1.1 System of Equations

Defn: A linear equation in variables $X_1, X_2, ..., X_n$ is an eqn of form $a_1 X_1 + a_2 X_2 + ... + a_n X_n = b$ Intuition: $1 \\ ... no powers$ of X: higher (real or complex #5) Han 1

Unear sign $e_{X}(1) = 3x_{1} + 7x_{2} + 9 = x_{2}$ an be $e_{X}(1) = 3x_{1} + 7x_{2} + 9 = x_{2}$ $e_{X_{3}} = x_{2} - \pi x_{1} + (\sqrt{2} + \sqrt{6}) x_{2} = 1) = 3x_{1} + 6x_{3} = -9$ $e_{X_{3}} = (1 + \sqrt{2} + \sqrt{6}) x_{2} = 1) = 2 + \sqrt{6} + 1 + \sqrt{6} + \sqrt{6}$

Detn: A system of linear egns (or linear system) is a collection of one or more linear egns. (we can solve such a system for solutions that satisfy all egns simultaneously)

$\gamma \gamma $	a (1) 5x + 2x = 3
A) $x_1 - 3x_2 = -3$ $2x_1 + x_2 = 8$ $3x_1 = 20 - 1$	$12x_2 \qquad 6-4x_2-10x_1=0$

Solving a System of linear Eq.18
Strategy: • replace system by an equivalent system.
• observe what this corresponds to in
augmented matrix.
Ex2 Solve this system [Dn: for a 3×3 system,

$$@$$
 x,+3x₂-x₃=6
 $@$ what might solutions
 $@$ x,+3x₂-x₃=6
 $@$ what might solutions
 $@$ x,+3x₂-x₃=6
 $@$ what might solutions
 $foold like?$
 $@$ 2x₂+5x₃=-8
Step 1: beep x₁ in first eqn, but elemente x, from
 $Zod \notin 3od$ eqns.
 $\begin{bmatrix} 1 & 3 & -1 & C \\ 4 & 0 & 1 & 2 \\ 0 & 2 & 5 & -8 \end{bmatrix} \xrightarrow{-4(aqn 1)} \xrightarrow{-4(x_1 - 12x_2 + 4x_3 = -24)} + \frac{4x_1}{-12x_2 + 5x_3 = -22}$
New system: $x_1 + 3x_2 - x_3 = 6$
 $\xrightarrow{-12x_2 + 5x_3 = -8}$

You finish it:

Check Solution:

Elementary Row Operations (ERD)) (replacement) replace one row by sum of itself or elimination) replace one row by sum of itself and a multiple of another row 2) (interchange interchange two rows. 3) (sealing) multiply all entries of one now by a non-zero constant. note: EROS are reversible! Detn: Two matrices are called now equivalent if you can get from one to the other by a series of ERDs. note: If augmented systems of 2 linear systems are row equivalent, then the systems have some solution set.

Existence & Uniqueness Fundamental Quis: 1) Is the system consistent? Give. it has at least one solution)	Qn: what do flese words near?
2) If a solution exists, is it the only one? EX3 Determine if these augmented natrices, and A) [1327] 048-5 0030] B)	systems, given by their e consistent. 1 3 2 7 0 4 8 -5 0 0 0 3

1.2 Row Reduction and Echelon Forms Idea: Well continue soluing linear systems using elementary row ops, like we did in 1.1, but well explicitly lay out a process for doing so. Well introduce row echelon form (REF) and reduced REF. Defn: A matrix is in row echelon form (REF) if 1) non-zero rows are above rows stall zeros 2) leading entry of a row is to the right of the leading entry of the row above it. 3) Entries below a leading entry are zero. $\begin{array}{c} \text{Infuition: Its "upper triangular".} \\ \text{ex (f 4)3-5} \\ \text{O I -2 7} \\ \text{O O O QU} \end{array} \xrightarrow{\text{Ox}} \left(\begin{array}{c} \textbf{M} & \star & \star \\ \textbf{M} & \bullet & \star \\ \textbf{M} & \bullet & \star \\ \textbf{M} & \bullet & \bullet \\ \textbf{M} & \star & \star \\ \textbf{M} & \bullet & \bullet \\ \textbf{M} & \bullet & \bullet \\ \textbf{M} & \bullet & \star \\ \textbf{M} & \bullet & \bullet \\ \textbf{M} & \bullet & \star \\ \textbf{M} & \bullet & \bullet \\ \textbf{$ B = non-zero # * = ony #

Defn (continued):

A matrix is in reduced row echelon form (RREF) if in addition,
4) the leading entry in each row is 1.
5) each leading 1 is the only non-zero entry in its column.

Note: Both REF & RREF are called "echelon forms". Alouse of notation/lingo: I night use RREF as/ averb. averb. ex "RREF this matrix" means use elem. row ops to put this matrix into RREF. <u>Thm</u>]: Each matrix is now equivalent to exactly one RREF matrix lie. RREF is unique).

are pivot positions)

Ex1 Apply elem. row ops to put these metrices first in REF & then in RREF. label prot columns and B) $\begin{bmatrix} 1 & 1 & -5 & 3 \\ 2 & 4 & 0 & 9 \end{bmatrix}$ $\begin{array}{c} \text{A} \end{pmatrix} \begin{pmatrix} 1 & -7 & 0 & 6 & 5 \\ 0 & 0 & 1 & -2 & -3 \\ -1 & 7 & 4 & 2 & 7 \\ \end{array}$

Solutions of Linear Systems
RREFing an augmented matrix for a linear system solves the system.
Ex2: Solve the lenear systems. (Hunt: notice relationships of this problem w/ EX1.)
A) $\chi_1 - 7\chi_2 + 6\chi_4 = 5$ $\chi_3 - 2\chi_4 = -3$ $\chi_3 - 2\chi_4 = -3$ $\chi_3 - 2\chi_4 = -3$ $\chi_3 - 2\chi_4 = -3$ $\chi_3 - 2\chi_4 = -3$ $\chi_4 + 4\chi_2 = 9$
-×1 + + + 2 (13) - 5 (9)
Ve variables convesponding to prot cohorns are
called "basic variables".
* other variables are caused to be variables * The general solution gives basic variables
in terms of thee variables.

1.3 Vector Equations

Changing Gears: In this section, we introduce the notion of vectors in IRⁿ (real Euclidean space). These will eventually give us another way to describe systems of linear egns.

Defn: A matrix with only one column lie. an nx1 matrix) is a vector in IR?. Tread "Rn"

note: to distinguish between scalars and vectors, your book uses bold facing for vectors. In hand writing, I'll write vectors w/ -> above

$$\begin{array}{l} \underline{e}_{\mathcal{X}} \quad \overline{u} = \begin{bmatrix} 3 \\ -8 \end{bmatrix} \\ 3\overline{u} = \begin{bmatrix} 9 \\ -24 \end{bmatrix} \quad -\overline{u} = \begin{bmatrix} -3 \\ 8 \end{bmatrix}$$

Addition of vectors

$$e_{x}$$
 $\tilde{w} = \begin{bmatrix} 5\\0 \end{bmatrix}$
 $\tilde{u} + \tilde{w} = \begin{bmatrix} 3+5\\-8+0 \end{bmatrix} = \begin{bmatrix} 8\\-8 \end{bmatrix}$
note: we can only add
vectors of some size.



or (2) tail-to-end

$$\frac{1}{4} \frac{1}{4} \frac{1}{4}$$

linear Combinations

 $\begin{array}{l} \underline{\text{Defn}}: \text{ Given vectors } \vec{v}_{1,3} \cdots, \vec{v}_{p} \in \mathbb{R}^{n} \text{ and scalars} \\ \vec{v}_{1}, \vec{v}_{2}, \cdots, \vec{v}_{p}, \text{ the vector} \\ \vec{y}_{1} = \vec{q} \cdot \vec{v}_{1} + \vec{q}_{2} \cdot \vec{v}_{2} + \cdots + \vec{c}_{n} \cdot \vec{v}_{n} \\ \text{is called a linear combination of} \\ \vec{v}_{1,1} \cdots, \vec{v}_{p} \quad v / \text{ weights } \vec{u}_{3} \cdots, \vec{v}_{p}. \end{array}$ $\begin{array}{l} \underline{\text{ox}} & 1 \quad \text{Sv}_{1} + 2\vec{v}_{2} \\ \vec{v}_{1} \quad \text{s linear combo of } \vec{v}_{1} + \vec{v}_{2} \\ \vec{v}_{1} \quad \vec{v}_{1} + 2\vec{v}_{2} \\ \vec{v}_{2} \quad \vec{v}_{1} = \vec{v}_{1} + \vec{v}_{2} \\ \vec{v}_{2} \quad \vec{v}_{2} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}. \text{ Is } \begin{bmatrix} -3 \\ -19 \\ 0 \end{bmatrix} \\ \end{array}$

a linear combination of $\vec{v}_1 \notin \vec{v}_2$? In other words, does there exist salars $x_1 \notin x_2$ s.t. $x_1 \vec{v}_1 + x_2 \vec{v}_2 = \vec{b}$? such that setup: $x_1 \begin{bmatrix} 1 \\ -3 \\ 4 \end{bmatrix} + \frac{x_2}{5} \begin{bmatrix} 0 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 3 \\ -19 \\ 0 \end{bmatrix}$ System of $y_1 = \frac{3}{5}$ $y_1 + 5x_2 = -17$ $y_1 + 5x_2 = 0$





Defn $\vec{V}_{1,3}, ..., \vec{V}_{p} \in \mathbb{R}^{n}$. The set of all linear combinations of $\vec{V}_{1,3}, ..., \vec{V}_{p}$ is called a span of $\vec{V}_{1,3}, ..., \vec{V}_{p}$ for the subset of \mathbb{R}^{n} spanned by $\vec{V}_{1,3}, ..., \vec{V}_{p}$) and is denoted by span $\{\vec{V}_{1,3}, ..., \vec{V}_{p}\}$

Geometric description of span

· span {v} for vell?



· span {v, w} for v, w ell?



1.4 The Matrix Eqn
$$A\bar{x}=\bar{b}$$

Another way to interpret systems of linear eqns
is using matrix eqns. In this section, we learn
Several equivalent ways to answer the same
question we did in section 1.2.
Multiplying a matrix by a vector (computational
practice):
• A is mxn matrix
mrows n columns
• $\bar{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \end{bmatrix} \in \mathbb{R}^n$
vector
 $\begin{bmatrix} x_1 \\ x_1 \end{bmatrix} \in \mathbb{R}^n$
 $= x_1 \bar{a}_1 + x_2 \bar{a}_2 + \dots + x_n \bar{a}_n$
linear combo of columns of A usith
entries of \bar{x} as weights
Properties of matrix-vector product $A\bar{x}$ [On: Does this
(b) $A(c\bar{a}+\bar{c}) = A\bar{u} + A\bar{v}$
(b) $A(c\bar{a}) = c(A\bar{u})$

viewing the same problem: Three ways of 3 of the system of linear equs whose augmented matrix hon set lution set 7 0, The D set to matrix agn E E Aý= x1a1+x2a2 is à. à. ectors m x (nti) matrix

Ex 3 What are 3 ways we can solve the
linear system?

$$\begin{cases} \chi_1 + 2\chi_2 - \chi_3 = 1 \\ 2\chi_1 + 3\chi_2 + \chi_3 = 3 \\ 4\chi_2 - 2\chi_3 = 0 \end{cases}$$

() RREF $\begin{bmatrix} 1 & 2 & -1 & 1 \\ 2 & 3 & 1 & 3 \\ 0 & 4 & -2 & 0 \end{bmatrix}$ (2)?



Existence of Solutions:

The let A be an man matrix. The following statements are logically equivalent: (a) For each BERM, the eqn Ax=6 has a solution. (b) Each To EIRM is a linear combination of the columns of A. (c) The columns of A span R^m. Lie. every be R^m is in span{ā, , ā_2, ..., ā_n}) (d) A has a prot position in every row. Warning: this is about the coefficient matrix A, Not the augmented matrix [A 6]. Reminder: Le span {à, a, a, mans L can be writter as linear combo of a, a, ..., an. $\begin{array}{c} E \times Y & \text{For } B = \begin{bmatrix} 1 & 2 & 1 \\ -3 & -1 & 2 \\ 0 & 5 & 3 \\ \end{array} \end{array} \begin{array}{c} Do & \text{the columns of } B \\ \text{span } \mathbb{R}^3 \end{array}$

Equivalent questions: • For each $\vec{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} \in \mathbb{R}^3$, does eqn $\vec{Bx} = \vec{b}$ have a solution? • Is each $\vec{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} \in \mathbb{R}^3$ a linear combo $of \begin{bmatrix} -1 \\ -3 \end{bmatrix}, \begin{bmatrix} 2 \\ -1 \end{bmatrix},$ easiest to answer the gr, we need to REF B. To answer the gr, we need to REF B.

1.5 Solution Sets of Linear Systems Weive learned a few ways of solving systems of linear egns. In this section, we analyze the solution sets themselves, using our neu vector notation. Defn: A linear system is homogeneous if it can be written in the form Ax=0. motrix in R Note: A homogeneous system always has a Solution of x=0. called the "trivial solution" Un: when does a homogeneous system have a Such that non-trivial solution? i.e. when is there $\vec{x} \neq \vec{o}$ s.t. $A\vec{x} = \vec{o}$? $\begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \cdots & \vec{a}_n \end{bmatrix} \begin{bmatrix} \mathbf{x}_1 \\ \mathbf{x}_n \end{bmatrix} = \begin{bmatrix} \mathbf{x}_1 \\ \mathbf{x}_n \end{bmatrix}$ non-trivial solution to (=) when is there A Ò] augmented matrix Discuss

FACT: The homogeneous eqn Ax=0 has a nontrivial solution iff the eqn has at least one free variable. "If and only if" "If and only if"

EXI Determine if homogeneous system has a nontrivial solution. Then describe the schu set. (a) (X,-3X2+7X3=0 (a) (X,-3X2+7X3=0 (a) (X,-3X2+7X3=0 (-2X,+X2-4X3=0) (x,+2X2+4X3=0) (X,+2X2+9X3=0) (X,+2X2+9X3=0) (X,+2X2+9X3=0) See if there are any free variables.

$$\begin{cases} m(a) \\ (4) \\ (-2)$$

To Do: Write your answer (1) parametrically and (2) as a vector eqn $\vec{X} = \cdots$

Note:
$$\bar{x} = x_{5}\begin{bmatrix} -4\\ 3\\ 1 \end{bmatrix}$$
 is a parametric vector eqn.
(i) $\bar{x} = x_{3}\bar{v}$ s.t. $\bar{v} = \begin{bmatrix} -4\\ 3 \end{bmatrix}^{K}$ const.
vector
• Every solution of $A\bar{x} = \bar{b}$ is a multiple of \bar{v} .
• All multiples of \bar{v} are solutions.
• The solution set is a line.
(and notice this is a line through the orign)
We can describe solutions to non-homogeneous
systems in parametric vector form as well.
Ex2: Describe all solutions of $A\bar{x} = \bar{b}$, where
 $A = \begin{bmatrix} 1 & 3 & -S \\ 1 & 4 & -8 \\ -3 & -7 & 9 \end{bmatrix}$ and $\bar{b} = \begin{bmatrix} 4 \\ 0 \\ -20 \end{bmatrix}$ note: this is
same A from lost parametric vector form as L and L is a same A from lost preserve.
 $A = \begin{bmatrix} 1 & 3 & -S \\ 1 & 4 & -8 \\ -3 & -7 & 9 \end{bmatrix}$
 $elleF$ ($I = 0 + 1b = 9x_{1} = -4x_{3} + 1b = 3x_{3} - 4 = 3x$

Solutions in parametric vector form:

マニ

Notice: • For a non-homogeneous system $A \vec{x} = \vec{b}, \vec{b} \neq \vec{o},$ the vector eqn $\vec{x} = \vec{p} + t \vec{v}$ describes solver • For a homogeneous system, $A\vec{x} = \vec{0}$, with some A, the vector eqn $\vec{x} = t\vec{v}$ describes solvest. These only differ by \vec{p} .

What does that look like geometrically? To just one particular solve solve Azeb solve solve solve solve parallel to Azeb in organ dire parallel the burger but translated by P solution set to At = 0 15 a line through the origun

Thm: Suppose Ax= b is consistent for some given to, and \$ is a solution. Then the solution Set of Ax=6 is the set of all vectors of the form w= p+tvh where Vh is any solute to the homogeneous system $A\vec{x} = \vec{0}$. Intuition: The solute set of Az=6 is just Solute set of Are= of translated by any particular solution is of Aix= 1.