

Goal : Give a definition of dimension of a subspace. $V \subset \mathbb{R}^n$.

(big part of this is proving that all subspaces look like \mathbb{R}^k ,
 $k \in [0, n]$.)

So far, exploring Spans - $\text{Span} \{ \vec{v}_1, \dots, \vec{v}_k \}$, $\vec{v}_i \in \mathbb{R}^n$.

When is \vec{v} in Span? When is it represented by unique linear comb.?

Proposition: If $\vec{v} \in \text{Span} \{ \vec{v}_1, \dots, \vec{v}_k \}$ has unique rep'n as linear comb,

then every vector in the span has a unique rep'n as linear comb.

(pf: analyze known facts about echelon form of $\left[\begin{array}{ccc|c} | & \dots & | & | \\ \vec{v}_1 & \dots & \vec{v}_k & \vec{v} \\ | & & | & | \end{array} \right]$)

Our assumptions imply if elt in span, then last column doesn't contain pivot, and if \vec{v} has unique sol'n, all columns of reduced form of

$\left[\begin{array}{ccc} | & \dots & | \\ \vec{v}_1 & \dots & \vec{v}_k \end{array} \right]$ contain a pivot.

~~For elements of~~ For elements of $\text{Span} \{ \vec{v}_1, \dots, \vec{v}_k \}$, if

one ~~has~~ has a unique linear combination, all have unique linear combination.

In particular, it suffices to check if $\vec{0}$ can be represented as a unique linear combination. $\vec{0}$ is a nice choice since it is

ALWAYS in $\text{Span} \{ \vec{v}_1, \dots, \vec{v}_k \}$ for any choice of \vec{v}_i . Just pick all $c_i = 0$.

So key question: Is there a linear combination of \vec{v}_i 's such that $c_1 \vec{v}_1 + \dots + c_k \vec{v}_k = \vec{0}$ and not all $c_i = 0$?

If not, we say the set of vectors $\vec{v}_1, \dots, \vec{v}_k$ is linearly independent.

If so, we say the set is linearly dependent.

So in our example, $\{ \vec{v}_1, \vec{v}_2, \vec{v}_3 \}$ was linearly dependent

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but $\{ \vec{v}_2, \vec{v}_3 \}$ was linearly independent.

$$(\vec{v}_1 = 2\vec{v}_3 - \vec{v}_2)$$
$$\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}, \vec{v}_2 = \begin{bmatrix} -1 \\ -1 \\ 0 \end{bmatrix}, \vec{v}_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

this is true in general:

Theorem: Given $\{ \vec{v}_1, \dots, \vec{v}_k \}$ linearly independent in \mathbb{R}^n

then $\{ \vec{v}_1, \dots, \vec{v}_k, \vec{v} \}$ is linearly indep. iff $\vec{v} \notin \text{Span} \{ \vec{v}_i \}_{i=1}^k$

pf: easy exercise. if $v \in \text{Span} \{ \vec{v}_1, \dots, \vec{v}_k \}$, then

$$\vec{v} = c_1 \vec{v}_1 + \dots + c_k \vec{v}_k$$

Subtract \vec{v} from both sides.

other direction also simple enough.

Example of linear indep / dependence:

Are $\vec{v}_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 2 \end{bmatrix}$, $\vec{v}_2 = \begin{bmatrix} 2 \\ 1 \\ 1 \\ 1 \end{bmatrix}$, $\vec{v}_3 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ -1 \end{bmatrix}$ linearly indep.?

Set up linear equation to give linear combination $c_1 \vec{v}_1 + c_2 \vec{v}_2 + c_3 \vec{v}_3 = \underline{0}$

Row reduce: $\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 0 \\ 2 & 1 & -1 \end{bmatrix} \underline{c} = \underline{0} \rightsquigarrow \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \left| \begin{array}{c} \\ ? \\ \\ \end{array} \right.$

∞-ly many solns.

More abstract example: If $\{\vec{u}_1, \vec{u}_2, \vec{u}_3\}$

is linearly independent, what about $\{\vec{u}_1 + \vec{u}_2, \vec{u}_2 + \vec{u}_3, \vec{u}_1 + \vec{u}_3\}$?

Is it linearly independent / dependent?

In \mathbb{R}^n , how many vectors can be linearly indep? How many are needed to span \mathbb{R}^n ?

Consider collection of vectors

$$S = \{\vec{v}_1, \dots, \vec{v}_k\} \quad \vec{v}_i \in \mathbb{R}^n.$$

Proposition: (a) if $k > n$, then S is linearly dependent.

(b) if $k < n$, then $\text{Span}(S) \subsetneq \mathbb{R}^n$. (proper subset)

pf: just think about echelon form...

just write out linear combination we obtain.

Another example: standard basis vectors $\{\vec{e}_1, \dots, \vec{e}_n\}$ are linearly independent in \mathbb{R}^n . (and $\text{span}\{\vec{e}_1, \dots, \vec{e}_n\} = \mathbb{R}^n$)

Make a general definition: A set of vectors $\{\vec{v}_1, \dots, \vec{v}_k\}$ is called a basis of a subspace $V \subseteq \mathbb{R}^n$ if

(1) $\text{Span}\{\vec{v}_1, \dots, \vec{v}_k\} = V$

(2) v_1, \dots, v_k are linearly independent.

Examples: $\{\vec{e}_1, \dots, \vec{e}_n\}$ is a basis of \mathbb{R}^n .

$\{\vec{e}_1, \vec{e}_2\}$ is a basis of the plane: $\left\{ \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ 0 \end{bmatrix} \mid x_1, x_2 \in \mathbb{R} \right\}$ in \mathbb{R}^n .

Or sometimes subspace is implicitly defined.

e.g. solutions in \mathbb{R}^3 \wedge $x_1 + x_2 + x_3 = 0$.
(x_1, x_2, x_3):

this is $A \cdot \underline{x} = \underline{0}$ with $A = [1 \ 1 \ 1]$.

(in echelon form. one pivot var, two non-pivot vars., so sol's are in bijection with \mathbb{R}^2 . Find basis for this subspace.)

↖ This will be simpler once we have more results at our disposal. For now, give rough idea - find two vectors not multiples of each other.

$\text{Span}\{\vec{v}_1, \dots, \vec{v}_k\}$ always subspace of \mathbb{R}^n , so

it is in 1-1 correspondence with \mathbb{R}^l some $l \in [0, k]$.

Two important theorems:

Theorem 1: Any subspace $V \neq \{0\}$ has a basis. (Suppose $V \subseteq \mathbb{R}^n$)

Pf: Pick $\vec{v}_1 \neq \vec{0}$ in V . Is $\text{Span}(\vec{v}_1) = V$? If yes, done

if not, pick $\vec{v}_2 \notin \text{Span}(\vec{v}_1)$. Then \vec{v}_1, \vec{v}_2 linearly indep. by earlier result. Repeat. Must terminate eventually since $n+1$

vectors in \mathbb{R}^n are always linearly dependent, so every $\underline{x} \in \mathbb{R}^n$ will

be in $\text{Span}(\vec{v}_1, \dots, \vec{v}_n)$ if $\{\vec{v}_1, \dots, \vec{v}_n\}$ indep. (by earlier theorem on $\vec{v} \notin \text{Span}$ iff $\{v_1, \dots, v_k, v\}$ indep.)

Theorem 2: If $\{\vec{v}_1, \dots, \vec{v}_l\}$ and $\{\vec{w}_1, \dots, \vec{w}_k\}$ are bases for $V \subseteq \mathbb{R}^n$, then $l = k$.

Pf: if $l > k$, write $\vec{w}_1, \dots, \vec{w}_k$ as linear combs of \vec{v}_i 's.

encode this in $k \times l$ matrix A .

$$\text{with } \begin{bmatrix} | & & | \\ \vec{v}_1 & \dots & \vec{v}_l \\ | & & | \end{bmatrix} \cdot A = \begin{bmatrix} | & & | \\ \vec{w}_1 & \dots & \vec{w}_k \\ | & & | \end{bmatrix}$$

$l > k$ implies A has column w/o pivot, so $A\underline{x} = \underline{0}$ has solutions. inf. many

multiplying both sides by \underline{x} we see \vec{w}_i 's linearly dependent.

(if $k > l$, same pf with roles of \vec{v}_i 's, \vec{w}_j 's reversed)

Definition: Size of bases of V is the dimension of V .