

Ex: Let

$$\begin{cases} 2x_1 + 4x_2 - x_3 - 2x_4 + 2x_5 = 6 \\ x_1 + 3x_2 + 2x_3 - 7x_4 + 3x_5 = 9 \\ 5x_1 + 8x_2 - 7x_3 + 6x_4 + x_5 = 4 \end{cases}$$

be a linear system. Solve

this system with Gauss method.

$$Ax = b : \begin{bmatrix} 2 & 4 & -1 & -2 & 2 \\ 1 & 3 & 2 & -7 & 3 \\ 5 & 8 & -7 & 6 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 6 \\ 9 \\ 4 \end{bmatrix}$$

$$\text{Augmented matrix: } \left[\begin{array}{ccccc|c} 2 & 4 & -1 & -2 & 2 & 6 \\ 1 & 3 & 2 & -7 & 3 & 9 \\ 5 & 8 & -7 & 6 & 1 & 4 \end{array} \right]$$

$$\left[\begin{array}{ccccc|c} 2 & 4 & -1 & -2 & 2 & 6 \\ 1 & 3 & 2 & -7 & 3 & 9 \\ 5 & 8 & -7 & 6 & 1 & 4 \end{array} \right] \xrightarrow[-2r_2+r_1 \rightarrow r_2]{-2r_3+5r_1 \rightarrow r_3} \left[\begin{array}{ccccc|c} 2 & 4 & -1 & -2 & 2 & 6 \\ 0 & -2 & -5 & 12 & -4 & -12 \\ 0 & 4 & 9 & -22 & 8 & 22 \end{array} \right] \xrightarrow[2r_2+r_3 \rightarrow r_3]{} \left[\begin{array}{ccccc|c} 2 & 4 & -1 & -2 & 2 & 6 \\ 0 & -2 & -5 & 12 & -4 & -12 \\ 0 & 0 & 1 & -10 & 4 & 10 \end{array} \right]$$

$$\left[\begin{array}{ccccc|c} 2 & 4 & -1 & -2 & 2 & 6 \\ 0 & -2 & -5 & 12 & -4 & -12 \\ 0 & 0 & 1 & -10 & 4 & 10 \end{array} \right] \xrightarrow[\frac{1}{2}r_1 \rightarrow r_1]{-\frac{1}{2}r_2 \rightarrow r_2} \left[\begin{array}{ccccc|c} 1 & 2 & -1 & -2 & 1 & 3 \\ 0 & 1 & \frac{5}{2} & -6 & 2 & 6 \\ 0 & 0 & 1 & -10 & 4 & 10 \end{array} \right] \xrightarrow{\text{row echelon form}}$$

$$\text{Let } x_4 = s // \quad \text{and } x_5 = t //$$

$$\text{Then } x_3 - 2x_4 = 2 \Rightarrow x_3 - 2s = 2 \Rightarrow x_3 = 2s + 2 //$$

$$x_2 + \frac{5}{2}x_3 - 6x_4 + 2x_5 = 6 \Rightarrow x_2 + \frac{5}{2}(2s+2) - 6s + 2t = 6$$

$$x_2 = s - 2t + 1 //$$

$$x_1 + 2(s - 2t + 1) - \frac{1}{2}(2s+2) - s + t = 3 \Rightarrow x_1 = 3t + 2 //$$

Ex: Let

$$\begin{cases} x_1 + 2x_2 + 3x_3 = 9 \\ 2x_1 - x_2 + x_3 = 8 \\ 3x_1 - x_3 = 3 \end{cases}$$

be a linear system. Solve this system

with Gauss elimination.

Solution: Gauss elimination: (augmented matrix \rightarrow row echelon form)

Let's write this system as a form $Ax = b$

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & -1 & 1 \\ 3 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 9 \\ 8 \\ 3 \end{bmatrix}$$

The augmented matrix of this system is

$$\begin{bmatrix} 1 & 2 & 3 & | & 9 \\ 2 & -1 & 1 & | & 8 \\ 3 & 0 & 1 & | & 3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 3 & | & 9 \\ 2 & -1 & 1 & | & 8 \\ 3 & 0 & 1 & | & 3 \end{bmatrix} \xrightarrow{-3r_1+r_3 \rightarrow r_3} \begin{bmatrix} 1 & 2 & 3 & | & 9 \\ 0 & -5 & -5 & | & -10 \\ 0 & -6 & -10 & | & -24 \end{bmatrix} \xrightarrow{-\frac{1}{5}r_2 \rightarrow r_2} \begin{bmatrix} 1 & 2 & 3 & | & 9 \\ 0 & 1 & 1 & | & 2 \\ 0 & -6 & -10 & | & -24 \end{bmatrix}$$

$$\xrightarrow{6r_2+r_3 \rightarrow r_3} \begin{bmatrix} 1 & 2 & 3 & | & 9 \\ 0 & 1 & 1 & | & 2 \\ 0 & 0 & -4 & | & -12 \end{bmatrix} \xrightarrow{-\frac{1}{4}r_3 \rightarrow r_3} \begin{bmatrix} 1 & 2 & 3 & | & 9 \\ 0 & 1 & 1 & | & 2 \\ 0 & 0 & 1 & | & 3 \end{bmatrix} \text{ this is row echelon form}$$

$$\begin{cases} x_1 + 2x_2 + x_3 = 9 \\ x_2 + x_3 = 2 \\ x_3 = 3 \end{cases} \quad \begin{aligned} x_2 &= -1 \\ \Rightarrow x_3 &= 3 \\ x_1 &= 2 // \end{aligned}$$

Ex: Consider the linear system

$$\begin{cases} x+y+2z = -1 \\ x-2y+z = -5 \\ 3x+y+z = 3 \end{cases}$$

Find all solutions, if any exists, by using the Gauss elimination

Solution: $Ax = b$: $\begin{bmatrix} 1 & 1 & 2 \\ 1 & -2 & 1 \\ 3 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -1 \\ -5 \\ 3 \end{bmatrix}$.

Augmented matrix : $\left[\begin{array}{ccc|c} 1 & 1 & 2 & -1 \\ 1 & -2 & 1 & -5 \\ 3 & 1 & 1 & 3 \end{array} \right] \xrightarrow{\begin{array}{l} -3r_1 + r_3 \rightarrow r_3 \\ -r_1 + r_2 \rightarrow r_2 \end{array}} \left[\begin{array}{ccc|c} 1 & 1 & 2 & -1 \\ 0 & -3 & -1 & -4 \\ 0 & -2 & -5 & 6 \end{array} \right]$

$$\xrightarrow{-\frac{2}{3}r_2 + r_3 \rightarrow r_3} \left[\begin{array}{ccc|c} 1 & 1 & 2 & -1 \\ 0 & -3 & -1 & -4 \\ 0 & 0 & -\frac{13}{3} & \frac{26}{3} \end{array} \right] \xrightarrow{-\frac{3}{13}r_3 \rightarrow r_3} \left[\begin{array}{ccc|c} 1 & 1 & 2 & -1 \\ 0 & -3 & -1 & -4 \\ 0 & 0 & 1 & -2 \end{array} \right] \xrightarrow{-\frac{1}{3}r_2 \rightarrow r_2}$$

$$\left[\begin{array}{ccc|c} 1 & 1 & 2 & -1 \\ 0 & 1 & 1/3 & 4/3 \\ 0 & 0 & 1 & -2 \end{array} \right] : \text{row echelon form}$$

$$\left\{ \begin{array}{l} x+y+2z = -1 \\ y + \frac{1}{3}z = \frac{4}{3} \\ z = -2 \end{array} \right. \Rightarrow \begin{array}{l} x = 1 \\ y = 2 \\ z = -2 \end{array} //$$

Ex: Let

$$\begin{cases} -2x_1 + 3x_2 - x_3 = 1 \\ x_1 + 2x_2 - x_3 = 4 \\ -2x_1 - x_2 + x_3 = -3 \end{cases}$$

be a linear system. Solve this

system with Cramer rule.

Solution: $Ax = b$: $\begin{bmatrix} -2 & 3 & -1 \\ 1 & 2 & -1 \\ -2 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ -3 \end{bmatrix}$

$$|A| = \begin{vmatrix} -2 & 3 & -1 \\ 1 & 2 & -1 \\ -2 & -1 & 1 \end{vmatrix} = -2 \cdot (-1)^{1+1} \begin{vmatrix} 2 & -1 \\ -1 & 1 \end{vmatrix} + 3 \cdot (-1)^{1+2} \begin{vmatrix} 1 & -1 \\ -2 & 1 \end{vmatrix} + (-1)^{1+3} \begin{vmatrix} 1 & 2 \\ -2 & 1 \end{vmatrix}$$

$$= -2 //$$

$$|A_1| = \begin{vmatrix} 1 & 3 & -1 \\ 4 & 2 & -1 \\ 3 & -1 & 1 \end{vmatrix} = -4 \quad |A_2| = \begin{vmatrix} -2 & 1 & -1 \\ 1 & 4 & -1 \\ -2 & 3 & 1 \end{vmatrix} = -6$$

$$|A_3| = \begin{vmatrix} -2 & 3 & 1 \\ 1 & 2 & 4 \\ -2 & -1 & 3 \end{vmatrix} = -8$$

$$x_1 = \frac{|A_1|}{|A|} = \frac{-4}{-2} = 2 //$$

$$x_2 = \frac{|A_2|}{|A|} = \frac{-6}{-2} = 3 //$$

$$x_3 = \frac{|A_3|}{|A|} = \frac{-8}{-2} = 4 //$$

Ex: Let $\begin{cases} 3x_1 - x_2 - 5x_3 = 3 \\ 4x_1 - 4x_2 - 3x_3 = -4 \\ x_1 - 5x_3 = 2 \end{cases}$ be a Linear system. Solve this

system with Cramer rule.

Solution: $Ax = b \Rightarrow \begin{bmatrix} 3 & -1 & -5 \\ 4 & -4 & -3 \\ 1 & 0 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 3 \\ -4 \\ 2 \end{bmatrix}$

$$|A| = \begin{vmatrix} 3 & -1 & -5 \\ 4 & -4 & -3 \\ 1 & 0 & -5 \end{vmatrix} = 1 \cdot (-1)^{3+1} \begin{vmatrix} -1 & -5 \\ -4 & -3 \end{vmatrix} + 0 \dots + (-5) \cdot (-1)^{3+3} \begin{vmatrix} 3 & -1 \\ 4 & -4 \end{vmatrix}$$

$$= (3 - 20) - 5(-12 + 4) = -17 + 40 = 23 \neq 0$$

$$|A_1| = \begin{vmatrix} 3 & -1 & -5 \\ -4 & -4 & -3 \\ 2 & 0 & -5 \end{vmatrix} = 4b$$

$$|A_2| = \begin{vmatrix} 3 & 3 & -5 \\ 4 & -4 & -3 \\ 1 & 2 & -5 \end{vmatrix} = 6g$$

$$|A_3| = \begin{vmatrix} 3 & -1 & 3 \\ 4 & -4 & -4 \\ 1 & 0 & 2 \end{vmatrix} = 0$$

$$x_1 = \frac{|A_1|}{|A|} = \frac{4b}{23} = 2 //$$

$$x_2 = \frac{|A_2|}{|A|} = \frac{6g}{23} = 3 //$$

$$x_3 = \frac{|A_3|}{|A|} = \frac{0}{23} = 0 //$$

Ex: Let $\begin{cases} -2x_1 - 4x_2 = -6 \\ x_1 + 2x_2 + 3x_3 = -3 \\ 3x_1 + 6x_2 + x_3 = 9 \end{cases}$ be a linear system. Find the solution if there is any.

Solution: $Ax = b : \begin{bmatrix} -2 & -4 & 0 \\ 1 & 2 & 3 \\ 3 & 6 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -6 \\ -3 \\ 9 \end{bmatrix}$

Augmented matrix is $\left[\begin{array}{ccc|c} -2 & -4 & 0 & -6 \\ 1 & 2 & 3 & -3 \\ 3 & 6 & 1 & 9 \end{array} \right]$

$$\left[\begin{array}{ccc|c} -2 & -4 & 0 & -6 \\ 1 & 2 & 3 & -3 \\ 3 & 6 & 1 & 9 \end{array} \right] \xrightarrow{-\frac{1}{2}r_1 \rightarrow r_1} \left[\begin{array}{ccc|c} 1 & 2 & 0 & 3 \\ 1 & 2 & 3 & -3 \\ 3 & 6 & 1 & 9 \end{array} \right] \xrightarrow{r_2 - r_1 \rightarrow r_2} \left[\begin{array}{ccc|c} 1 & 2 & 0 & 3 \\ 0 & 0 & 3 & -6 \\ 3 & 6 & 1 & 9 \end{array} \right] \xrightarrow{r_3 - 3r_1 \rightarrow r_3} \left[\begin{array}{ccc|c} 1 & 2 & 0 & 3 \\ 0 & 0 & 3 & -6 \\ 0 & 0 & 1 & 0 \end{array} \right]$$

$$\xrightarrow{\frac{1}{3}r_2 \rightarrow r_2} \left[\begin{array}{ccc|c} 1 & 2 & 0 & 3 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 1 & 9 \end{array} \right] \xrightarrow{r_3 - r_2 \rightarrow r_3} \left[\begin{array}{ccc|c} 1 & 2 & 0 & 3 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 10 \end{array} \right]$$

$$0 \cdot x_1 + 0 \cdot x_2 + 0 \cdot x_3 = 10$$

$$0 = 10 \text{ } \cancel{\downarrow}$$

Hence the system is inconsistent.

There is no solution.

Ex: Find all values of a for which the resulting system has

- no solution
- a unique solution
- infinitely many solutions

$$\begin{cases} x_1 + x_2 - x_3 = 3 \\ x_1 - x_2 + 3x_3 = 4 \\ x_1 + x_2 + (a^2 - 10)x_3 = a \end{cases}$$

Solution:

$$\left[\begin{array}{ccc|c} 1 & 1 & -1 & 3 \\ 1 & -1 & 3 & 4 \\ 1 & 1 & a^2 - 10 & a \end{array} \right] \xrightarrow{r_2 - r_1 \rightarrow r_2} \left[\begin{array}{ccc|c} 1 & 1 & -1 & 3 \\ 0 & -2 & 4 & 1 \\ 1 & 1 & a^2 - 10 & a \end{array} \right] \xrightarrow{-\frac{1}{2}r_2 \rightarrow r_2} \left[\begin{array}{ccc|c} 1 & 1 & -1 & 3 \\ 0 & 1 & -2 & -\frac{1}{2} \\ 1 & 1 & a^2 - 9 & a - 3 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 1 & 1 & -1 & 3 \\ 0 & 1 & -2 & -\frac{1}{2} \\ 0 & 0 & a^2 - 9 & a - 3 \end{array} \right] \xrightarrow{r_1 - r_2 \rightarrow r_1} \left[\begin{array}{ccc|c} 1 & 0 & 1 & \frac{7}{2} \\ 0 & 1 & -2 & -\frac{1}{2} \\ 0 & 0 & a^2 - 9 & a - 3 \end{array} \right]$$

- If $a^2 - 9 \neq 0$ then $a \neq \pm 3$. Then the augmented matrix is row equivalent to

$$\left[\begin{array}{ccc|c} 1 & 0 & 1 & \frac{7}{2} \\ 0 & 1 & -2 & -\frac{1}{2} \\ 0 & 0 & 1 & \frac{1}{2}(a+3) \end{array} \right]$$

The system is consistent but it has no free variable. The system has unique solution.
(if $a \neq \pm 3$ then it has unique solution)

- If $a^2 - 9 = 0$ then $a = \mp 3$.

→ if $a = 3$ then the augmented matrix is now equivalent to

$$\left[\begin{array}{ccc|c} 1 & 0 & 1 & \frac{7}{2} \\ 0 & 1 & -2 & -\frac{1}{2} \\ 0 & 0 & 0 & 0 \end{array} \right]$$

The system has infinitely many since

$$x_1 + x_3 = \frac{7}{2}$$

$$x_2 - 2x_3 = -\frac{1}{2}$$

we have a parametrization here.

(if $a = -3$ then it has infinitely many solution)

→ if $a = -3$ then the augmented matrix is row equivalent to

$$\left[\begin{array}{ccc|c} 1 & 0 & 1 & 7/2 \\ 0 & 1 & -2 & -1/2 \\ 0 & 0 & 0 & -6 \end{array} \right]. \text{ The system is inconsistent.}$$

It has no solution

Conclusion: • if $a \neq \pm 3$ then the system has unique solution

- if $a = 3$ then the system has infinitely many solutions
- if $a = -3$ then the system has no solution

Ex: Find conditions that the b's must satisfy for the system to be consistent

$$\begin{cases} x_1 - x_2 + 3x_3 + 2x_4 = b_1 \\ -2x_1 + x_2 + 5x_3 + x_4 = b_2 \\ -3x_1 + 2x_2 + 2x_3 - x_4 = b_3 \\ 4x_1 - 3x_2 + x_3 + 3x_4 = b_4 \end{cases}$$

Solution: $Ax = b$: $\left[\begin{array}{cccc|c} 1 & -1 & 3 & 2 & b_1 \\ -2 & 1 & 5 & 1 & b_2 \\ -3 & 2 & 2 & -1 & b_3 \\ 4 & -3 & 1 & 3 & b_4 \end{array} \right] \left[\begin{array}{c} x_1 \\ x_2 \\ x_3 \\ x_4 \end{array} \right] = \left[\begin{array}{c} b_1 \\ b_2 \\ b_3 \\ b_4 \end{array} \right]$

$$\left[\begin{array}{cccc|c} 1 & -1 & 3 & 2 & b_1 \\ -2 & 1 & 5 & 1 & b_2 \\ -3 & 2 & 2 & -1 & b_3 \\ 4 & -3 & 1 & 3 & b_4 \end{array} \right] \xrightarrow{\begin{array}{l} r_2 + 2r_1 \rightarrow r_2 \\ r_3 + 3r_1 \rightarrow r_3 \\ r_4 - 4r_1 \rightarrow r_4 \end{array}} \left[\begin{array}{cccc|c} 1 & -1 & 3 & 2 & b_1 \\ 0 & -1 & 11 & 5 & b_2 + 2b_1 \\ 0 & -1 & 11 & 5 & b_3 + 3b_1 \\ 0 & 1 & -11 & -5 & b_4 - 4b_1 \end{array} \right]$$

$$\xrightarrow{-r_2 \rightarrow r_2} \left[\begin{array}{cccc|c} 1 & -1 & 3 & 2 & b_1 \\ 0 & 1 & -11 & -5 & -b_2 - 2b_1 \\ 0 & -1 & 11 & 5 & b_3 + 3b_1 \\ 0 & 1 & -11 & -5 & b_4 - 4b_1 \end{array} \right] \xrightarrow{\begin{array}{l} r_1 + r_2 \rightarrow r_1 \\ r_3 + r_2 \rightarrow r_3 \\ r_4 - r_2 \rightarrow r_4 \end{array}} \left[\begin{array}{cccc|c} 1 & 0 & -8 & -3 & -b_1 - b_2 \\ 0 & 1 & -11 & -5 & -b_2 - 2b_1 \\ 0 & 0 & 0 & 0 & b_1 - b_2 + b_3 \\ 0 & 0 & 0 & 0 & 1 - 2b_1 + b_2 + b_4 \end{array} \right]$$

The system has a solution if and only if b's satisfy the condition (the system is consistent iff)

$$-2b_1 + b_2 + b_4 = 0 \quad \text{AND} \quad b_1 - b_2 + b_3 = 0 //$$

Ex: Find all solutions to the given linear system.

$$2x_1 + x_2 - 2x_3 - 2x_5 = 0$$

$$x_1 - x_3 = 0$$

$$3x_1 + 3x_2 - 4x_3 - x_5 = 0$$

$$x_2 - 2x_4 = 0$$

Solution: $Ax = b$:
$$\begin{bmatrix} 2 & 1 & -2 & 0 & -2 \\ 1 & 0 & -1 & 0 & 0 \\ 3 & 3 & -4 & 0 & -1 \\ 0 & 1 & 0 & -2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

Augmented matrix :
$$\left[\begin{array}{ccccc|c} 2 & 1 & -2 & 0 & -2 & 0 \\ 1 & 0 & -1 & 0 & 0 & 0 \\ 3 & 3 & -4 & 0 & -1 & 0 \\ 0 & 1 & 0 & -2 & 0 & 0 \end{array} \right]$$

$$\left[\begin{array}{ccccc|c} 2 & 1 & -2 & 0 & -2 & 0 \\ 1 & 0 & -1 & 0 & 0 & 0 \\ 3 & 3 & -4 & 0 & -1 & 0 \\ 0 & 1 & 0 & -2 & 0 & 0 \end{array} \right] \xrightarrow{r_1 \leftrightarrow r_2} \left[\begin{array}{ccccc|c} 1 & 0 & -1 & 0 & 0 & 0 \\ 2 & 1 & -2 & 0 & -2 & 0 \\ 3 & 3 & -4 & 0 & -1 & 0 \\ 0 & 1 & 0 & -2 & 0 & 0 \end{array} \right] \xrightarrow{r_2 - 2r_1 \rightarrow r_2} \xrightarrow{r_3 - 3r_1 \rightarrow r_3}$$

$$\left[\begin{array}{ccccc|c} 1 & 0 & -1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -2 & 0 & 0 \\ 0 & 3 & -1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -2 & 0 & 0 \end{array} \right] \xrightarrow{r_3 - 3r_2 \rightarrow r_3} \left[\begin{array}{ccccc|c} 1 & 0 & -1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -2 & 0 & 0 \\ 0 & 0 & 1 & 0 & 5 & 0 \\ 0 & 0 & 0 & -2 & 2 & 0 \end{array} \right] \xrightarrow{-\frac{1}{2}r_4 \rightarrow r_4} \xrightarrow{-r_3 \rightarrow r_3}$$

$$\left[\begin{array}{ccccc|c} 1 & 0 & -1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -2 & 0 & 0 \\ 0 & 0 & 1 & 0 & 5 & 0 \\ 0 & 0 & 0 & 1 & -1 & 0 \end{array} \right] \xrightarrow{r_1 + r_3 \rightarrow r_1} \left[\begin{array}{ccccc|c} 1 & 0 & 0 & 0 & -5 & 0 \\ 0 & 1 & 0 & 0 & -2 & 0 \\ 0 & 0 & 1 & 0 & -5 & 0 \\ 0 & 0 & 0 & 1 & -1 & 0 \end{array} \right] \parallel$$

This augmented matrix represents the following linear system:

$$\begin{cases} x_1 - 5x_5 = 0 \\ x_2 - 2x_5 = 0 \\ x_3 - 5x_5 = 0 \\ x_4 - x_5 = 0 \end{cases}$$

It is equivalent to

$$x_1 = 5x_5$$

$$x_2 = 2x_5$$

$$x_3 = 5x_5$$

$$x_4 = x_5 \quad (x_5 \text{ is free variable})$$

Let $x_5 := r$, a solution to the given linear system is

$$x_1 = 5r$$

$$x_2 = 2r$$

$$x_3 = 5r$$

$$x_4 = r$$

$$x_5 = r \quad \text{where } r \in \mathbb{R}$$

The given linear system has infinitely many solutions

The general solution is

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 5r \\ 2r \\ 5r \\ r \\ r \end{bmatrix} = r \begin{bmatrix} 5 \\ 2 \\ 5 \\ 1 \\ 1 \end{bmatrix}, \quad r \in \mathbb{R}$$

The set of solutions is

$$\left\{ r \begin{bmatrix} 5 \\ 2 \\ 5 \\ 1 \\ 1 \end{bmatrix} \mid r \in \mathbb{R} \right\}$$

Ex: Each of the given linear system is in row echelon form. Solve the system

a) $x + y - z + 2w = 4$

$w = 5$

Solution: $Ax = b : \begin{bmatrix} 1 & 1 & -1 & 2 \\ 0 & 0 & 0 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$

Augmented matrix: $\left[\begin{array}{cccc|c} 1 & 1 & -1 & 2 & 4 \\ 0 & 0 & 0 & 5 & 5 \end{array} \right]$

We have $w = 5$ from second row. Let $z = t$ and $y = s$. From first row $x + s - t + 10 = 4$, so we have $x = -s - t + 6$.

The general solution is

$$\begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} = \begin{bmatrix} -s - t + 6 \\ s \\ t \\ 5 \end{bmatrix}, \quad t, s \in \mathbb{R} \quad //$$

b) $x - y + z = 0$

$y + 2z = 0$

$z = 1$

Solution: $Ax = b : \begin{bmatrix} 1 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

Augmented matrix: $\left[\begin{array}{ccc|c} 1 & -1 & 1 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 1 & 1 \end{array} \right]$

From third row we have $z = 1$. From second row, $y + 2z = 0 \Rightarrow y + 2 = 0 \Rightarrow y = -2$. From first row $x - y + z = 0 \Rightarrow x + 2 + 1 = 0 \Rightarrow x = -3$.

The general solution is

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -3 \\ -2 \\ 1 \end{bmatrix} //$$

Ex: Let $f(x) = 2\sin x + 3\cos x$. Show that $f(x)$ is a solution for

$$\frac{d^2y}{dx^2} + y = 0$$

Solution: $f(x) = 2\sin x + 3\cos x \Rightarrow$

$$f'(x) = \frac{dy}{dx} = 2\cos x - 3\sin x$$

$$f''(x) = \frac{d^2y}{dx^2} = -2\sin x - 3\cos x$$

Hence $\frac{d^2y}{dx^2} + y \stackrel{?}{=} 0$, : ~~$-2\sin x - 3\cos x + 2\sin x + 3\cos x = 0$~~ ✓

Hence $f(x)$ is a solution for $\frac{d^2y}{dx^2} + y = 0 //$

Ex: Solve $y'' - 6x^2 = 0$

Solution: $y'' - 6x^2 = 0$

$$\frac{d^2y}{dx^2} - 6x^2 = 0 \Rightarrow \int \frac{d^2y}{dx^2} = \int 6x^2 dx$$

$$\Rightarrow \frac{dy}{dx} = \frac{6x^3}{3} + c_1$$

$$\Rightarrow \int \frac{dy}{dx} = \int (2x^3 + c_1) dx$$

$$\Rightarrow y = \frac{2x^4}{4} + c_1 x + c_2$$

$$\Rightarrow y = \frac{x^4}{2} + c_1 x + c_2 //$$

Ex: Solve $y' + y \cos x = 0$

Solution: $y' + y \cos x = 0$

$$\frac{dy}{dx} + y \cos x = 0$$

$$\frac{\left(\frac{dy}{dx} + y \cos x \right)}{y} = \frac{0}{y}$$

$$\frac{dy}{dx} \cdot \frac{1}{y} + \cos x = 0$$

$$dx \left(\frac{dy}{dx} \cdot \frac{1}{y} + \cos x \right) = dx(0)$$

$$\frac{dy}{y} + \cos x dx = 0$$

$$\int \frac{dy}{y} + \int \cos x dx = \int 0$$

$$\ln|y| + \sin x = c_1$$

$$\ln|y| = c_1 - \sin x$$

$$y = e^{c_1 - \sin x}$$

$$y = e^{-\sin x} \cdot \underbrace{(e^{c_1})^c}_{c}$$

$$y = c \cdot e^{-\sin x} \quad //$$