



MATH LAB

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SUBJECT: Linear Algebra - TOPIC: Solution of System of linear equations

Solution of system of linear equations:

Let A be an $m \times n$ matrix, X be an $n \times 1$ matrix and B be an $m \times 1$ matrix, then the matrix equation $AX = B$ represents a system of m linear equations in n unknowns, where A is called the coefficient matrix, X is the variable or unknown matrix and B is the constant matrix.

Case(i) $AX = B$, $B \neq 0$ ----- (1)

Such a system is called non homogenous system.

1. The system (1) has a unique solution iff $\text{rank}(A) = \text{rank}(A : B) = n$, where n is the number of unknowns or number of columns.
2. The system (1) has infinite number of solutions iff $\text{rank}(A) = \text{rank}(A : B) = r < n$. In this case we have to take $(n - r)$ variables as free, out of the n variables.
3. The system (1) has no solution iff $\text{rank}(A) \neq \text{rank}(A : B)$

Eg: 1) $x + 2y - z = 3$

$$3x - y + 2z = 1$$

$$2x - 2y + 3z = 2$$

$$x - y + z = -1$$

Eg: 2) $5x + 3y + 7z = 4$

$$3x + 26y + 2z = 9$$

$$7x + 2y + 10z = 5$$

Eg: 3) $x + y + z = 1$

$$2x + 2y + 2z = 3$$

Case(ii) $AX = B$, $B = 0$ ----- (2)

Such a system is called homogenous system.

1. In this case $\text{rank}(A) = \text{rank}(A : B)$ always, then the system is consistent and has atleast one solution.
2. $X = 0$ is always a solution of (2), this solution is called trivial solution.
3. System (2) has a unique solution ($X = 0$) iff $\text{rank}(A) = n$, number of columns or number of unknowns.
4. System (2) has infinite number of solutions iff $\text{rank}(A) = r < n$, in this case there will be $(n - r)$ free variables and the solution of (2) is called the null space of matrix A given by $N(A) = \{x : Ax = 0, x \in \mathbb{R}^n\}$ and $\dim(N(A)) = n - r$.
5. If $m < n$ then system (2) has infinitely many solutions.