Definition 1 Given vector space V over field F, a set $\{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ of vectors is called linearly dependent (1. dep.) if there exist scalars $c_1, ..., c_n$, with not all of the c_j zero, such that

$$c_1\mathbf{v}_1 + \dots + c_n\mathbf{v}_n = \mathbf{0}.$$

Definition 2 Given vector space V over field F, a set $\{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ of vectors is called linearly independent (1. ind.) if the set is not linearly dependent, i.e. if whenever we have scalars $c_1, ..., c_n$ such that

$$c_1\mathbf{v}_1 + \dots + c_n\mathbf{v}_n = \mathbf{0},$$

then it must be the case that $c_1 = c_2 = \ldots = c_n = 0$.

How to prove a set of vectors is linearly independent: There are many tricks we will develop and theorems you can use (see below), but one technique is to assume that there are scalars $c_1, ..., c_n$ such that $c_1\mathbf{v}_1 + ... + c_n\mathbf{v}_n = \mathbf{0}$. If you can prove all the c_i 's must be zero, then the vectors are l. ind.

How to prove a set of vectors is linearly dependent: There are many tricks we will develop and theorems you can use (see below), but one technique is to find explicit scalars $c_1, ..., c_n$ such that at least one of the c_j s is nonzero where $c_1\mathbf{v}_1 + ... + c_n\mathbf{v}_n = \mathbf{0}$.

Elementary theorems on linear independence: Learn them, know them and love them

Theorem 1 Given vector space V over field F, a set $\{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ of vectors is linearly dependent if and only if there exists a $k \leq n$ such that $\mathbf{v}_k \in Span(\mathbf{v}_1, ..., \mathbf{v}_{k-1})$ (we describe this by saying that \mathbf{v}_k depends on $\mathbf{v}_1, ..., \mathbf{v}_{k-1}$).

Theorem 2 The zero vector is never part of a linearly independent set.

Theorem 3 A set $\{v\}$ of one vector is linearly independent if and only if $v \neq 0$.

Theorem 4 A set $\{\mathbf{v}, \mathbf{w}\}$ of two vector is linearly dependent if and only if $\mathbf{v} \parallel \mathbf{w}$ are not parallel.

Theorem 5 Any subset of a linearly independent set of vectors is itself linearly independent.

Theorem 6 Any set of vectors containing a linearly dependent set is itself linearly dependent.

Theorem 7 Suppose $\{\mathbf{v}_1, ..., \mathbf{v}_n\}$ is a linearly dependent set where $\mathbf{v}_k = \sum_{j=1}^{k-1} d_j \mathbf{v}_j$ (this must hold for at least one $k \leq n$ by Theorem 1). Then

$$Span(\mathbf{v}_1,...,\mathbf{v}_n) = Span(\mathbf{v}_1,...,\mathbf{v}_{k-1},\mathbf{v}_{k+1},...,\mathbf{v}_n)$$

(in other words, a vector which depends on the previous vectors in the list can be removed from the list without changing the span).

Theorem 8 Suppose $S = {\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n}$ spans V where V is a vector space (or subspace). Then there is a linearly independent subset of S which still spans V.

Theorem 9 (Exchange Lemma) Suppose V is a vector space (or subspace) where $\{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ spans V and $\{\mathbf{w}_1, ..., \mathbf{w}_m\}$ is a linearly independent set. Then $m \leq n$. (In English, this says that any linearly independent set of vectors cannot have more vectors in it than any spanning set.)