

Definition of dimension

Here we attempt to give a correct proof that if we have a vector space V with a maximal set of N_a linearly independent vectors $\mathcal{A} = \{a_1, a_2, \dots, a_{N_a}\}$ then a second maximal set of linearly independent vectors $\mathcal{B} = \{b_1, b_2, \dots, b_{N_b}\}$ must contain the same number of vectors, *i.e.* $N_b = N_a$. This implies that the maximal number of vectors in any independent set has a single value N_a which can then be consistently identified as the dimension of V . Since a maximal set of linearly independent vectors is called a basis, we are showing that all sets of basis vectors have the same number of elements.

To show that $N_a = N_b$ we assume that $N_a > N_b$ and show that this is impossible. If $N_a \not= N_b$, we must conclude that $N_a \leq N_b$. We can then exchange the roles of the two sets \mathcal{A} and \mathcal{B} and conclude that also $N_b \leq N_a$ which implies $N_a = N_b$ the result we were trying to prove.

To show the inconsistency of the assumption $N_a > N_b$, we add the first vector a_1 in the set \mathcal{A} to the set \mathcal{B} and form the set of $N_b + 1$ vectors $\{a_1, b_1, b_2, \dots, b_{N_b}\}$. Because the set \mathcal{B} is maximal this new set which adds the vector a_1 to \mathcal{B} must be linearly dependent so we can find a set of $N_b + 1$ coefficients $\{\tilde{c}_1, \{c_i\}_{1 \leq i \leq N_b}\}$ with some of these coefficients non-zero which obeys:

$$\tilde{c}_1 a_1 + c_1 b_1 + c_2 b_2 + \dots + c_{N_b} b_{N_b} = 0. \quad (1)$$

Since the elements of \mathcal{B} are linearly independent, \tilde{c}_1 must be non-zero. This implies that $\tilde{c}_1 a_1$ is also non-zero so one or more of the coefficients $\{c_i\}_{1 \leq i \leq N_b}$ must also be non-zero. Relabel the N_b vectors $\{b_i\}_{1 \leq i \leq N_b}$ so that all of the non-zero coefficients $c_i \neq 0$ appear for the largest values of i . For later reference, we will call this step in which we show that one of the coefficients of the vectors b_k in Eq. (1) must be non-zero step #1.

Referring to these new labels, we then remove the vector b_{N_b} from the set $\{a_1, b_1, b_2, \dots, b_{N_b}\}$. We label the new set:

$$\mathcal{B}_1 = \{a_1, b_1, b_2, \dots, b_{N_b-1}\}. \quad (2)$$

We can show that the set of vectors \mathcal{B}_1 is also a maximal, linearly independent set.

If \mathcal{B}_1 were linearly dependent, it is easy to see that we could express:

$$a_1 = d_1 b_1 + d_2 b_2 + \dots + d_{N_b-1} b_{N_b-1}. \quad (3)$$

We can then substitute this equation into Eq. (1) to eliminate the vector a_1 . Then using a more compact notation, Eq. (1) becomes:

$$\tilde{c}_1 \left\{ \sum_{i=1}^{N_b-1} d_i b_i \right\} + \sum_{j=1}^{N_b} c_j b_j = 0. \quad (4)$$

This equation contradicts the assumption that the set \mathcal{B} is linearly independent since we know that the coefficient c_{N_b} of the vector b_{N_b} , is non-zero by assumption. This step showing that the vectors in the new set \mathcal{B}_1 are linearly independent will be labeled step #2.

We can also show that the set \mathcal{B}_1 is a maximal set because for any vector $w \in V$ we can use the fact that \mathcal{B} is maximal to write:

$$w = \sum_{i=1}^{N_b} f_i b_i. \quad (5)$$

Next we use Eq. (1) to express the vector b_{N_b} appearing in Eq. (5) in terms of the elements of \mathcal{B}_1

$$b_{N_b} = -\frac{1}{c_{N_b}} \{\tilde{c}_1 a_1 + c_1 b_1 + c_2 b_2, \dots, c_{N_b-1} b_{N_b-1}\} \quad (6)$$

We can then substitute this equation for b_{N_b} into Eq. (5). With the vector b_{N_b} replaced, Eq. (5) will then express an arbitrary vector w in terms of the vectors in the set \mathcal{B}_1 . We will label this final step showing that \mathcal{B}_1 is maximal step #3.

We have thus removed one vector from \mathcal{A} and created a new set \mathcal{B}_1 of N_b elements composed of one vector from \mathcal{A} and $N_b - 1$ vectors from \mathcal{B} . Just as was the case for the set \mathcal{B} the set \mathcal{B}_1 is a maximal independent set. If we remove a_1 from the set \mathcal{A} and call this new set \mathcal{A}_1 , then we can repeat the steps performed above but now working with the new sets of vectors: \mathcal{A}_1 with $N_a - 1$ elements and \mathcal{B}_1 with N_b elements.

Our strategy is to repeat the procedure above another $N_b - 1$ times until all of the vectors in \mathcal{B} have been removed from \mathcal{B}_{N_b} leaving $\mathcal{B}_{N_b} = \{a_k\}_{1 \leq k \leq N_b}$ while $\mathcal{A}_{N_b} = \{a_k\}_{N_b+1 \leq k \leq N_a}$. At the n^{th} step we will show that the set \mathcal{B}_n is a maximal, linearly independent set. We will then reach a contradiction that the set \mathcal{B}_{N_b} which contains only the first N_b of the N_a vectors a_i forms a basis while we know that it is only the larger set of $N_a > N_b$ vectors \mathcal{A} which is a basis. We will then have shown that $N_a > N_b$ is false or $N_a \leq N_b$ as we had intended.

Thus, the final step in our proof is to demonstrate that we can carry out the n^{th} inductive step above showing that if \mathcal{B}_{n-1} is a basis then we can add a_n to this set, remove one of the remaining b_k from that set and be left with the new set \mathcal{B}_n which remains a basis. To do this we need to review the three steps above taken to show that starting with the basis \mathcal{B} the new set \mathcal{B}_1 was also a basis and show that these same steps can be repeated to show that if \mathcal{B}_{n-1} is a basis then \mathcal{B}_n must be as well.

Step #1 can be repeated easily in this context. Because \mathcal{B}_{n-1} is a basis, when we add the vector a_n and the new set of $N_b + 1$ vectors must be linearly dependent so the analog of Eq. (1) must hold:

$$\tilde{c}_1 a_1 + \tilde{c}_2 a_2 \dots + \tilde{c}_n a_n + c_1 b_1 + c_2 b_2, \dots, c_{N_b-(n-1)} b_{N_b-(n-1)} = 0. \quad (7)$$

As in our earlier argument, the set $\{b_1, b_1, b_{N_b-(n-1)}\}$ is linearly independent so one or more of the coefficients $\{\tilde{c}_k\}_{1 \leq k \leq n}$ must be non-zero which in turn requires one or more of the coefficients $\{c_k\}_{1 \leq k \leq N_b-(n-1)}$ to be non-zero. As before we will relabel the vectors $\{b_k\}_{1 \leq k \leq N_b-(n-1)}$ so that those with non-zero coefficients will have the largest values of the index k and then, using these new labels, drop the vector $b_{N_b-(n-1)}$ to define the set of N_b vectors:

$$\mathcal{B}_n = \{a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_{N_b-n}\}, \quad (8)$$

constructed in close analogy with Eq. (2).

Next we repeat step #2 to show that the set \mathcal{B}_n is linearly independent. As before we assume that the set \mathcal{B}_n is linearly dependent and identify coefficients \tilde{d}_i and d_j , some of which are non-zero, which satisfy:

$$\tilde{d}_1 a_1 + \tilde{d}_2 a_2 \cdots + \tilde{d}_n a_n + d_1 b_1 + d_1 b_1 \dots + d_{N_b-n} b_{N_b-n} = 0. \quad (9)$$

Since the set \mathcal{B}_{n-1} is linearly independent, the extra vector a_n appearing in Eq. (9) must have a non-zero coefficient, allowing us to express a_n in terms of the other vectors in Eq. (9):

$$a_n = -\frac{1}{\tilde{d}_n} \left\{ \tilde{d}_1 a_1 + \tilde{d}_2 a_2 \cdots + \tilde{d}_{n-1} a_{n-1} + d_1 b_1 + d_1 b_1 \dots + d_{N_b-n} b_{N_b-n} \right\}. \quad (10)$$

Following the earlier step #2, we then substitute the expression for a_n into Eq. (7) to obtain the relation:

$$\sum_{i=1}^{n-1} \tilde{c}_i a_i - \frac{\tilde{c}_n}{\tilde{d}_n} \left\{ \sum_{j=1}^{n-1} \tilde{d}_j a_j + \sum_{l=1}^{N_b-n} d_l b_l \right\} + \sum_{k=1}^{N_b-(n-1)} c_k b_k = 0. \quad (11)$$

Since the vectors in Eq. (11) all belong to the set \mathcal{B}_n while the vector $b_{N_b-(n-1)}$ appears in only one term and its coefficient $c_{N_b-(n-1)}$ is by construction non-zero, Eq. (11) is a linear relation between the vectors in \mathcal{B}_{n-1} with non-zero coefficients which violates the linear independence of the set \mathcal{B}_{n-1} . Thus, our hypothesis that the set \mathcal{B}_n is linearly dependent must be false.

Our final step is the analogue of step #3 above which shows that \mathcal{B}_n is also maximal. As in that earlier step we begin with an arbitrary vector $w \in V$ and write in in terms of the basis \mathcal{B}_{n-1} :

$$w = \sum_{i=1}^{n-1} \tilde{f}_i a_i + \sum_{i=1}^{N_b-(n-1)} f_i b_i. \quad (12)$$

We then use Eq. (7) to express the vector $b_{N_b-(n-1)}$ in terms of the vectors in \mathcal{B}_n .

$$b_{N_b-(n-1)} = -\frac{1}{c_{N_b-(n-1)}} \{ \tilde{c}_1 a_1 + \tilde{c}_2 a_2 \dots + \tilde{c}_n a_n + c_1 b_1 + c_2 b_2, \dots, c_{N_b-n} b_{N_b-n} \}. \quad (13)$$

When this expression is substituted into Eq. (12), this equation then expresses a general vector w in terms of the vectors in \mathcal{B}_n showing that \mathcal{B}_n is indeed a basis too. This completes our inductive proof.