Section E.0

Definition E.0.1 A linear equation is an equation of the variables x_i of the form

$$a_1x_1 + a_2x_2 + \dots + a_nx_n = b.$$

A solution for a linear equation is a Euclidean vector

$$\begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix}$$

that satisfies

$$a_1s_1 + a_2s_2 + \dots + a_ns_n = b$$

(that is, a Euclidean vector that can be plugged into the equation).

Remark E.0.2 In previous classes you likely used the variables x, y, z in equations. However, since this course often deals with equations of four or more variables, we will often write our variables as x_i , and assume $x = x_1, y = x_2, z = x_3, w = x_4$ when convenient.

Definition E.0.3 A system of linear equations (or a linear system for short) is a collection of one or more linear equations.

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

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

$$\vdots \qquad \vdots \qquad \vdots$$

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

Its **solution set** is given by

$$\left\{ \begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix} \middle| \begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix} \text{ is a solution to all equations in the system} \right\}.$$

Remark E.0.4 When variables in a large linear system are missing, we prefer to write the system in one of the following standard forms:

Original linear system: Verbose standard form: Concise standard form:

$$x_1 + 3x_3 = 3$$
 $1x_1 + 0x_2 + 3x_3 = 3$ $x_1 + 3x_3 = 3$ $3x_1 - 2x_2 + 4x_3 = 0$ $3x_1 - 2x_2 + 4x_3 = 0$ $3x_1 - 2x_2 + 4x_3 = 0$ $-x_2 + x_3 = -2$ $-x_2 + x_3 = -2$

Definition E.0.5 A linear system is **consistent** if its solution set is non-empty (that is, there exists a solution for the system). Otherwise it is **inconsistent**.

Fact E.0.6 All linear systems are one of the following:

- Consistent with one solution: its solution set contains a single vector, e.g. $\left\{ \begin{bmatrix} 1\\2\\3 \end{bmatrix} \right\}$
- Consistent with infinitely-many solutions: its solution set contains infinitely many vectors, e.g.

$$\left\{ \begin{bmatrix} 1\\ 2 - 3a\\ a \end{bmatrix} \middle| a \in \mathbb{R} \right\}$$

• **Inconsistent**: its solution set is the empty set $\{\} = \emptyset$

Activity E.0.7 (~10 min) All inconsistent linear systems contain a logical contradiction. Find a contradiction in this system to show that its solution set is \emptyset .

$$-x_1 + 2x_2 = 5$$

$$2x_1 - 4x_2 = 6$$

Activity E.0.8 ($\sim 10 \text{ min}$) Consider the following consistent linear system.

$$-x_1 + 2x_2 = -3$$

$$2x_1 - 4x_2 = 6$$

Part 1: Find three different solutions for this system.

Part 2: Let $x_2 = a$ where a is an arbitrary real number, then find an expression for x_1 in terms of a. Use this to write the solution set $\left\{ \begin{bmatrix} ? \\ a \end{bmatrix} \mid a \in \mathbb{R} \right\}$ for the linear system.

Activity E.0.9 ($\sim 10 \text{ min}$) Consider the following linear system.

$$x_1 + 2x_2 - x_4 = 3$$
$$x_3 + 4x_4 = -2$$

$$x_3 + 4x_4 = -2$$

Describe the solution set

$$\left\{ \begin{bmatrix} ? \\ a \\ ? \\ b \end{bmatrix} \middle| a, b \in \mathbb{R} \right\}$$

to the linear system by setting $x_2 = a$ and $x_4 = b$, and then solving for x_1 and x_3 .

Observation E.0.10 Solving linear systems of two variables by graphing or substitution is reasonable for two-variable systems, but these simple techniques won't usually cut it for equations with more than two variables or more than two equations. For example,

$$-2x_1 - 4x_2 + x_3 - 4x_4 = -8$$
$$x_1 + 2x_2 + 2x_3 + 12x_4 = -1$$
$$x_1 + 2x_2 + x_3 + 8x_4 = 1$$

has the exact same solution set as the system in the previous activity, but we'll want to learn new techniques to compute these solutions efficiently.