# Advanced Mathematics - Linear Algebra

Chapter 1: Systems of linear equations

Department of Mathematics The FPT university

Course name: MAE101-Advanced Mathematics: Linear Algebra

Course name: MAE101-Advanced Mathematics: Linear Algebra

Textbook: Linear Algebra with applications, K. Nicholson

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• Chapter 2: Matrix algebra

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- Chapter 3: Determinants and Diagonalization

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- Chapter 1: System of linear equations
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- Chapter 5: The vector space  $R^n$

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**Topics:** 

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- 1.4 Applications

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- In this example, a solution is (1, 2, 3), or we can write x = 1, y = 2, z = 3.
- If a system has no solution we say it is inconsistent. If a system has at least a solution we say it is consistent.

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$$-7y = 14$$

which implies that y = -2.

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- Interchange two equations
- Multiply one equation by a nonzero number
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$$\begin{cases} x + 2y - 3z = -1 \\ y - z = -1 \\ z = 3/5 \end{cases}$$

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In general, a system of linear system of equations has the form

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$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2 \\ & \cdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n = b_m \end{cases}$$

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where the  $a_{ij}$  and the  $b_k$  are numbers, and the  $x_i$  are variables.

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#### Consider the system

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

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#### Its augmented matrix is

$$\left[\begin{array}{ccc|c} 1 & 2 & -3 & -1 \\ 0 & 1 & -1 & -1 \\ 0 & 0 & 1 & 3/5 \end{array}\right]$$

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**Example.** Find a row-echelon form of the matrix  $\begin{vmatrix} 1 & -1 & 3 \\ 2 & 1 & 1 \\ 3 & 2 & 4 \end{vmatrix}$ 

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Note.

**Note.** There are possibly more than one echelon form for a given matrix.

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

$$\begin{cases} x_1 - 2x_2 - x_3 + 3x_4 = 1 \\ 2x_1 - 4x_2 + x_3 = 5 \\ x_1 - 2x_2 + 2x_3 - 3x_4 = 4 \end{cases}$$

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Solution. Bring the augmented matrix to row-echelon form:

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Solution. Bring the augmented matrix to row-echelon form:

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Solution. Bring the augmented matrix to row-echelon form:

$$\begin{bmatrix} 1 & -2 & -1 & 3 & | & 1 \\ 2 & -4 & 1 & 0 & | & 5 \\ 1 & -2 & 2 & -3 & | & 4 \end{bmatrix} \stackrel{Echelon}{\Longrightarrow} \begin{bmatrix} 1 & -2 & -1 & 3 & | & 1 \\ 0 & 0 & 1 & -2 & | & 1 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}$$

$$\begin{cases} x_1 - 2x_2 - x_3 + 3x_4 = 1 \\ 2x_1 - 4x_2 + x_3 = 5 \\ x_1 - 2x_2 + 2x_3 - 3x_4 = 4 \end{cases}$$

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Notes

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#### **Notes**

• Variables corresponding to the leading 1 are leading variables

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#### **Notes**

- Variables corresponding to the leading 1 are leading variables
- Non-leading variables are free parameters

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# Example 2.

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$$\begin{cases} x_1 + 3x_2 + x_3 = a \\ -x_1 - 2x_2 + x_3 = b \\ 3x_1 + 7x_2 - x_3 = c \end{cases}$$

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$$\begin{cases} x_1 + 3x_2 + x_3 = a \\ -x_1 - 2x_2 + x_3 = b \\ 3x_1 + 7x_2 - x_3 = c \end{cases}$$

has no solution

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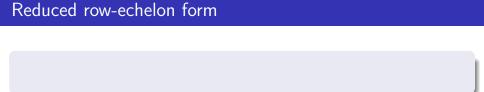
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$$\begin{cases} x_1 + 3x_2 + x_3 = a \\ -x_1 - 2x_2 + x_3 = b \\ 3x_1 + 7x_2 - x_3 = c \end{cases}$$

- has no solution
- has a unique solution
- has infinitely many solutions.

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Example 1. The matrix 
$$\begin{pmatrix} 1 & 0 & * & 0 & * \\ 0 & 1 & * & 0 & * \\ 0 & 0 & 0 & 1 & * \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$
 is reduced.

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A row-echelon matrix is reduced if whenever there is a leading 1, all the other entries of the column containing that leading 1 are 0.

Example 1. The matrix 
$$\begin{pmatrix} 1 & 0 & * & 0 & * \\ 0 & 1 & * & 0 & * \\ 0 & 0 & 0 & 1 & * \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$
 is reduced.

**Example 2.** Find the reduced row-echelon form of the matrix

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

$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$
 echelon

$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$
 echelon (F)

```
\begin{bmatrix} 1 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}  echelon (F) reduced row-echelon
```

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$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$
 echelon (F) reduced row-echelon (F)

$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$

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 echelon (F) reduced row-echelon (F)

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 echelon **(T)**

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

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$$\begin{bmatrix} 0 & 1 & 2 & 3 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$
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Theorem

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Consider a system of m linear equations in n variables. Suppose the rank of the augmented matrix is r. If the system has a solution then the number of free parameters in the solution is n-r.

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$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = 0 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = 0 \\ & \cdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n = 0 \end{cases}$$

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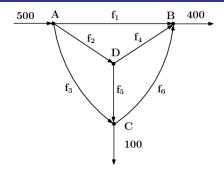
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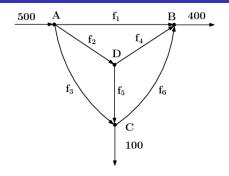
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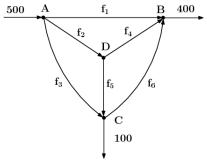
#### Theorem

For a homogeneous linear system, if the number of variables is bigger than the number of equations, then the system has infinitely many solutions, or equivalently, it has a non-trivial solution.



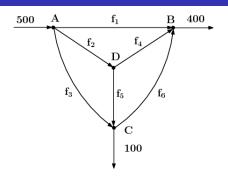


A network of one-way street is shown the diagram. The rate of flow of cars into intersection *A* is 500 cars per hour, and 400 and 100 cars per hour emerge from *B* and *C*. Find the possible flows along each street.



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$$\begin{cases}
f_1 + f_2 + f_3 & = 500 \\
f_1 + f_2 + f_3 + f_4 + f_6 = 400 \\
f_3 + f_5 - f_6 = 100 \\
f_2 - f_4 - f_5 = 0
\end{cases}$$