

Section 3

- solution set
- vector and matrix equations
- linear combinations, span and linear independent

➤ Solution set and parametric vector form

EXAMPLE 3 Describe all solutions of $A\mathbf{x} = \mathbf{b}$, where

$$A = \begin{bmatrix} 3 & 5 & -4 \\ -3 & -2 & 4 \\ 6 & 1 & -8 \end{bmatrix} \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} 7 \\ -1 \\ -4 \end{bmatrix} \quad (b_0 \dots a_i b + 0)$$

$$\begin{array}{l} \begin{bmatrix} 3 & 5 & -4 & 7 \\ -3 & -2 & 4 & -1 \\ 6 & 1 & -8 & -4 \end{bmatrix} \begin{array}{l} r_2 \rightarrow r_2 + r_1 \\ r_3 \rightarrow r_3 + (-2)r_1 \end{array} \rightarrow \begin{bmatrix} 3 & 5 & -4 & 7 \\ 0 & 3 & 0 & 6 \\ 0 & -9 & 0 & -18 \end{bmatrix} \begin{array}{l} r_3 \rightarrow r_3 + 3r_2 \end{array} \rightarrow \begin{bmatrix} 3 & 5 & -4 & 7 \\ 0 & 3 & 0 & 6 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} x_1, x_2, x_3 \\ x_1, x_2 \text{ Basic Var} \\ x_3 \text{ Free Var.} \end{array} \end{array}$$

$$3x_2 = 6 \quad \therefore x_2 = 2, \quad 3x_1 + 5x_2 - 4x_3 = 7, \quad 3x_1 = 4x_3 - 3 \quad \therefore x_1 = \frac{4}{3}x_3 - 1; x_3 \in \mathbb{R}$$

$$\begin{aligned} \mathbf{x} &= \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 + \frac{4}{3}x_3 \\ 2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 0 \end{bmatrix} + \begin{bmatrix} \frac{4}{3}x_3 \\ 0 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} \frac{4}{3} \\ 0 \\ 1 \end{bmatrix} \\ &\rightarrow \mathbf{x} = \mathbf{p} + t\mathbf{v} \quad (t \in \mathbb{R}) \end{aligned}$$

$x_3 = t$
 $x_2 = 2$
 $x_1 = \frac{4}{3}t - 1$
 $t \in \mathbb{R}$

➤ Homogeneous system

EXAMPLE 1 Determine if the following homogeneous system has a nontrivial solution. Then describe the solution set.

$$\begin{aligned} 3x_1 + 5x_2 - 4x_3 &= 0 \\ -3x_1 - 2x_2 + 4x_3 &= 0 \\ 6x_1 + x_2 - 8x_3 &= 0 \end{aligned} \quad (b_1 = 0, b_2 = 0, b_3 = 0) \quad b = 0$$

SOLUTION Let A be the matrix of coefficients of the system and row reduce the augmented matrix $[A \ 0]$ to echelon form:

$$\begin{bmatrix} 3 & 5 & -4 & 0 \\ -3 & -2 & 4 & 0 \\ 6 & 1 & -8 & 0 \end{bmatrix} \sim \begin{bmatrix} 3 & 5 & -4 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & -9 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 3 & 5 & -4 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

pivot position $\rightarrow 3x_1 + 5x_2 - 4x_3 = 0$

pivot col.

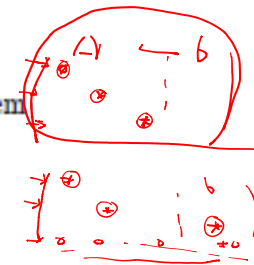
Solve for the basic variables x_1 and x_2 and obtain $x_1 = \frac{4}{3}x_3$, $x_2 = 0$, with x_3 free. As a vector, the general solution of $A\mathbf{x} = \mathbf{0}$ has the form

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \frac{4}{3}x_3 \\ 0 \\ x_3 \end{bmatrix} = x_3 \begin{bmatrix} \frac{4}{3} \\ 0 \\ 1 \end{bmatrix} = x_3 \mathbf{v}, \quad \text{where } \mathbf{v} = \begin{bmatrix} \frac{4}{3} \\ 0 \\ 1 \end{bmatrix}$$

If every column of an augmented matrix contains a pivot, then the corresponding system is inconsistent. $\left(\begin{array}{ccc|c} & A & & b \\ \downarrow & \downarrow & \downarrow & \downarrow \\ a_1 & a_2 & a_n & b_0 \\ \hline \sigma & \dots & 0 & b_0 \end{array} \right)$

Whenever a system has free variables, the solution set contains many solutions. \times

augmented matrix $[A \ b]$ has a pivot position in every row, the corresponding system may or may not be consistent. \leftarrow



If the coefficient matrix A has a pivot position in every row, then the corresponding system is consistent. \leftarrow

➤ Matrix equation =

$$\begin{aligned} x_1 + 2x_2 - x_3 &= 4 \\ -5x_2 + 3x_3 &= 1 \end{aligned} \quad (1)$$

$$A = \begin{pmatrix} 1 & 2 & -1 \\ 0 & -5 & 3 \end{pmatrix}, \quad b = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$$

\leftarrow $\begin{matrix} x_1 & x_2 & x_3 \\ 2 \times 3 \end{matrix}$ \leftarrow $\begin{matrix} 2 \times 1 \end{matrix}$

is equivalent to

$$A \quad x = b$$

$$\begin{bmatrix} 1 & 2 & -1 \\ 0 & -5 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 1 \end{bmatrix} \quad (3)$$

$Ax = b$ ←

$A =$, $b =$

➤ Vector equation

$$\begin{aligned} x_1 + 2x_2 - x_3 &= 4 \\ -5x_2 + 3x_3 &= 1 \end{aligned} \tag{1}$$

is equivalent to

$$\underbrace{x_1}_{(a_1)} \begin{bmatrix} 1 \\ 0 \end{bmatrix} + \underbrace{x_2}_{a_2} \begin{bmatrix} 2 \\ -5 \end{bmatrix} + \underbrace{x_3}_{a_3} \begin{bmatrix} -1 \\ 3 \end{bmatrix} = \begin{bmatrix} 4 \\ 1 \end{bmatrix} \leftarrow \begin{matrix} b \\ (x_1 \ x_2 \ x_3) \end{matrix} \tag{2}$$

If A is an $m \times n$ matrix, with columns $\mathbf{a}_1, \dots, \mathbf{a}_n$, and if \mathbf{b} is in \mathbb{R}^m , the matrix equation

$$A\mathbf{x} = \mathbf{b} \tag{4}$$

has the same solution set as the vector equation

$$x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \dots + x_n\mathbf{a}_n = \mathbf{b} \tag{5}$$

which, in turn, has the same solution set as the system of linear equations whose augmented matrix is

$$\left[\begin{array}{ccc|c} x_1 & x_2 & \dots & x_n \\ \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_n \\ \mathbf{b} \end{array} \right] \tag{6}$$

$\begin{pmatrix} \vdots \\ m \end{pmatrix}$
 $\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \in \mathbb{R}^3$

➤ Linear combination

Given vectors $\underline{v}_1, \underline{v}_2, \dots, \underline{v}_p$ in \mathbb{R}^n and given scalars c_1, c_2, \dots, c_p , the vector \underline{y} defined by

$$\underline{y} = c_1 \underline{v}_1 + \dots + c_p \underline{v}_p \quad \text{V.e.g.}$$

is called a **linear combination** of $\underline{v}_1, \dots, \underline{v}_p$ with **weights** c_1, \dots, c_p . ~~Property (ii)~~

$$\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \quad \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \quad \underline{0v}_1 + \underline{0v}_2 = \begin{pmatrix} 1 \\ 0 \\ b_1 \end{pmatrix} \quad , \quad \underline{0v}_1 + \underline{0v}_2 = \begin{pmatrix} 1 \\ -1 \\ b_2 \end{pmatrix} \quad , \quad \underline{1v}_1 + \underline{2v}_2 = \begin{pmatrix} -1 \\ 2 \\ b_3 \end{pmatrix}$$

R G B
↓
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$$(v_1 \ v_2 \ \dots \ v_p \ | \ y)$$

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EXAMPLE 5 Let $\mathbf{a}_1 = \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix}$, $\mathbf{a}_2 = \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix}$, and $\mathbf{b} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$. Determine whether \mathbf{b} can be generated (or written) as a linear combination of \mathbf{a}_1 and \mathbf{a}_2 . That is, determine whether weights x_1 and x_2 exist such that

$$x_1 \mathbf{a}_1 + x_2 \mathbf{a}_2 = \mathbf{b} \quad (1)$$

If vector equation (1) has a solution, find it.

$$\begin{aligned} x_1 + 2x_2 &= 7 \\ -2x_1 + 5x_2 &= 4 \\ -5x_1 + 6x_2 &= -3 \end{aligned} \quad (3)$$

To solve this system, row reduce the augmented matrix of the system as follows:³

$$\left[\begin{array}{ccc|c} 1 & 2 & 7 & \\ -2 & 5 & 4 & \\ -5 & 6 & -3 & \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 2 & 7 & \\ 0 & 9 & 18 & \\ 0 & 16 & 32 & \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 2 & 7 & \\ 0 & 1 & 2 & \\ 0 & 16 & 32 & \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & 3 & \\ 0 & 1 & 2 & \\ 0 & 0 & 0 & \end{array} \right]$$

The solution of (3) is $x_1 = 3$ and $x_2 = 2$. Hence \mathbf{b} is a linear combination of \mathbf{a}_1 and \mathbf{a}_2 , with weights $x_1 = 3$ and $x_2 = 2$. That is,

$$\textcircled{3} \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix} + \textcircled{2} \begin{bmatrix} 2 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ -3 \end{bmatrix}$$

$a_1 \qquad a_2 \qquad b$

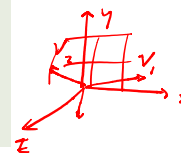


➤ span

If $\mathbf{v}_1, \dots, \mathbf{v}_p$ are in \mathbb{R}^n , then the set of all linear combinations of $\mathbf{v}_1, \dots, \mathbf{v}_p$ is denoted by $\text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ and is called the **subset of \mathbb{R}^n spanned** (or **generated**) by $\mathbf{v}_1, \dots, \mathbf{v}_p$. That is, $\text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ is the collection of all vectors that can be written in the form

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_p\mathbf{v}_p$$

with c_1, \dots, c_p scalars.



$\begin{matrix} R & G & B \\ \circ & \circ & \circ \\ \downarrow & & \\ z & & \end{matrix}$
 $\begin{matrix} x_1 & x_2 & x_3 \\ \circ & \circ & \circ \\ \uparrow & \downarrow & \downarrow \end{matrix}$
 $\begin{matrix} R & G & B \\ \circ & \circ & \circ \\ \downarrow & & \end{matrix}$
 $\begin{matrix} \circ \\ \oplus \\ \otimes \end{matrix}$
 $\begin{matrix} \circ \rightarrow z \\ \oplus \\ \otimes \end{matrix}$
 set of all lin. com. } $\text{span}\{R, G, B\}$
 $\begin{matrix} \circ \\ \subset \\ \{R, G, B\} \end{matrix}$

$y \in \text{span}\{v_1, v_2, \dots, v_p\}$
 y in the span { } $(v_1, v_2, \dots, v_p; y)$

EXAMPLE 6 Let $\mathbf{a}_1 = \begin{bmatrix} 1 \\ -2 \\ 3 \end{bmatrix}$, $\mathbf{a}_2 = \begin{bmatrix} 5 \\ -13 \\ -3 \end{bmatrix}$, and $\mathbf{b} = \begin{bmatrix} -3 \\ 8 \\ 1 \end{bmatrix}$. Then

Span $\{\mathbf{a}_1, \mathbf{a}_2\}$ is a plane through the origin in \mathbb{R}^3 . Is \mathbf{b} in that plane?

SOLUTION Does the equation $x_1\mathbf{a}_1 + x_2\mathbf{a}_2 = \mathbf{b}$ have a solution? To answer this, row reduce the augmented matrix $[\mathbf{a}_1 \ \mathbf{a}_2 \ \mathbf{b}]$:

$$\begin{bmatrix} 1 & 5 & -3 \\ -2 & -13 & 8 \\ 3 & -3 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 5 & -3 \\ 0 & -3 & 2 \\ 0 & -18 & 10 \end{bmatrix} \sim \begin{bmatrix} 1 & 5 & -3 \\ 0 & -3 & 2 \\ 0 & 0 & -2 \end{bmatrix}$$

The third equation is $0 = -2$, which shows that the system has no solution. The vector equation $x_1\mathbf{a}_1 + x_2\mathbf{a}_2 = \mathbf{b}$ has no solution, and so \mathbf{b} is *not* in Span $\{\mathbf{a}_1, \mathbf{a}_2\}$. ■

The equation $A\mathbf{x} = \mathbf{b}$ has a solution if and only if \mathbf{b} is a linear combination of the columns of A .

Asking whether a vector \mathbf{b} is in $\text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ amounts to asking whether the vector equation

$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \dots + x_p\mathbf{v}_p = \mathbf{b}$$

has a solution, or, equivalently, asking whether the linear system with augmented matrix $[\mathbf{v}_1 \ \dots \ \mathbf{v}_p \ \mathbf{b}]$ has a solution.

In the next theorem, the sentence “The columns of A span \mathbb{R}^m ” means that *every* \mathbf{b} in \mathbb{R}^m is a linear combination of the columns of A . In general, a set of vectors $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in \mathbb{R}^m **spans** (or **generates**) \mathbb{R}^m if every vector in \mathbb{R}^m is a linear combination of $\mathbf{v}_1, \dots, \mathbf{v}_p$ —that is, if $\text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_p\} = \mathbb{R}^m$.

\rightarrow A
 \rightarrow every row in co. matrix has pivot.

Let $v_1 = \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix}$, $v_2 = \begin{bmatrix} 0 \\ -1 \\ 0 \\ 1 \end{bmatrix}$, $v_3 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ -1 \end{bmatrix}$. Does

$\{v_1, v_2, v_3\}$ span \mathbb{R}^4 ? Why or why not?

$v_1, v_2, \dots, v_p \in \mathbb{R}^m$
 $\begin{pmatrix} 1 & 0 & 1 \\ 0 & -1 & 0 \\ -1 & 0 & 0 \\ 0 & 1 & -1 \end{pmatrix}$ max no pivot position
 $= \min\{\text{no. row}, \text{no. col.}\}$ $p < m$
 not span \mathbb{R}^m

Let $v_1 = \begin{bmatrix} 0 \\ 0 \\ -3 \end{bmatrix}$, $v_2 = \begin{bmatrix} 0 \\ -3 \\ 9 \end{bmatrix}$, $v_3 = \begin{bmatrix} 4 \\ -2 \\ -6 \end{bmatrix}$. Does

$\{v_1, v_2, v_3\}$ span \mathbb{R}^3 ? Why or why not?

$\begin{pmatrix} 0 & 0 & 4 \\ 0 & -3 & -2 \\ -3 & 9 & -6 \end{pmatrix}$ $\begin{pmatrix} -3 & 9 & -6 \\ 0 & -3 & -2 \\ 0 & 0 & 4 \end{pmatrix}$ $\neq 0$

EXAMPLE 3 Let $A = \begin{bmatrix} 1 & 3 & 4 \\ -4 & 2 & -6 \\ -3 & -2 & -7 \end{bmatrix}$ and $\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$. Is the equation $A\mathbf{x} = \mathbf{b}$ consistent for all possible b_1, b_2, b_3 ? \mathbb{R}^3 spanned by col(s) of A ? α no

SOLUTION Row reduce the augmented matrix for $A\mathbf{x} = \mathbf{b}$:

$$\begin{bmatrix} 1 & 3 & 4 & b_1 \\ -4 & 2 & -6 & b_2 \\ -3 & -2 & -7 & b_3 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 4 & b_1 \\ 0 & 14 & 10 & b_2 + 4b_1 \\ 0 & 7 & 5 & b_3 + 3b_1 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 3 & 4 & b_1 \\ 0 & 14 & 10 & b_2 + 4b_1 \\ 0 & 0 & 0 & b_3 + 3b_1 - \frac{1}{2}(b_2 + 4b_1) \end{bmatrix}$$

The third entry in column 4 equals $b_1 - \frac{1}{2}b_2 + b_3$. The equation $A\mathbf{x} = \mathbf{b}$ is *not* consistent for every \mathbf{b} because some choices of \mathbf{b} can make $b_1 - \frac{1}{2}b_2 + b_3$ nonzero. ■

$$b_1 - \frac{1}{2}b_2 + b_3 = 0$$

Let A be an $m \times n$ matrix. Then the following statements are logically equivalent. That is, for a particular A , either they are all true statements or they are all false.

- a. For each \mathbf{b} in \mathbb{R}^m , the equation $A\mathbf{x} = \mathbf{b}$ has a solution.
- b. Each \mathbf{b} in \mathbb{R}^m is a linear combination of the columns of A .
- c. The columns of A span \mathbb{R}^m .
- d. A has a pivot position in every row.

For what value(s) of h will \mathbf{y} be in $\text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ if

$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ -1 \\ -2 \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} 5 \\ -4 \\ -7 \end{bmatrix}, \quad \mathbf{v}_3 = \begin{bmatrix} -3 \\ 1 \\ 0 \end{bmatrix}, \quad \text{and} \quad \mathbf{y} = \begin{bmatrix} -4 \\ 3 \\ h \end{bmatrix} \in \text{Span}$$

*←
L.R.C.m.*

The vector \mathbf{y} belongs to $\text{Span}\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ if and only if there exist scalars x_1, x_2, x_3 such that

$$x_1 \begin{bmatrix} 1 \\ -1 \\ -2 \end{bmatrix} + x_2 \begin{bmatrix} 5 \\ -4 \\ -7 \end{bmatrix} + x_3 \begin{bmatrix} -3 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -4 \\ 3 \\ h \end{bmatrix} \leftarrow$$

$$\begin{bmatrix} 1 & 5 & -3 & -4 \\ -1 & -4 & 1 & 3 \\ -2 & -7 & 0 & h \end{bmatrix} \sim \begin{bmatrix} 1 & 5 & -3 & -4 \\ 0 & 1 & -2 & -1 \\ 0 & 3 & -6 & h-8 \end{bmatrix} \sim \begin{bmatrix} 1 & 5 & -3 & -4 \\ 0 & 1 & -2 & -1 \\ 0 & 0 & 0 & h-5 \end{bmatrix}$$

*←
= 0*

$$h-5=0 \quad \therefore \quad h=5$$

➤ Linear independent

An indexed set of vectors $\{\underline{v}_1, \dots, \underline{v}_p\}$ in \mathbb{R}^n is said to be **linearly independent** if the vector equation

$$\underline{x}_1 \underline{v}_1 + \underline{x}_2 \underline{v}_2 + \dots + \underline{x}_p \underline{v}_p = \underline{0}$$

has only the trivial solution. The set $\{\underline{v}_1, \dots, \underline{v}_p\}$ is said to be **linearly dependent** if there exist weights c_1, \dots, c_p , not all zero, such that

$$c_1 \underline{v}_1 + c_2 \underline{v}_2 + \dots + c_p \underline{v}_p = \underline{0} \quad (2)$$

$$(\underline{v}_1 \ \underline{v}_2 \ \dots \ \underline{v}_p) \begin{pmatrix} \underline{x}_1 \\ \underline{x}_2 \\ \vdots \\ \underline{x}_p \end{pmatrix}$$

$$\begin{matrix} \underline{x}_1 \\ \underline{x}_2 \\ \underline{x}_3 \end{matrix} \underline{v}_1 + \begin{matrix} \underline{x}_2 \\ \underline{x}_2 \\ \underline{x}_3 \end{matrix} \underline{v}_2 + \begin{matrix} \underline{x}_3 \\ \underline{x}_3 \\ \underline{x}_3 \end{matrix} \underline{v}_3 = \underline{0} \quad , \quad \underline{x}_1 = \underline{x}_2 = \underline{x}_3 = 0$$

$$\begin{pmatrix} \underline{v}_1 & \underline{v}_2 & \underline{v}_3 \end{pmatrix} \text{ lin. ind.}$$

The columns of a matrix A are linearly independent if and only if the equation $A\mathbf{x} = \mathbf{0}$ has *only* the trivial solution. (3)

The homogeneous equation $A\mathbf{x} = \mathbf{0}$ has a nontrivial solution if and only if the equation has at least one free variable. (trivial sol. \rightarrow all var. are basic)

EXAMPLE 1 Let $\mathbf{v}_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$, $\mathbf{v}_2 = \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}$, and $\mathbf{v}_3 = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}$.

- a. Determine if the set $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is linearly independent.
- b. If possible, find a linear dependence relation among $\mathbf{v}_1, \mathbf{v}_2$, and \mathbf{v}_3 .

$$\rightarrow \begin{bmatrix} 1 & 4 & 2 & 0 \\ 2 & 5 & 1 & 0 \\ 3 & 6 & 0 & 0 \end{bmatrix} \begin{array}{l} r_2 \rightarrow r_2 - 2r_1 \\ r_3 \rightarrow r_3 - 3r_1 \end{array} \begin{pmatrix} 1 & 4 & 2 & 0 \\ 0 & -3 & -3 & 0 \\ 0 & -6 & -6 & 0 \end{pmatrix} \begin{array}{l} r_3 \rightarrow r_3 + 2r_2 \end{array} \begin{pmatrix} 1 & 4 & 2 & 0 \\ 0 & -3 & -3 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$-3x_2 - 3x_3 = 0 \Rightarrow x_2 = -x_3, \quad x_1 + 4x_2 + 2x_3 = 0 \Rightarrow x_1 = 2x_3$$

$$\begin{aligned} (x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + x_3\mathbf{v}_3 = \mathbf{0}) & \quad 2x_3\mathbf{v}_1 + x_3\mathbf{v}_2 + x_3\mathbf{v}_3 = \mathbf{0} \quad \Rightarrow \quad x_3(2\mathbf{v}_1 + \mathbf{v}_2 + \mathbf{v}_3) = \mathbf{0} \\ & \quad \therefore 2\mathbf{v}_1 + \mathbf{v}_2 + \mathbf{v}_3 = \mathbf{0} \quad \Rightarrow \quad \mathbf{v}_2 = -2\mathbf{v}_1 - \mathbf{v}_3 \end{aligned}$$

EXAMPLE 2 Determine if the columns of the matrix $A = \begin{bmatrix} 0 & 1 & 4 \\ 1 & 2 & -1 \\ 5 & 8 & 0 \end{bmatrix}$ are linearly independent.

SOLUTION To study $A\mathbf{x} = \mathbf{0}$, row reduce the augmented matrix:

$$\begin{bmatrix} 0 & 1 & 4 & 0 \\ 1 & 2 & -1 & 0 \\ 5 & 8 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & -1 & 0 \\ 0 & 1 & 4 & 0 \\ 0 & -2 & 5 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & -1 & 0 \\ 0 & 1 & 4 & 0 \\ 0 & 0 & 13 & 0 \end{bmatrix}$$

At this point, it is clear that there are three basic variables and no free variables. So the equation $A\mathbf{x} = \mathbf{0}$ has only the trivial solution, and the columns of A are linearly independent. ■

If a set contains more vectors than there are entries in each vector, then the set is linearly dependent. That is, any set $\{v_1, \dots, v_p\}$ in \mathbb{R}^n is linearly dependent if $p > n$.

If a set $S = \{v_1, \dots, v_p\}$ in \mathbb{R}^n contains the zero vector, then the set is linearly dependent.

EXAMPLE 6 Determine by inspection if the given set is linearly dependent.

a. $\begin{bmatrix} 1 \\ 7 \\ 6 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ 9 \end{bmatrix}, \begin{bmatrix} 3 \\ 1 \\ 5 \end{bmatrix}, \begin{bmatrix} 4 \\ 1 \\ 8 \end{bmatrix}$

(indep)

b. $\begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 8 \end{bmatrix}$

$x_1 v_1 + x_2 v_2 + x_3 v_3 = 0$
 $0 \quad 0 \quad 0$
 dep

c. $\begin{bmatrix} -2 \\ 4 \\ 6 \\ 10 \end{bmatrix}, \begin{bmatrix} 3 \\ -6 \\ -9 \\ 15 \end{bmatrix}$

$\begin{pmatrix} -2 & 3 & | & 0 \\ 4 & -6 & | & 0 \\ 6 & -9 & | & 0 \\ 10 & 15 & | & 0 \end{pmatrix}$
 $k_2 \rightarrow k_2 + 2k_1$
 $k_3 \rightarrow k_3 + 3k_1$
 $k_4 \rightarrow k_4 + 5k_1$
 $x_1 v_1 + x_2 v_2 + \dots = 0$