

# Class 1 - 09.10.2023

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## Matrix inversion

R can perform standard matrix algebra operations. We can use matrix algebra functions in R to solve our problem from class.

$$\begin{aligned}7x + 5y - 3z &= 16 \\3x - 5y + 2z &= -8 \\5x + 3y - 7z &= 0\end{aligned}$$

First, we rewrite the system using matrix and vector notation:

$$\mathbf{A} = \begin{bmatrix} 7 & 5 & -3 \\ 3 & -5 & 2 \\ 5 & 3 & -7 \end{bmatrix} \mathbf{b} = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \mathbf{r} = \begin{bmatrix} 16 \\ -8 \\ 0 \end{bmatrix}$$

In order to obtain the result vector  $\mathbf{b}$ , we have to use some simple matrix algebra operations.

$$\mathbf{A}^{-1}\mathbf{A}\mathbf{b} = \mathbf{A}^{-1}\mathbf{r}$$

$$\text{remember that } \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$$

$$\mathbf{b} = \mathbf{A}^{-1}\mathbf{r}$$

We are now ready to solve our system of equations using R:

```
data <- c(7, 5, -3, 3, -5, 2, 5, 3, -7)

A <- matrix(data, nrow = 3, ncol = 3, byrow = TRUE)

r <- c(16, -8, 0)

b <- solve(A) %*% r

b

##      [,1]
## [1,]    1
## [2,]    3
## [3,]    2
```