

## Linear dependence and independence

Vectors: Any quantity having  $n$ -components is called vector.

- The coefficient in a linear equation
- OR
- The element in a row or column matrix form a vector.

$$X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad \text{or} \quad X = [x_1, x_2 \dots x_n]$$

row vector.

Column vector

- $n$  numbers written in particular order, denote the vector  $X$

Linear dependence: The vectors  $X_1, X_2, \dots, X_r$  are said to be linearly dependent, if there exist  $r$  numbers  $\lambda_1, \lambda_2, \dots, \lambda_r$ , not all zero such that  $\lambda_1 X_1 + \lambda_2 X_2 + \dots + \lambda_r X_r = 0$

Linearly independent: The vectors  $X_1, X_2, \dots, X_r$  are said to be linearly independent if  $\exists r$  numbers  $\lambda_1, \lambda_2, \dots, \lambda_r$  & if  $\lambda_1 = 0, \lambda_2 = 0 = \dots = \lambda_r = 0$  such that  $\lambda_1 X_1 + \lambda_2 X_2 + \dots + \lambda_r X_r = 0$

i.e. If no such numbers other than zero, exist, the vectors are said to be linearly independent.

Linear combination:  $\lambda_1 X_1 + \lambda_2 X_2 + \dots + \lambda_r X_r = 0$

$$\Rightarrow X_1 = -\frac{[\lambda_2 X_2 + \dots + \lambda_r X_r]}{\lambda_1}$$

or  $X_1 = \mu_2 X_2 + \dots + \mu_r X_r$ , then  $X_1$  is said to be linear combination of the vectors  $X_2, X_3, \dots, X_r$

Note: The number of linearly independent solutions of  $m$  homogeneous linear equations in  $n$  variables,  $AX=0$  is  $(n-r)$ , where  $r$  is the rank of the Coefficient Matrix

Eg.1: Examine the following vectors for linear dependence.  
 $x_1 = (1, 3, 4, 2)$ ,  $x_2 = (3, -5, 2, 2)$ ,  $x_3 = (2, -1, 3, 2)$

Solution: We know that  $\lambda_1 x_1 + \lambda_2 x_2 + \lambda_3 x_3 = 0$

$$\text{i.e. } \lambda_1 (1, 3, 4, 2) + \lambda_2 (3, -5, 2, 2) + \lambda_3 (2, -1, 3, 2) = 0$$

is equivalent to

$$\lambda_1 + 3\lambda_2 + 2\lambda_3 = 0, \quad 3\lambda_1 - 5\lambda_2 - \lambda_3 = 0,$$

$$4\lambda_1 + 2\lambda_2 + 3\lambda_3 = 0, \quad 2\lambda_1 + 2\lambda_2 + 2\lambda_3 = 0$$

These are satisfied by  $\lambda_1 = 1, \lambda_2 = 1, \lambda_3 = -2$ , which are not zero  
∴  $x_1, x_2, x_3$  are linearly dependent vectors.

Eg.2: Examine the following vectors for linear dependence and find the relation if exists.

$$x_1 = (1, 2, 4), \quad x_2 = (2, -1, 3), \quad x_3 = (0, 1, 2) \text{ and } x_4 = (-3, 7, 2)$$

Solution: Let  $\lambda_1 x_1 + \lambda_2 x_2 + \lambda_3 x_3 + \lambda_4 x_4 = 0$

$$\text{then } \lambda_1 (1, 2, 4) + \lambda_2 (2, -1, 3) + \lambda_3 (0, 1, 2) + \lambda_4 (-3, 7, 2) = 0$$

$$\lambda_1 + 2\lambda_2 + 0\lambda_3 - 3\lambda_4 = 0,$$

$$2\lambda_1 - \lambda_2 + \lambda_3 + 7\lambda_4 = 0$$

$$4\lambda_1 + 3\lambda_2 + 2\lambda_3 + 2\lambda_4 = 0$$

We can write as

$$\begin{bmatrix} 1 & 2 & 0 & -3 \\ 2 & -1 & 1 & 7 \\ 4 & 3 & 2 & 2 \end{bmatrix} \begin{bmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \\ \lambda_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

Operating  $R_2 - 2R_1, R_3 - 4R_1$

$$\begin{bmatrix} 1 & 2 & 0 & -3 \\ 0 & -5 & 1 & 13 \\ 0 & -5 & 2 & 14 \end{bmatrix} \begin{bmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \\ \lambda_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

Operating  $R_4 - R_3$

$$\begin{bmatrix} 1 & 2 & 0 & -3 \\ 0 & -5 & 1 & 13 \\ 0 & 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \\ \lambda_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

i.e.  $\lambda_1 + 2\lambda_2 - 3\lambda_4 = 0, \quad -5\lambda_2 + \lambda_3 + 13\lambda_4 = 0, \quad \lambda_3 + \lambda_4 = 0$

let  $\lambda_4 = t \neq 0 \Rightarrow \lambda_3 = -t, \quad \lambda_2 = 12t/5, \quad \lambda_1 = -9t/5$

Hence the vectors are linearly dependent

∴ from(i)  $\frac{-9t}{3} x_1 + \frac{12t}{5} x_2 - t x_3 + t x_4 = 0 \Rightarrow 9x_1 - 12x_2 + 5x_3 - 5x_4 = 0$

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H.A Define linear dependence and independence of vectors.  
Examine for linear dependence of the following vectors,  
 $[1, 0, 2, 1]$ ,  $[3, 1, 2, 1]$ ,  $[4, 6, 2, -4]$ ,  $[-6, 0, -3, -4]$   
and find the relation between them if possible.