given vectors. So, here I am stopping and thank you for listening us.

Thank you.