# Linear Algebra 线性代数

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# 课程要求

作业要求:每周日24:00前提交至教学云平台

每一页写清班级+学号+姓名,题号;逐页拍照上传

教材: 张文博、杨娟等, Linear Algebra.

### 参考(非必需)

- 1. S.J. Leon, L. de Pillis, Linear Algebra with applications, 机械工业出版社;
- 2. G. Strang, Introduction to Linear Algebra, 清华大学出版社.

答疑:课程QQ群,邮件



### 2023秋线性代数...

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### Overview of the course

Linear algebra [线性代数] is a widely used tool to deal with many kinds of problems, such as business planning, engineering designing and so on.

### Outline of the course:

- System of equations
- Matrices and determinants
- Vector spaces
- Linear transformations
- Orthogonality
- Eigenvalues

# Lecture 1

### **Chapter 1. Equation Systems and Matrices**

- 1.1 Systems of Linear Equations
- 1.2 Linear System in Matrix

# Equations

**Equations** are like encrypted codes. You are given a certain amount of information about some unknow numbers, from which you have to deduce what the unknown numbers are.

### Examples.

$$x + 3y = 6,$$
  
$$2x + y = 7.$$

$$x^2 = 2$$
,  $\sin x = y$ 

A **linear equation** is an algebraic equation in which each term is either a constant (real or complex) or the product of a constant and (the first power of) a single variable.

**Definition 1.** A linear equation in n unknowns [线性方程] is an equation of the form

$$a_1 x_1 + a_2 x_2 + \dots + a_n x_n = b,$$

where  $a_i$  (i = 1, 2, ..., n) and b are real numbers and  $x_i$  (i = 1, 2, ..., n) are variables (or unknowns) [变量,未知元].

**Definition 2.** A linear system of m equations in n unknowns is a system of the form

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

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

. . .

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

where  $a_{ij}$  (i = 1, 2, ..., m, j = 1, 2, ..., n) and  $b_i$  (i = 1, 2, ..., m) are real numbers. We will call this system  $m \times n$  linear system [线性代数方程组].

### **Example 1.** Some linear systems

(a) 
$$2x - y = 0$$
,  $-x + 2y = 3$ .

**(b)** 
$$x_1 - x_2 + x_3 = 2$$
,  $2x_1 + x_2 - x_3 = 4$ .

Can you solve these systems?

(c) 
$$x_1 + x_2 = 2$$
,  
 $x_1 - x_2 = 1$ ,  
 $x_1 = 4$ .

**Definition 3.** The solution [解] of an  $m \times n$  linear system is an ordered n-tuple of numbers

$$(x_1, x_2, \ldots, x_n),$$

which satisfies all equations of the  $m \times n$  linear system.

If there is at least one solution of an  $m \times n$  linear system, we say the linear system is **consistent** [相容]. Otherwise, we say the linear system is **inconsistent** [不相容].

If there is more than one solution, we call the set of solutions the solution set [解集].

It is clear that the ordered pair (1,2) is a solution to the system (a) in **Example 1**, since

$$2 \cdot (1) - 1 \cdot (2) = 0,$$
  
-1 \cdot (1) + 2 \cdot (2) = 3.

The ordered triple (2,0,0) is a solution to the system  $(\mathbf{b})$ , since

$$1 \cdot (2) - 1 \cdot (0) + 1 \cdot (0) = 2,$$

$$2 \cdot (2) + 1 \cdot (0) - 1 \cdot (0) = 4.$$

Actually, let  $\alpha$  be any real number, then the ordered triple  $(2, \alpha, \alpha)$  is a solution.

However, the system (c) has no solution. No ordered pair will satisfy all the three equations in the system (c).

# $2 \times 2$ Systems

Let us consider the following systems

$$a_{11}x_1 + a_{12}x_2 = b_1,$$
  
 $a_{21}x_1 + a_{22}x_2 = b_2.$ 

Geometrically, a linear equation in 2 variables represents a line on the coordinate plane, and any line on the coordinate plane can be expressed as a linear equation in 2 variables.

The ordered pair  $(x_1, x_2)$  is a solution of the  $2 \times 2$  system if and only if the point  $(x_1, x_2)$  lies on both two lines.

$$ax + by = c$$
 if and only if

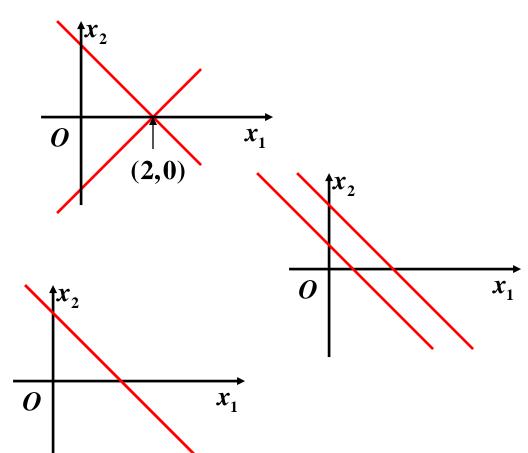
# $2 \times 2$ Systems

### Example 2. $2 \times 2$ systems

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

$$x_1 + x_2 = 2 x_1 + x_2 = 1$$

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



# 2 × 2 Systems

There are only three possible relative positions for two lines on the xOy plane: intersecting, parallel or coincident.

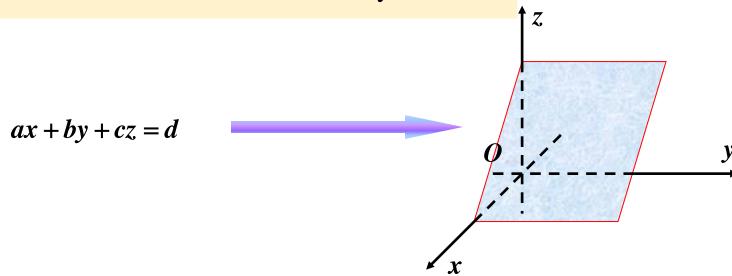
The consistency of all  $2 \times 2$  linear systems must be one of the following three cases:

- (1) Consistent, with unique solution;
- (2) Consistent, with infinite number of solutions;
- (3) Inconsistent.

# $m \times 3$ Systems

### Thinking:

- 1. What is the graph of a linear equation in 3 variables?
- 2. How many kinds of solutions of a  $2 \times 3$  system?
- 3. How many kinds of solutions of a  $3 \times 3$  system?
- 4. How many kinds of solutions of a  $m \times 3$  system?



# **Equivalent Systems**

**Definition 4.** Two linear systems are said to be **equivalent** [等价] if they have the same solution set.

**Theorem 1. (Properties of Equivalence)** Let *A*, *B* and *C* be three linear systems, then

- (1) If A is equivalent to B and B is equivalent to C, then A is equivalent to C;
- (2) If A is equivalent to C and B is equivalent to C, then A is equivalent to B.

# **Equivalent Systems**

### **Example 3**. Consider the following two systems

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

$$x_2 = 3$$

$$2x_3 = 4$$

and

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

$$-3x_1 - x_2 + x_3 = 5$$

$$3x_1 + 2x_2 + x_3 = 2$$

These two systems have the same solution set  $\{(-2,3,2)\}$ . Thus they are equivalent systems.

# **Equivalent Systems**

Theorem 2. (Operations to Obtain Equivalent Linear Systems) There are three basic operations that can be used to obtain an equivalent system from a given system:

- (I) interchanging two equations;
- (II) multiplying an equation by a nonzero real number;
- (III) adding a constant multiple of one equation to another.

Operations (I), (III), (III) are generally used to derive an equivalent linear system, which is easy to be solved, from a given system.

We now restrict ourselves to  $n \times n$  linear systems.

**Definition 5.** (Strict Triangular System) An  $n \times n$  linear system is said to be in strict triangular form [严格三角形式] if and only if in the k-th equation the coefficients of the previous k-1 variables are all zero and the coefficient of the k-th variable  $x_k$  is nonzero (k=1,2,...,n).

### **Example 4.** The system

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

is in triangular form. It is easy to solve this system. Actually, from the last equation, we have  $x_3 = 2$ . Using this value in the second equation, we obtain

$$x_2 - 2 = 2$$

so  $x_2 = 4$ . Using  $x_2 = 4$  and  $x_3 = 2$  in the first equation, we end up with  $3x_1 + 2 \cdot 4 + 2 = 1$ ,

Then  $x_1 = -3$ . Thus the solution to the system is (-3,4,2).

Remark: The last example shows that if a system is in a triangular form, it is easy to be solved. The progress of solving system of triangular form is called back substitution [回代法].

In general, if a system is not triangular, we are suggested to use operations (I)-(III) to try to change the system equivalently into strict triangular form, so that we can find the solution by back substitution.

### **Operations**

- (I) Interchange two equations.
- (II) Multiply an equation by a nonzero scalar.
- (III) Add a constant multiple of one equation to another.

### **Example 5.** Solve the system

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

### **Solution:**

$$2x_{1}^{3}x_{1} + 46x_{2} + 23x_{3} = 6 \cdot \frac{3x_{1}}{x_{1}^{2}x_{1}^{2}} + 2x_{2}^{2}x_{2} + x_{3} = 33$$

$$\frac{1}{7} \cdot \frac{3x_{1}}{7} \cdot \frac{7 \cdot x_{1}^{7}x_{2} - 6x_{3}}{7 \cdot 22x_{1}^{2}} + 3x_{2} + \frac{1}{7} \cdot \frac{x_{3}}{7} = \frac{44}{7}$$

$$-x_{2} - \frac{6}{7}x_{3} = -\frac{10}{7}$$

**Remark.** The last example also shows that the coefficient of a system is very important while using back substitution. To make it simple, we associate the system

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

with a 3  $\times$  3 array of numbers whose entries are the coefficients of the  $x_i$ 's.

$$\begin{pmatrix} 1 & 2 & 1 \\ 3 & -1 & -3 \\ 2 & 3 & 1 \end{pmatrix}$$

This array is named as the **coefficient matrix** [系数矩阵] of the system and this matrix has 3 rows and 3 columns is said to be 3×3.

### Remark.

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

If we attach to the coefficient matrix an additional column whose entries are the numbers on the right-hand side of the system, we obtain the new matrix

$$\begin{pmatrix} 1 & 2 & 1 & 3 \\ 3 & -1 & -3 & -1 \\ 2 & 3 & 1 & 4 \end{pmatrix}$$

We will refer to this new matrix as the augmented matrix [增广矩阵].

More generally, for an  $m \times n$  linear system

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

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

$$\dots$$

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

we associate it with the **coefficient matrix** [系数矩阵] A and the **augmented matrix** [增广矩阵] A'

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}, A' = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \vdots & \vdots & & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{pmatrix}$$

A has m rows and n columns, which is an  $m \times n$  matrix. A' has m rows and (n + 1) columns, which is an  $m \times (n + 1)$  matrix.

If 
$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$
 and  $B = \begin{pmatrix} b_{11} & b_{12} & \cdots & b_{1r} \\ b_{21} & b_{22} & \cdots & b_{2r} \\ \vdots & \vdots & & \vdots \\ b_{m1} & b_{m2} & \cdots & b_{mr} \end{pmatrix}$ , then we can obtain a

new  $m \times (n + r)$  matrix which is denoted by

$$(A \mid B) = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} & \cdots & b_{1r} \\ b_{21} & b_{22} & \cdots & b_{2r} \\ \vdots & \vdots & & \vdots \\ b_{m1} & b_{m2} & \cdots & b_{mr} \end{pmatrix}.$$

This matrix is also called augmented matrix.

Operations (I), (III) of a linear system used to obtain equivalent systems can be corresponding to three row operations applied to the augmented matrix.

### Operations used to obtain equivalent systems

- (I) Interchange two equations.
- (II) Multiply an equation by a nonzero scalar.
- (III) Add a constant multiple of one equation to another.

**Definition 1.** (Elementary Row Operations) For a given matrix, there are three types of elementary row operations [初等行变换]:

- (I) Interchange two rows  $(r_i \leftrightarrow r_i)$
- (II) Multiply a row by a nonzero scalar  $(a \times r_i)$
- (III) Add a constant multiple of one row to another  $(r_i + a \times r_j)$

**Remark:** In general, the solving process of an equation systems can be expressed as three steps:

$$\begin{cases} 2x_1 + 3x_2 - 3x_3 = 9 \\ x_1 + 2x_2 + x_3 = 4 \end{cases} \Rightarrow \begin{pmatrix} 2 & 3 & -3 & 9 \\ 1 & 2 & 1 & 4 \\ 3 & 7 & 4 & 19 \end{pmatrix}$$



Equivalent Systems
$$\begin{cases}
x_1 + 2x_2 + x_3 = 4 \\
- x_2 - 5x_3 = 1 \\
- 4x_3 = 8
\end{cases}$$
Elementary Row Operations
$$\begin{cases}
1 & 2 & 1 & | 4 \\
0 & -1 & -5 & | 1 \\
0 & 0 & -4 & | 8
\end{cases}$$

**Example 1**. Solve the system

$$x_1 + 2x_2 + x_3 = 3,$$
  
 $3x_1 - x_2 - 3x_3 = -1,$   
 $2x_1 + 3x_2 + x_3 = 4.$ 

**Solution**. The augmented matrix of this system is

$$\begin{pmatrix} 1 & 2 & 1 & 3 \\ 3 & -1 & -3 & -1 \\ 2 & 3 & 1 & 4 \end{pmatrix}.$$

We can use the elementary row operations to solve this system. We refer to the first line as the **pivotal row** [主行]. The first nonzero entry of the pivotal row is called the **pivot** [主元].

### **Example 1**. Solve the system

$$x_1 + 2x_2 + x_3 = 3,$$
  
 $3x_1 - x_2 - 3x_3 = -1,$   
 $2x_1 + 3x_2 + x_3 = 4.$ 

**Solution**. (continue)

By using row operation III, 3 times the first row is subtracted from the second row and two times the first row is subtracted from the third row. Then we have

### **Example 1**. Solve the system

$$x_1 + 2x_2 + x_3 = 3,$$
  
 $3x_1 - x_2 - 3x_3 = -1,$   
 $2x_1 + 3x_2 + x_3 = 4.$ 

**Solution**. (continue)

$$\begin{pmatrix} 1 & 2 & 1 & 3 \\ 0 & -7 & -6 & -10 \\ 0 & -1 & -1 & -2 \end{pmatrix} \leftarrow \text{pivotal row}$$

Again, by row operation III,  $\frac{1}{7}$  times the second row is subtracted from the third row, Then we have

### **Example 1**. Solve the system

$$x_1 + 2x_2 + x_3 = 3,$$
  
 $3x_1 - x_2 - 3x_3 = -1,$   
 $2x_1 + 3x_2 + x_3 = 4.$ 

**Solution**. (continue)

$$\begin{pmatrix}
1 & 2 & 1 & 3 \\
0 & -7 & -6 & -10 \\
0 & 0 & -\frac{1}{7} & -\frac{4}{7}
\end{pmatrix}$$

It is clear that the solution is  $x_3 = 4$ ,  $x_2 = -2$  and  $x_1 = 3$ . This is the end.

**Example 1.** The above process of elimination can be written in terms of augmented matrix

$$\begin{pmatrix} 1 & 2 & 1 & 3 \\ 3 & -1 & -3 & -1 \\ 2 & 3 & 1 & 4 \end{pmatrix} \xrightarrow{r_2 + (-3)r_1} \begin{pmatrix} 1 & 2 & 1 & 3 \\ 0 & -7 & -6 & -10 \\ 0 & -1 & -1 & -2 \end{pmatrix}$$

$$\xrightarrow{r_3 + (-\frac{1}{7})r_2} \begin{pmatrix} 1 & 2 & 1 & 3 \\ 0 & -7 & -6 & 10 \\ 0 & 0 & -\frac{1}{7} & -\frac{4}{7} \end{pmatrix}.$$

**Strict Triangular Form** 

### **Example 2.** Solve the system

$$- x_2 - x_3 + x_4 = 0,$$

$$x_1 + x_2 + x_3 + x_4 = 6,$$

$$2x_1 + 4x_2 + x_3 - 2x_4 = -1,$$

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

**Solution.** The augmented matrix for this system is

interchange the first two rows and the pivot element will be 1

O can not eliminate any entry.

$$\begin{vmatrix}
0 & -1 & -1 & 1 & 0 \\
1 & 1 & 1 & 1 & 6 \\
2 & 4 & 1 & -2 & -1 \\
3 & 1 & -2 & 2 & 3
\end{vmatrix}$$
So we will use operation I to interchange the first two rows

### **Example 2.** Solve the system

$$- x_2 - x_3 + x_4 = 0,$$

$$x_1 + x_2 + x_3 + x_4 = 6,$$

$$2x_1 + 4x_2 + x_3 - 2x_4 = -1,$$

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

**Solution.** (continue) Then the new augmented matrix for this system is

(pivot 
$$a_{11} = 1$$
)
$$\begin{vmatrix}
1 & 1 & 1 & 6 \\
0 & -1 & -1 & 1 & 0 \\
2 & 4 & 1 & -2 & -1 & 3
\end{vmatrix}$$
(pivot  $a_{11} = 1$ )
$$\begin{vmatrix}
1 & 1 & 1 & 6 \\
0 & -1 & -1 & 1 & 0 \\
3 & 1 & -2 & 2 & 3
\end{vmatrix}$$
(pivot row

By elementary row operations III three times, we have

### **Example 2.** Solve the system

$$- x_2 - x_3 + x_4 = 0,$$

$$x_1 + x_2 + x_3 + x_4 = 6,$$

$$2x_1 + 4x_2 + x_3 - 2x_4 = -1,$$

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

**Solution.** (continue)

$$\begin{pmatrix}
1 & 1 & 1 & 1 & 6 \\
0 & -1 & -1 & 1 & 0 \\
0 & 0 & -3 & -2 & -13 \\
0 & 0 & 0 & -1 & -2
\end{pmatrix}.$$

Then by back substitution, the solution is (2, -1, 3, 2).

**Remarks.** In general, if an  $n \times n$  linear system can be reduced to triangular form, then it will have a unique solution that can be obtained by performing back substitution on the triangular system. The reduction process can be thought as an algorithm with n-1 steps.

**Remarks.** However, this procedure will break down if, at any step, all possible choices for a pivot element are equal to 0. When this happens, we can reduce the system to certain special echelon or staircase-shaped forms.

This form will also be used for  $m \times n$  systems, where  $m \neq n$ .

## Matrix

**Definition 2.** (Row and Column Vector) An  $m \times n$  matrix is a rectangular arrangement of numbers with m rows [行] and n columns [列] and is denoted by

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

where m and n are positive integers,  $a_{ij}$  (i=1,2,...,m, j=1,2,...,n) is called the ith row and jth column entry. A matrix with one row (a  $1 \times n$  matrix) is called a **row vector** [行向量], and a matrix with one column (an  $m \times 1$  matrix) is called a **column vector** [列向量]. An  $n \times n$  matrix is called a **square matrix** [方阵].

## Matrix

**Example.** 
$$\begin{pmatrix} 1 & 2 & 1 \\ 2 & 3 & 4 \end{pmatrix}$$
 is a 2 × 3 matrix,  $\begin{pmatrix} 1 & -1 \\ 3 & 2 \\ 2 & 4 \end{pmatrix}$  is a 3 × 2 matrix,

- (1 2) is a  $1 \times 2$  matrix or a row vector,
- $\binom{2}{3}$  is a 2 × 1 matrix or a column vector,

and (-1) is a  $1 \times 1$  square matrix.

### Elimination Process

The elimination process can be illustrated as follows

where "\*" represents any possible entries.

- Elementary row operations
- Back substitution

### Review

- **Definitions:** Linear systems, Solution, Equivalent system, Triangular form
- Terms: elementary row operations, back substitution, coefficient matrix, augmented matrix, consistent, inconsistent

### Preview

- Reduced Row Echelon Form
- Consistency of Linear Systems

### Exercises

P9: 2(e), 4, 6;

P14: 3(e)(f), 4(a)(c), 5.