

Lemma. Let S be a subspace of \mathbb{R}^n . If $\mathbf{u}_1, \dots, \mathbf{u}_k$ are linearly independent vectors in S and $\mathbf{v}_1, \dots, \mathbf{v}_m$ span S , then $k \leq m$.

In other words, linearly independent sets cannot have more vectors than spanning sets.

Proof. Since $S = \text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_m\}$, each \mathbf{u}_i can be written as a linear combination of $\mathbf{v}_1, \dots, \mathbf{v}_m$:

$$\begin{aligned}\mathbf{u}_1 &= a_{11} \mathbf{v}_1 + a_{21} \mathbf{v}_2 + \cdots + a_{m1} \mathbf{v}_m \\ \mathbf{u}_2 &= a_{12} \mathbf{v}_1 + a_{22} \mathbf{v}_2 + \cdots + a_{m2} \mathbf{v}_m \\ &\vdots \quad \quad \quad \vdots \\ \mathbf{u}_k &= a_{1k} \mathbf{v}_1 + a_{2k} \mathbf{v}_2 + \cdots + a_{mk} \mathbf{v}_m\end{aligned}$$

Let us form the linear combination $c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + \cdots + c_k \mathbf{u}_k$ by multiplying the first equation above by c_1 , the second by c_2 , ..., the k -th by c_k , and adding the results vertically:

$$\begin{aligned}c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + \cdots + c_k \mathbf{u}_k &= (a_{11} c_1 + a_{12} c_2 + \cdots + a_{1k} c_k) \mathbf{v}_1 \\ &\quad + (a_{21} c_1 + a_{22} c_2 + \cdots + a_{2k} c_k) \mathbf{v}_2 \\ &\quad + \cdots \\ &\quad + (a_{m1} c_1 + a_{m2} c_2 + \cdots + a_{mk} c_k) \mathbf{v}_m\end{aligned}$$

Setting the coefficients of $\mathbf{v}_1, \dots, \mathbf{v}_m$ in the above expression equal to zero, we obtain the following homogeneous system of m linear equations in k unknowns c_1, \dots, c_k :

$$\begin{aligned}a_{11} c_1 + a_{12} c_2 + \cdots + a_{1k} c_k &= 0 \\ a_{21} c_1 + a_{22} c_2 + \cdots + a_{2k} c_k &= 0 \\ &\quad \quad \quad \vdots \quad \quad \quad \vdots \quad \quad \quad \vdots \\ a_{m1} c_1 + a_{m2} c_2 + \cdots + a_{mk} c_k &= 0\end{aligned}$$

If $m < k$, there would be fewer equations than unknowns, so the system would have a non-trivial solution for c_1, \dots, c_k . But for this solution we would have $c_1 \mathbf{u}_1 + c_2 \mathbf{u}_2 + \cdots + c_k \mathbf{u}_k = \mathbf{0}$ and this would contradict the assumption that $\mathbf{u}_1, \dots, \mathbf{u}_k$ are linearly independent. Thus $m < k$ cannot happen and we must have $k \leq m$. \square