Chapter 1

Linear Equations

Section 1.1

Systems of Linear Equations

One Linear Equation

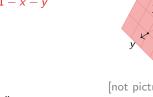
What does the solution set of a linear equation look like?

►
$$x + y = 1$$

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

$$x + y + z = 1$$

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



$$x + y + z + w = 1$$

 $x + y + z + w = 1$
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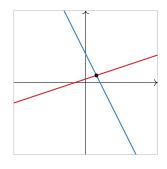
[not pictured here]

Systems of Linear Equations

What does the solution set of a *system* of more than one linear equation look like?

$$x - 3y = -3$$
$$2x + y = 8$$

... is the *intersection* of two lines, which is a *point* in this case.



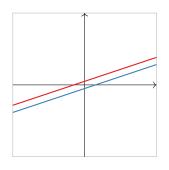
In general it's an intersection of lines, planes, etc.

Kinds of Solution Sets

In what other ways can two lines intersect?

$$x - 3y = -3$$
$$x - 3y = 3$$

has no solution: the lines are parallel.



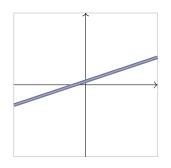
A system of equations with no solutions is called inconsistent.

Kinds of Solution Sets

In what other ways can two lines intersect?

$$x - 3y = -3$$
$$2x - 6y = -6$$

has infinitely many solutions: they are the *same line*.



Note that multiplying an equation by a nonzero number gives the *same* solution set. In other words, they are equivalent (systems of) equations.

What about in three variables?

Poll

In how many different ways can three planes intersect in space?

- A. One
- B. Two
- C. Three
- D. Four
- E. Five
- F. Six
- G. Seven

Example

Solve the system of equations

$$x + 2y + 3z = 6$$

 $2x - 3y + 2z = 14$
 $3x + y - z = -2$

This is the kind of problem we'll talk about for the first half of the course.

- A **solution** is a list of numbers x, y, z, ... that make *all* of the equations true.
- The solution set is the collection of all solutions.
- Solving the system means finding the solution set.

What is a systematic way to solve a system of equations?

Example

Solve the system of equations

$$x + 2y + 3z = 6$$

 $2x - 3y + 2z = 14$
 $3x + y - z = -2$

What strategies do you know?

- Substitution
- ► Elimination

Both are perfectly valid, but only elimination scales well to large numbers of equations.

Example

Solve the system of equations

$$x + 2y + 3z = 6$$

 $2x - 3y + 2z = 14$
 $3x + y - z = -2$

Elimination method: in what ways can you manipulate the equations?

- Multiply an equation by a nonzero number.
- Add a multiple of one equation to another.
- ► Swap two equations. (swap)

(scale)

(replacement)

Example

Solve the system of equations

Now I've eliminated x from the last equation!

... but there's a long way to go still. Can we make our lives easier?

Solving Systems of Equations Better notation

It sure is a pain to have to write x, y, z, and = over and over again.

Matrix notation: write just the numbers, in a box, instead!

$$x + 2y + 3z = 6$$
 becomes $\begin{cases} 1 & 2 & 3 & 6 \\ 2x - 3y + 2z = 14 & & 2 & 2 & 14 \\ 3x + y - z = -2 & & 3 & 1 & -1 & -2 \end{cases}$

This is called an (augmented) matrix. Our equation manipulations become elementary row operations:

- Multiply all entries in a row by a nonzero number.
- (scale)
- Add a multiple of each entry of one row to the corresponding entry in another. (row replacement)
- ► Swap two rows. (swap)

Row Operations

Example

Solve the system of equations

$$x + 2y + 3z = 6$$

 $2x - 3y + 2z = 14$
 $3x + y - z = -2$

Start:

$$\begin{pmatrix} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{pmatrix}$$

Goal: we want our elimination method to eventually produce a system of equations like

So we need to do row operations that make the start matrix look like the end one.

Strategy: fiddle with it so we only have ones and zeros.

Row Operations

Continued

$$\begin{pmatrix} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{pmatrix}$$

$$R_2 = R_2 - 2R_1$$

$$R_3 = R_3 - 3R_1$$

We want these to be zero. So we subract multiples of the first row.

$$\begin{pmatrix}
1 & 2 & 3 & 6 \\
0 & -7 & -4 & 2 \\
0 & -5 & -10 & -20
\end{pmatrix}$$

$$R_2 \longleftrightarrow R_3$$

$$R_2 = R_2 \div -5$$

We want these to be zero.

It would be nice if this were a 1. We could divide by -7, but that would produce ugly fractions.

$$R_1 = R_1 - 2R_2$$

Let's swap the last two rows first.

$$R_3 = R_3 + 7R_2$$

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

$$\begin{pmatrix}
1 & 2 & 3 & 6 \\
0 & -7 & -4 & 2 \\
0 & -5 & -10 & -20
\end{pmatrix}$$

$$\begin{pmatrix}
1 & 2 & 3 & 6 \\
0 & -5 & -10 & -20 \\
0 & -7 & -4 & 2
\end{pmatrix}$$

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

$$\begin{pmatrix}
1 & 0 & -1 & -2 \\
0 & 1 & 2 & 4 \\
0 & -7 & -4 & 2
\end{pmatrix}$$

$$\begin{pmatrix}
1 & 0 & -1 & -2 \\
0 & 1 & 2 & 4 \\
0 & 0 & 10 & 30
\end{pmatrix}$$

Row Operations

Continued

$$\begin{pmatrix}
1 & 0 & -1 & -2 \\
0 & 1 & 2 & 4 \\
0 & 0 & 10 & 30
\end{pmatrix}$$
We want these to be zero.

Let's make this a 1 first.

$$\begin{array}{rcl}
x & = & 1 \\
y & = & -2 \\
z & = & 3
\end{array}$$

Successi

Check:

$$x + 2y + 3z = 6$$

 $2x - 3y + 2z = 14$
 $3x + y - z = -2$

$$1 + 2 \cdot (-2) + 3 \cdot 3 = 6$$

$$2 \cdot 1 - 3 \cdot (-2) + 2 \cdot 3 = 14$$

$$3 \cdot 1 + (-2) - 3 = -2$$



Row Equivalence

Important

The process of doing row operations to a matrix does not change the solution set of the corresponding linear equations!

Definition

Two matrices are called **row equivalent** if one can be obtained from the other by doing some number of elementary row operations.

So the linear equations of row-equivalent matrices have the same solution set.

A Bad Example

Example

Solve the system of equations

$$x + y = 2$$
$$3x + 4y = 5$$
$$4x + 5y = 9$$

Let's try doing row operations:

the second row

First clear these by subtracting multiples of the first row.

$$\begin{pmatrix}
1 & 1 & 2 \\
3 & 4 & 5 \\
4 & 5 & 9
\end{pmatrix}$$

$$R_2 = R_2 - 3R_1$$

$$R_3 = R_3 - 4R_1$$

$$R_3 = R_3 - 4R_1$$

$$\begin{pmatrix}
1 & 1 & 2 \\
0 & 1 & -1 \\
0 & 1 & 1
\end{pmatrix}$$
Now clear this by subtracting
$$\begin{pmatrix}
1 & 1 & 2 \\
0 & 1 & -1 \\
0 & 1 & 1
\end{pmatrix}$$

$$R_3 = R_3 - R_2$$

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

A Bad Example

Continued

$$\begin{pmatrix} 1 & 1 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 2 \end{pmatrix} \xrightarrow{\text{translates into}} \begin{array}{c} x+y=2 \\ y=-1 \\ 0=2 \end{array}$$

In other words, the original equations

$$x + y = 2$$
 $x + y = 2$ $x + y = 2$ $3x + 4y = 5$ have the same solutions as $y = -1$ $4x + 5y = 9$ $0 = 2$

But the latter system obviously has no solutions (there is no way to make them all true), so our original system has no solutions either.

Definition

A system of equations is called **inconsistent** if it has no solution. It is **consistent** otherwise.