

## Chapter 1 : Systems of linear Equations and matrices

### §1.1 Systems of linear equations

Ex.  $x + 3y = 7$

2 equations, 3 unknowns

$$\frac{1}{2}x - y + 3z = -1$$

### Ex. nonlinear systems

$$x + 3y^2 = 4$$

$$3x + 2y - xy = 5$$

$$\sin x + y = 0$$

$$\sqrt{x_1} + 2x_2 + x_3 = 1$$

General linear system: m equations, n unknowns

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

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!

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$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

One of the most fundamental issues in Linear Algebra is whether a given linear system of equations has a solution or not.

Defn. A linear system that has a solution is called consistent. Otherwise inconsistent.

Obviously a linear system can be either consistent or inconsistent.

Ex.  $x + 2y = 3$

$$2x - 5y = -3$$

is consistent since by inspection

we see that  $x=1, y=1$

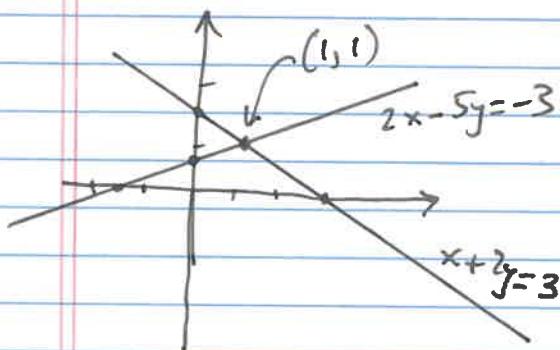
is a solution

Ex.  $x + y = 5$

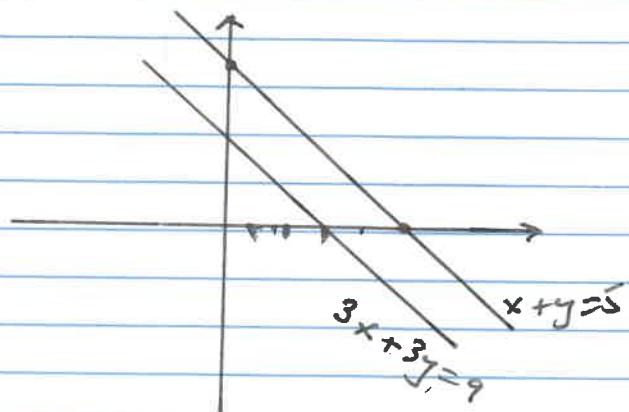
$$3x + 3y = 9$$

is inconsistent.

### Geometric interpretation



solution is intersection of  
the two lines representing  
the equations in the system



The two lines are parallel,  
 $\Rightarrow$  no intersection, i.e.  
no solution.

Remark For a general system of  $m$  equations in  $n$  unknowns it is almost impossible to use geometry to ascertain whether system is consistent or not.

Instead, we shall develop algebraic Theory to do this.

Theorem (proof later) A linear system can have

- (i) No solution, system is inconsistent
- (ii) unique solution
- (iii) infinitely many solutions } system is consistent.

Ex. A system with infinitely many solutions

$$x - y + 2z = 5$$

$$2x - 2y + 4z = 10$$

$$3x - 3y + 8z = 15$$

we see that the 2nd eqn. is redundant with the first.  
so we can eliminate it

$$\Rightarrow x - y + 2z = 5$$

$$3x - 3y + 8z = 15$$

normal vector  $(1, -1, 2)$

" " "(3, -3, 8)"

Any triple of the form  $(t, t-5, 0)$  is a solution.

## § 1.2. Gaussian Elimination

Is a general and effective method for solving linear systems.

First step: write system in augmented matrix form

The letters we use for the unknowns are not important.  
we can get rid of them. This step is not necessary.  
It only reduces clutter and displays the essential information contained in the system

$$\left[ \begin{array}{cccc|c} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{array} \right] \longleftrightarrow [A; b]$$

Elimination step: Reduce augmented matrix into upper triangular form.

Solution step: Solve system using back substitution

Elimination step is carried out using a sequence of elementary row operations. These come in 3 flavors

- 1) Multiply a row by a nonzero constant
- 2) Interchanging two rows
- 3) Add a constant multiple of one row to another

Theorem The solution set of a linear system remains the same upon application of any sequence of elementary row operations.

proof. (later!)

Ex. Solve the linear system

$$\begin{aligned} x_1 + x_2 + 2x_3 &= 8 \\ -x_1 - 2x_2 + 3x_3 &= 1 \\ 3x_1 - 7x_2 + 4x_3 &= 10 \end{aligned} \Rightarrow \left[ \begin{array}{ccc|c} 1 & 1 & 2 & 8 \\ -1 & -2 & 3 & 1 \\ 3 & -7 & 4 & 10 \end{array} \right]$$

Add  $1 \times \text{row 1}$  to row 2

Add  $3 \times \text{row 1}$  to row 3

(why did we do this?)

$$\left[ \begin{array}{ccc|c} 1 & 1 & 2 & 8 \\ 0 & -1 & 5 & 9 \\ 0 & -10 & -2 & -14 \end{array} \right]$$

Add  $(-10) \times \text{row 2}$  to row 3

$$\left[ \begin{array}{ccc|c} 1 & 1 & 2 & 8 \\ 0 & -1 & 5 & 9 \\ 0 & 0 & -52 & -104 \end{array} \right]$$

At this point, we are done with Gauss Elimination in the sense that we have reduced the augmented matrix i.e. the original system to upper triangular form.

The "new" augmented matrix represents the equivalent system

$$x_1 + x_2 + 2x_3 = 8$$

$$-x_2 + 5x_3 = 9$$

we now start back subst.  $-5x_3 = -104$

From 3rd Equation

$$\Rightarrow x_3 = \frac{-104}{-52} = 2 = x_3$$

using 2nd equation:  $-x_2 = 9 - 5x_3 = 9 - 5(2) = -1$

$$\Rightarrow x_2 = 1$$

Finally, using the first equation:

$$x_1 = 8 - x_2 - 2x_3 = 8 - (1) - 2(2) = 3 = x_1$$

we call this <sup>last</sup> process back substitution since we are solving for the unknowns in reverse order

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In this example we had a case of a unique solution

Ex. An inconsistent system

$$\begin{aligned}x + 3y - z &= 2 \\x + y + 2z &= 4 \\2y - 3z &= 5\end{aligned}\rightarrow \left[ \begin{array}{ccc|c}1 & 3 & -1 & 2 \\1 & 1 & 2 & 4 \\0 & 2 & -3 & 5\end{array} \right]$$

↓ add  $(-1)x$  row1 to row2

$$\left[ \begin{array}{ccc|c}1 & 3 & -1 & 2 \\0 & -2 & 3 & 2 \\0 & 0 & 0 & 7\end{array} \right] \xleftarrow[\text{to row3}]{\text{add } 1 \times \text{row2}} \left[ \begin{array}{ccc|c}1 & 3 & -1 & 2 \\0 & -2 & 3 & 2 \\0 & 2 & -3 & 5\end{array} \right]$$

The new system is equivalent to the original system  
and is inconsistent. why?

Reason The last equation of the new system says

$$0 \cdot x + 0 \cdot y + 0 \cdot z = 7 \text{ i.e. } 0 = 7. \text{ impossible.}$$

Ex. A system with infinitely many solutions

$$\begin{aligned}x + 3y - z &= 2 \\x + y + 2z &= 4 \\2y - 3z &= -2\end{aligned}\rightarrow \left[ \begin{array}{ccc|c}1 & 3 & -1 & 2 \\1 & 1 & 2 & 4 \\0 & 2 & -3 & -2\end{array} \right]$$

$$\left[ \begin{array}{ccc|c}1 & 3 & -1 & 2 \\0 & -2 & 3 & 2 \\0 & 0 & 0 & 0\end{array} \right] \xleftarrow[\text{to row3}]{\text{add } 1 \times \text{row2}} \left[ \begin{array}{ccc|c}1 & 3 & -1 & 2 \\0 & -2 & 3 & 2 \\0 & 2 & -3 & -2\end{array} \right]$$

we will designate  $z$  as a free variable (we will explain this later) in the sense that  $z$  can assume any value and then  $x$  and  $y$  can be solved in terms of  $z$ .  
Indeed, from the 2nd equation of the transformed system

$$-2y + 3z = 2 \Rightarrow \boxed{y = \frac{2 - 3z}{-2}}$$

Then, from the first equation  $x + 3y - z = 2$

$$x = 2 - 3y + z = 2 - 3\left(\frac{2-3z}{-2}\right) + z$$

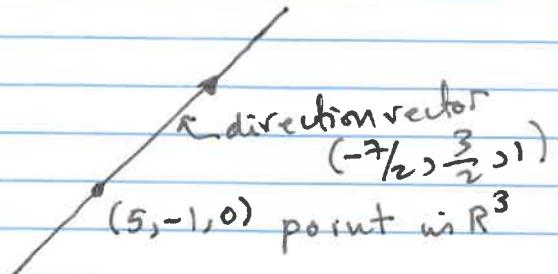
$$= 2 + 3 - \frac{9}{2}z + z = 5 - \frac{7}{2}z$$

$$\Rightarrow \text{General solution : } \left(5 - \frac{7}{2}z, -1 + \frac{3}{2}z, z\right) \quad z \in \mathbb{R}$$

we say that we have a one parameter ( $z$ ) infinite family of solutions.

can also be written as  $(5, -1, 0) + z\left(-\frac{7}{2}, \frac{3}{2}, 1\right)$

Every point on this line is a solution of the system.



Defn. A matrix  $A$  is said to be in reduced row echelon form (rref) if

- (1) If there are any rows that consist entirely of zeros, then they are placed/grouped at the bottom of the matrix.
- (2) If a row has a nonzero, then the first nonzero in that row must equal 1. It is called a leading 1.
- (3) In any two successive rows that do not consist entirely of zeros, the leading 1 in the lower row is to the right of the leading 1 of the previous row.
- (4) Each column that contains a leading 1 has zeros everywhere else in that column.

Defn. A matrix that satisfies conditions ①, ②, ③ is said to be in row echelon form.

Defn. A matrix that satisfies ① and ③ (replace leading 1 by first nonzero) is said to be in upper triangular form.

[reduced row echelon form  $\Rightarrow$  row echelon form  $\Rightarrow$  upper tri. form]

Ex.  $\begin{bmatrix} 1 & 0 & 0 & 4 \\ 0 & 1 & 0 & 7 \\ 0 & 0 & 1 & -1 \end{bmatrix}$ ,  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 1 & -2 & 0 & 1 \\ 0 & 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

are all in rref form.

Ex.  $\begin{bmatrix} 1 & 4 & -3 & 7 \\ 0 & 1 & 6 & 2 \\ 0 & 0 & 1 & 5 \end{bmatrix}$ ,  $\begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{bmatrix} 0 & 1 & 2 & 6 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$

are in row echelon form but not in rref

Ex.  $\begin{bmatrix} 1 & 3 & -1 & 2 \\ 0 & -2 & 3 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ ,  $\begin{array}{c|c} 1 & 3 & -1 & 2 \\ 0 & -2 & 3 & 2 \\ 0 & 0 & 0 & 7 \end{array}$

are in upper triangular form but not in row echelon or reduced row echelon form!

Theorem Any matrix can be transformed into reduced row echelon form by a finite sequence of elementary row operations. Furthermore, the rref of a matrix is unique in the sense that it does not depend on any specific sequence used.

The process of going from the matrix to its rref is called Gauss-Jordan Elimination.

Defn. The rank of a matrix is the number of nonzero rows in its rref.

Theorem A linear system  $Ax = b$  if and only if

$$\text{rank}(A) = \text{rank}(A; b).$$

Note It is easy to see that if a matrix  $B$  is obtained by adding a number of columns to a matrix  $A$ , then

$$\text{rank}(A) \leq \text{rank}(B)$$

So the above Theorem says that while

$$\text{rank}(A) \leq \text{rank}(A; b),$$

The system  $Ax = b$  is consistent iff adding  $b$  as a last column to  $A$  does not increase the rank of  $A$ .

### Free variables, pivot variables

Suppose the augmented matrix  $[A|b]$  of a system has been reduced to rref

Ex.

$$\left[ \begin{array}{cccccc} 1 & 3 & 0 & 4 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 0 & 2 \\ 0 & 0 & 0 & 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 10 \end{array} \right]$$

This system has a solution (why?)

We have 6 variables, say  $x_1, x_2, \dots, x_6$ .

$x_1, x_3, x_6$  are called pivot variables in the sense that they correspond to columns that contain a leading 1.

The remaining variables,  $x_2, x_4, x_5$  are called free variables.

Fact, we can assign arbitrary values to the free variables and then uniquely solve for the pivot variables.

$$3\text{rd Eqn.} \Rightarrow x_6 = 3$$

$$2\text{nd Eqn.} \Rightarrow x_3 = 2 - 2x_4 \quad \text{free } x_4$$

$$1\text{st Eqn.} \Rightarrow x_1 = -3x_2 - 4x_4 - 2x_5$$

$\Rightarrow$  General solution set

$$(-3x_2, -4x_4 - 2x_5, x_2, 2 - 2x_4, x_4, x_5, 3)$$

↑                      ↑              ↑  
free              free      free

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The system  $Ax=b$  is called homogeneous if  $b=0$ .

Ex.  $x_1 + x_2 - 4x_3 = 0$   
 $x_1 - 5x_2 + 7x_3 = 0$

Thm. A homogeneous system is consistent:  $x=0$  is always a solution.  $x=0$  is called the trivial solution.

Proof. obvious!

$$a_{11} \cdot 0 + a_{12} \cdot 0 + \dots + a_{1n} \cdot 0 = 0$$

$$a_{21} \cdot 0 + a_{22} \cdot 0 + \dots + a_{2n} \cdot 0 = 0$$

⋮

$$a_{nn} \cdot 0 + a_{n+1,1} \cdot 0 + \dots + a_{nn} \cdot 0 = 0 \quad \checkmark \blacksquare$$

Remark Since a homogeneous system always has the trivial solution, the only alternatives left are the possibility of either one (unique) solution or infinitely many solutions.

Lemma A homogeneous system  $Ax=0$  with  $m < n$ , i.e. more variables than equations has infinitely many solutions.

Proof.

$$[A | 0] \rightarrow [\text{rref}(A) | 0]$$

$\uparrow m$   
 $n \times 1$   
 $n+1$

$m < n \Rightarrow$  There is at least one free variable which can be assigned arbitrary values  $\Rightarrow$  so many solns.  $\square$

### §1.3 Matrices and Matrix Operations.

Defn. An  $m \times n$  matrix <sup>A</sup> is a rectangular array of elements

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$$

$a_{ij}$  or  $(A)_{ij}$ ,  $i=1, \dots, m$   
 $j=1, \dots, n$

we say it has  $m$  rows and  $n$  columns.

Defn. A matrix is square if  $m=n$

Defn. Two matrices  $A$  and  $B$  are equal if

$$\underbrace{m(A)=m(B)}, \underbrace{n(A)=n(B)} \text{ and } a_{ij}=b_{ij} \quad i=1, \dots, m \\ j=1, \dots, n.$$

we say  $A$  and  $B$  have the same size

Defn. Addition of two (or more matrices)

Suppose  $A$  and  $B$  are two matrices of the same size.  
say  $m$  by  $n$ .

Then, the sum matrix, denoted  $A+B$  is the  $m$  by  $n$  matrix such that  $(A+B)_{ij} = a_{ij} + b_{ij}$   $i=1, \dots, m$   
 $j=1, \dots, n$

Ex.

$$\begin{bmatrix} 1 & 2 & 3 \\ -1 & 2 & 9 \end{bmatrix} + \begin{bmatrix} -7 & 4 & 2 \\ 4 & 9 & 5 \end{bmatrix} = \begin{bmatrix} -6 & 6 & 5 \\ 3 & 11 & 14 \end{bmatrix}$$

Ex. Cannot "add"  $A = \begin{bmatrix} 1 & 2 \\ 0 & 2 \end{bmatrix}$  and  $\begin{bmatrix} 3 & 0 & 5 \\ 4 & 1 & 9 \end{bmatrix}$

### Defn. Scalar multiplication

Let  $A$  be an  $m \times n$  matrix and  $c$  a scalar (a real number). Then  $cA$  is  $m$  by  $n$  matrix with  $(cA)_{ij} = c a_{ij}$   $i=1, \dots, m; j=1, \dots, n$

Ex.  $A = \begin{bmatrix} 2 & 5 & -7 \\ 4 & 2 & \frac{1}{2} \end{bmatrix}$ . Then

$$\frac{1}{2}A = \begin{bmatrix} 1 & \frac{5}{2} & -\frac{7}{2} \\ 2 & 1 & \frac{1}{4} \end{bmatrix}$$

### Defn. Matrix-Matrix Multiplication

Let  $A$  be an  $m \times n$  matrix

Let  $B$  be an  $n \times p$  matrix

i.e. The number of cols. of  $A$  must be equal to the number of rows of  $B$ . Then we define the product

$AB$  as the  $m \times p$  matrix

$$(AB)_{ij} = (\text{row } i \text{ of } A) \cdot (\text{col } j \text{ of } B) = \sum_{k=1}^n a_{ik} b_{kj}$$
$$(a_{i1} \ a_{i2} \ \dots \ a_{in}) \begin{pmatrix} b_{1j} \\ b_{2j} \\ \vdots \\ b_{mj} \end{pmatrix}$$
$$i=1, \dots, m$$
$$j=1, \dots, p$$

Ex.  $A = \begin{bmatrix} 2 & 3 & -1 \\ 4 & 5 & 7 \end{bmatrix}$ ,  $B = \begin{bmatrix} 7 & -1 & 5 \\ 4 & 2 & 1 \\ 5 & 9 & 3 \end{bmatrix}$

$m=2, n=3$

$n=3, p=3$

$AB$  is  $2 \times 3$

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$$\begin{bmatrix} 2 & 3 & -1 \\ 4 & 5 & 7 \end{bmatrix} \begin{bmatrix} 7 & -1 & 5 \\ 4 & 2 & 1 \\ 5 & 9 & 3 \end{bmatrix} = \dots$$

$$= \begin{bmatrix} (2)(7) + (3)(4) + (-1)(5) = 21 & (2)(-1) + (3)(2) + (-1)(4) = -5 & (2)(5) + (3)(1) + (-1)(3) = 10 \\ (4)(7) + (5)(4) + (7)(5) = 83 & (4)(-1) + (5)(2) + (7)(4) = 69 & (4)(5) + (5)(1) + (7)(3) = 46 \end{bmatrix}$$

In particular, if  $A$  is an  $m \times n$  matrix and  $x$  is an  $n \times 1$  matrix (i.e. vector)

then

$$Ax = \begin{bmatrix} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n \end{bmatrix}$$

$$= x_1 \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix} + x_2 \begin{bmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{bmatrix} + \dots + x_n \begin{bmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{nn} \end{bmatrix}$$

[we call this a linear combination of the columns of  $A$ ]

Remark  $AB \neq BA$  in general.

Then. Let  $C = AB$ . Then

$j$ -th column of  $C$  is  $A \cdot j$ -th column of  $B$

$i$ -th row of  $C$  is  $i$ th row of  $A \cdot B$ .

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Defn. If  $A$  is an  $m \times n$  matrix, its transpose  $A^T$  is the  $n \times m$  matrix such that

$$(A^T)_{ij} = (A)_{ji}, \quad i=1, \dots, n \\ j=1, \dots, m$$

Ex.  $A = \begin{bmatrix} 2 & 7 & -1 \\ 4 & 10 & 3 \end{bmatrix}$

$$A^T = \begin{bmatrix} 2 & 4 \\ 7 & 10 \\ -1 & 3 \end{bmatrix}$$

"rows of  $A$  are columns of  $A^T$ " in same order.  
"cols. of  $A$  are rows of  $A^T$ "!

Defn. A square matrix is symmetric if  $A^T = A$ .

Ex.  $A = \begin{bmatrix} 2 & -1 \\ -1 & 5 \end{bmatrix}, \quad A^T = \begin{bmatrix} 2 & -1 \\ -1 & 5 \end{bmatrix} = A.$

Defn. Let  $A$  be a square  $m \times m$  matrix.

Its trace, denoted  $\text{tr}(A)$  is the sum of the diagonal elements of  $A$ , i.e.

$$\boxed{\text{tr}(A) = \sum_{i=1}^m a_{ii}}.$$

Lemma  $\text{tr}(A+B) = \text{tr}(A) + \text{tr}(B).$

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Thm. (i)  $(A+B)^T = A^T + B^T$

(ii)  $(AB)^T = B^T A^T$ .

(iii)  $(cA)^T = cA^T$

proof.

(i)  $((A+B)^T)_{ij} = (A+B)_{ji} = (A)_{ji} + (B)_{ji} = (A^T)_{ij} + (B^T)_{ij}$  ✓

(ii)  $((AB)^T)_{ij} = (AB)_{ji} = \sum_{k=1}^P A_{jk} B_{ki}$

$$= \sum_{k=1}^P (A^T)_{kj} (B^T)_{ik} = \sum_{k=1}^P (B^T)_{ik} (A^T)_{kj}$$

$$= (B^T A^T)_{ij} \quad \checkmark$$

(iii)  $((cA)^T)_{ij} = (cA)_{ji} = c(A)_{ji} = c(A^T)_{ij} \quad \checkmark$

## Summary of sections 1.1, 1.2

Linear system, augmented matrix  $[A|b]$   
 consistent linear system: Has at least one solution  $\begin{cases} 2 \\ \infty \end{cases}$   
 inconsistent linear system: No (or zero) solution.

To solve a linear system, use Gaussian Elimination  
 Aims at transforming  $A$  into upper triangular form.

Elementary row operations: 3 types

- 1) Multiply a row by a nonzero constant
- 2) Interchange two rows
- 3) Add a multiple of a row to another row  
 (designed to introduce a zero in a specific place)

Thm.  $[A|b] \xrightarrow[\text{Elimination}]{\text{Gauss}} [\tilde{A}|\tilde{b}]$

Both systems have exactly same solution set.

- 1) upper triangular form: satisfies ① ad ③ on page 11
- 2) row echelon form: satisfies ①, ② ad ③
- 3) reduced row echelon form: satisfies ①, ②, ③, ④

reduced row echelon  $\Rightarrow$  row echelon  $\Rightarrow$  upper triangular

Defn. Rank of a matrix is number of nonzero rows  
 after reduction to upper tri. form or row echelon form  
 or rref

Thm. Adding a row or a column to a matrix  
 cannot decrease the rank of the matrix.

Thm. Reduce  $[A|b]$  into  $[\tilde{A}|\tilde{b}]$  upper tri form  
 or row echelon or reduced row ech. form  
 $[A|b]$  has a solution iff # of nonzero rows in  $\tilde{A}$   
 equals # of nonzero rows in  $[\tilde{A}|\tilde{b}]$

## Pivot and free variables

Reduce  $[A|b]$  into  $[\tilde{A}|\tilde{b}]$  upper tri. form.

There are as many pivot variables as there are non zero rows in  $\tilde{A}$ . Note If system is consistent

Then # of nonzero rows in  $\tilde{A}$  = # of nonzero rows in  $[A|b]$

A variable among  $x_1, x_2, \dots, x_n$  is a pivot variable if its corresponding column in  $\tilde{A}$  has a leading nonzero (or one if you're looking at the row echelon form)

Non-pivot variables are called free variables.

Thm. If a system  $[A|b]$  is consistent, Then the free variables can be assigned any value. The pivot variables can then be calculated.

Note. Suppose system is consistent. Then

- 1) No free variables  $\Rightarrow$  unique solution.
- 2) At least one free variable  $\Rightarrow$  infinitely many solns.

Dfn. A system  $[A|b]$  is Homogeneous if  $b=0$   
i.e.  $b_1=b_2=\dots=b_m=0$ . Otherwise, it is called  
Inhomogeneous or Non homogeneous (at least one  $b_i$  is nonzero)

Thm. A homogeneous system  $[A|0]$  : always has the zero or trivial solution  $x_1=x_2=\dots=x_n=0$