

Visualizing the Solution of a System with Three Equations in Three Unknowns

©2014 R. van de Geijn and M. Myers

From the opener for Week 9:

$$\begin{array}{rclclcl} \chi_0 & - & 2\chi_1 & + & 4\chi_2 & = & -1 \\ \chi_0 & & & & & = & 2 \\ \chi_0 & + & 2\chi_1 & + & 4\chi_2 & = & 3 \end{array}$$

From the opener for Week 9:

$$\begin{array}{rclclcl} \chi_0 & - & 2\chi_1 & + & 4\chi_2 & = & -1 \\ \chi_0 & & & & & = & 2 \\ \chi_0 & + & 2\chi_1 & + & 4\chi_2 & = & 3 \end{array}$$

Solution:

$$\begin{pmatrix} \chi_0 \\ \chi_1 \\ \chi_2 \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \\ -0.25 \end{pmatrix}$$

From the opener for Week 9:

$$\begin{array}{rclclcl} \chi_0 & - & 2\chi_1 & + & 4\chi_2 & = & -1 \\ \chi_0 & & & & & = & 2 \\ \chi_0 & + & 2\chi_1 & + & 4\chi_2 & = & 3 \end{array}$$

Solution:

$$\begin{pmatrix} \chi_0 \\ \chi_1 \\ \chi_2 \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \\ -0.25 \end{pmatrix}$$

Important:

$$\begin{pmatrix} \chi_0 \\ \chi_1 \\ \chi_2 \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \\ -0.25 \end{pmatrix}$$

solves each of the individual equations.

Visualize a plane of solutions corresponding to a single linear equation

$$\chi_0 - 2\chi_1 + 4\chi_2 = -1$$

As an appended system:

$$\left(\begin{array}{ccc|c} \boxed{1} & -2 & 4 & -1 \end{array} \right).$$

\uparrow \uparrow \uparrow

dependent free variable free variable

variable

Identify a specific solution

$$\chi_0 - 2\chi_1 + 4\chi_2 = -1$$

Identify a specific solution

$$\chi_0 - 2\chi_1 + 4\chi_2 = -1$$

$$x_s = \begin{pmatrix} \chi_0 \\ 0 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify a specific solution

$$\chi_0 - 2\chi_1 + 4\chi_2 = -1$$

$$\mathbf{x}_s = \begin{pmatrix} \chi_0 \\ 0 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = \chi_2 = 0$ into the equation gives us

$$\chi_0 - 2(0) + 4(0) = -1.$$

Identify a specific solution

$$\chi_0 - 2\chi_1 + 4\chi_2 = -1$$

$$\mathbf{x}_s = \begin{pmatrix} \chi_0 \\ 0 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = \chi_2 = 0$ into the equation gives us

$$\chi_0 - 2(0) + 4(0) = -1.$$

or $\chi_0 = -1$ so that

$$\mathbf{x}_s = \begin{pmatrix} -1 \\ 0 \\ 0 \end{pmatrix}.$$

Visualizing the specific solution

Identifying a basis in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

Identifying a basis in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

If we write this as an appended system, we get

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & 0 \end{array} \right)$$

$\uparrow \qquad \qquad \uparrow \qquad \qquad \uparrow$

dependent variable free variable free variable

Identify linearly independent vectors in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

We look for solutions in the form

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

and

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = 1$ and $\chi_2 = 0$ into the equation gives us

$$\chi_0 - 2(1) + 4(0) = 0.$$

or $\chi_0 = 2$.

Identify linearly independent vectors in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 - 2\chi_1 + 4\chi_2 = 0.$$

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \longleftarrow \text{Dependent variable to be computed} \\ \longleftarrow \text{Free variable} \\ \longleftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = 0$ and $\chi_2 = 1$ into the equation gives us

$$\chi_0 - 2(0) + 4(1) = 0.$$

or $\chi_0 = -4$.

Identify linearly independent vectors in the null space

Thus two (nonunique) linearly independent vectors in the null space are given by

$$x_{n_0} = \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} \quad \text{and} \quad x_{n_1} = \begin{pmatrix} -4 \\ 0 \\ 1 \end{pmatrix}.$$

Identify linearly independent vectors in the null space

Thus two (nonunique) linearly independent vectors in the null space are given by

$$x_{n_0} = \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} \quad \text{and} \quad x_{n_1} = \begin{pmatrix} -4 \\ 0 \\ 1 \end{pmatrix}.$$

They are linearly independent:

$$\text{If } \begin{pmatrix} 2 & -4 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \chi_0 \\ \chi_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Identify linearly independent vectors in the null space

Thus two (nonunique) linearly independent vectors in the null space are given by

$$x_{n_0} = \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} \quad \text{and} \quad x_{n_1} = \begin{pmatrix} -4 \\ 0 \\ 1 \end{pmatrix}.$$

They are linearly independent:

$$\text{If } \begin{pmatrix} 2 & -4 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \chi_0 \\ \chi_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

then

$$\text{If } \begin{pmatrix} 2 & -4 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \chi_0 \\ \chi_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 2 & -4 \end{pmatrix} \begin{pmatrix} \chi_0 \\ \chi_1 \end{pmatrix} = \begin{pmatrix} 0 \end{pmatrix}$$
$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \chi_0 \\ \chi_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\text{Thus, } \begin{pmatrix} \chi_0 \\ \chi_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

Visualizing the vectors in the null space

Towards visualizing the plane of solutions

$$x_{\text{general}} = x_s + \alpha x_{n_0} + \beta x_{n_1}$$

Visualizing the plane of solutions

Towards visualizing the plane of solutions

$$x_{\text{general}} = x_s + \alpha x_{n_0} + \beta x_{n_1}$$

Visualizing the plane of solutions

Visualizing the vectors in the null space

Creating orthogonal vectors (later this week)

Orthogonal (perpendicular) is better!

$$q_0 = x_{n_0} / \|x_{n_0}\|_2 \quad \text{and} \quad q_1 = x_{n_1}^\perp / \|x_{n_1}^\perp\|_2,$$

where $x_{n_1}^\perp$ equals the component of x_{n_1} orthogonal to q_0 . We compute this using the Gram-Schmidt algorithm:

- ▶ $\rho_{0,0} := \|x_{n_0}\|_2.$
- ▶ $q_0 := x_{n_0} / \rho_{0,0}.$
- ▶ $\rho_{0,1} := q_0^T x_{n_1}. \quad x_{n_1}^\perp := x_{n_1} - \rho_{0,1} q_0.$
- ▶ $\rho_{1,1} := \|x_{n_1}^\perp\|_2.$
- ▶ $q_1 := x_{n_1}^\perp / \rho_{1,1}.$

Visualizing the vectors in the null space

Visualize a plane of solutions corresponding to a single linear equation

New equation:

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 2$$

As an appended system:

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & 2 \end{array} \right)$$

↑
dependent variable

↑
free variable

↑
free variable

Identify a specific solution

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 2$$

Identify a specific solution

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 2$$

$$x_s = \begin{pmatrix} \chi_0 \\ 0 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify a specific solution

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 2$$

$$\mathbf{x}_s = \begin{pmatrix} \chi_0 \\ 0 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = \chi_2 = 0$ into the equation gives us

$$\chi_0 + (0)(0) + (0)(0) = 2.$$

Identify a specific solution

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 2$$

$$x_s = \begin{pmatrix} \chi_0 \\ 0 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = \chi_2 = 0$ into the equation gives us

$$\chi_0 + (0)(0) + (0)(0) = 2.$$

or $\chi_0 = 2$ so that

$$x_s = \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix}.$$

Drawing the specific solution

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

If we write this as an appended system, we get

$$\begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ \uparrow & \uparrow & \uparrow & \\ \text{dependent variable} & \text{free variable} & \text{free variable} & \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

We look for solutions in the form

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

and

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \longleftarrow \text{Dependent variable to be computed} \\ \longleftarrow \text{Free variable} \\ \longleftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = 1$ and $\chi_2 = 0$ into the equation gives us

$$\chi_0 + (0)(0)(1) + (0)(0) = 0.$$

or $\chi_0 = 0$.

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + (0)\chi_1 + (0)\chi_2 = 0.$$

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \longleftarrow \text{Dependent variable to be computed} \\ \longleftarrow \text{Free variable} \\ \longleftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = 0$ and $\chi_2 = 1$ into the equation gives us

$$\chi_0 + (0)(0) + (0)(1) = 0.$$

or $\chi_0 = 0$.

Identify linearly independent vectors in the null space

Thus two (nonunique) linearly independent vectors in the null space are given by

$$x_{n_0} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \quad \text{and} \quad x_{n_1} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}.$$

Visualizing the vectors in the null space

Towards visualizing the plane of solutions

$$x_{\text{general}} = x_s + \alpha x_{n_0} + \beta x_{n_1}$$

Visualizing the plane of solutions

Visualizing the vectors in the null space

Creating orthogonal vectors (later this week)

Orthogonal (perpendicular) is better!

$$q_0 = x_{n_0} / \|x_{n_0}\|_2 \quad \text{and} \quad q_1 = x_{n_1}^\perp / \|x_{n_1}^\perp\|_2,$$

where $x_{n_1}^\perp$ equals the component of x_{n_1} orthogonal to q_0 . We compute this using the Gram-Schmidt algorithm:

- ▶ $\rho_{0,0} := \|x_{n_0}\|_2.$
- ▶ $q_0 := x_{n_0} / \rho_{0,0}.$
- ▶ $\rho_{0,1} := q_0^T x_{n_1}. \quad x_{n_1}^\perp := x_{n_1} - \rho_{0,1} q_0.$
- ▶ $\rho_{1,1} := \|x_{n_1}^\perp\|_2.$
- ▶ $q_1 := x_{n_1}^\perp / \rho_{1,1}.$

Visualize a plane of solutions corresponding to a single linear equation

$$x_0 + 2x_1 + 4x_2 = 3$$

As an appended system:

$$\left(\begin{array}{ccc|c} 1 & 2 & 4 & 3 \end{array} \right)$$

dependent variable ↑

free variable ↑

free variable ↑

Identify a specific solution

$$\chi_0 + 2\chi_1 + 4\chi_2 = 3$$

Identify a specific solution

$$\chi_0 + 2\chi_1 + 4\chi_2 = 3$$

$$\mathbf{x}_s = \begin{pmatrix} \chi_0 \\ 0 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify a specific solution

$$\chi_0 + 2\chi_1 + 4\chi_2 = 3$$

$$\mathbf{x}_s = \begin{pmatrix} \chi_0 \\ 0 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = \chi_2 = 0$ into the equation gives us

$$\chi_0 + 2(0) + 4(0) = 3.$$

Identify a specific solution

$$\chi_0 + 2\chi_1 + 4\chi_2 = 3$$

$$x_s = \begin{pmatrix} \chi_0 \\ 0 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = \chi_2 = 0$ into the equation gives us

$$\chi_0 + 2(0) + 4(0) = 3.$$

or $\chi_0 = 3$ so that

$$x_s = \begin{pmatrix} 3 \\ 0 \\ 0 \end{pmatrix}.$$

Drawing a plane

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

If we write this as an appended system, we get

$$\left(\begin{array}{ccc|c} 1 & 2 & 4 & 0 \end{array} \right)$$

$\uparrow \qquad \qquad \uparrow \qquad \qquad \uparrow$

dependent variable free variable free variable

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

We look for solutions in the form

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

and

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = 1$ and $\chi_2 = 0$ into the equation gives us

$$\chi_0 + 2(1) + 4(0) = 0$$

or $\chi_0 = -2$.

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + 2\chi_1 + 4\chi_2 = 0$$

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \longleftarrow \text{Dependent variable to be computed} \\ \longleftarrow \text{Free variable} \\ \longleftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = 0$ and $\chi_2 = 1$ into the equation gives us

$$\chi_0 + 2(0) + 4(1) = 0$$

or $\chi_0 = -4$.

Identify linearly independent vectors in the null space

Thus two (nonunique) linearly independent vectors in the null space are given by

$$x_{n_0} = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \quad \text{and} \quad x_{n_1} = \begin{pmatrix} -4 \\ 0 \\ 1 \end{pmatrix}.$$

Visualizing the vectors in the null space

Towards visualizing the plane of solutions

$$x_{\text{general}} = x_s + \alpha x_{n_0} + \beta x_{n_1}$$

Visualizing the plane of solutions

Visualizing the vectors in the null space

Creating orthogonal vectors (later this week)

Orthogonal (perpendicular) is better!

$$q_0 = x_{n_0} / \|x_{n_0}\| \quad \text{and} \quad q_1 = x_{n_1}^\perp / \|x_{n_1}^\perp\|_2,$$

where $x_{n_1}^\perp$ equals the component of x_{n_1} orthogonal to q_0 . We compute this using the Gram-Schmidt algorithm:

- ▶ $\rho_{0,0} := \|x_{n_0}\|_2$.
- ▶ $q_0 := x_{n_0} / \rho_{0,0}$.
- ▶ $\rho_{0,1} := q_0^T x_{n_1}$. $x_{n_1}^\perp := x_{n_1} - \rho_{0,1} q_0$.
- ▶ $\rho_{1,1} := \|x_{n_1}^\perp\|_2$.
- ▶ $q_1 := x_{n_1}^\perp / \rho_{1,1}$.

Visualizing the solution as the intersection of the planes

Adding lines where the planes meet

$$\begin{array}{rcccccccl} \chi_0 & - & 2\chi_1 & + & 4\chi_2 & = & -1 \\ \chi_0 & + & (0)\chi_1 & + & (0)\chi_2 & = & 2 \end{array}$$

Adding lines where the planes meet

$$\begin{array}{rclclcl} \chi_0 & - & 2\chi_1 & + & 4\chi_2 & = & -1 \\ \chi_0 & + & (0)\chi_1 & + & (0)\chi_2 & = & 2 \end{array}$$

Appended system:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & -1 \\ 1 & 0 & 0 & 2 \end{array} \right)$$

Adding lines where the planes meet

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & -1 \\ 1 & 0 & 0 & 2 \end{array} \right)$$

↓

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & -1 \\ & 2 & -4 & 3 \end{array} \right)$$

dependent variable ↑

dependent variable ↑

↑
free variable

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & 0 \\ & 2 & -4 & 0 \end{array} \right)$$

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & 0 \\ & 2 & -4 & 0 \end{array} \right)$$

$$x_n = \begin{pmatrix} \chi_0 \\ \chi_1 \\ 1 \end{pmatrix}$$

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & 0 \\ & 2 & -4 & 0 \end{array} \right)$$

$$x_n = \begin{pmatrix} \chi_0 \\ \chi_1 \\ 1 \end{pmatrix}$$

$$\begin{array}{rcl} \chi_0 & -2\chi_1 & = -4 \\ & 2\chi_1 & = 4 \end{array}$$

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & 0 \\ & 2 & -4 & 0 \end{array} \right)$$

$$x_n = \begin{pmatrix} \chi_0 \\ \chi_1 \\ 1 \end{pmatrix}$$

$$\begin{array}{rcl} \chi_0 & -2\chi_1 & = -4 \\ & 2\chi_1 & = 4 \end{array}$$

$$x_n = \begin{pmatrix} 0 \\ 2 \\ 1 \end{pmatrix}$$

Visualizing intersecting planes

Adding lines where the planes meet

$$\begin{array}{rccccccc} \chi_0 & + & (0)\chi_1 & + & (0)\chi_2 & = & 2 \\ \chi_0 & + & 2\chi_1 & + & 4\chi_2 & = & 3 \end{array}$$

Adding lines where the planes meet

$$\begin{array}{rccccccc} \chi_0 & + & (0)\chi_1 & + & (0)\chi_2 & = & 2 \\ \chi_0 & + & 2\chi_1 & + & 4\chi_2 & = & 3 \end{array}$$

Appended system:

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & 2 \\ 1 & 2 & 4 & 3 \end{array} \right)$$

Adding lines where the planes meet

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & 2 \\ 1 & 2 & 4 & 3 \end{array} \right)$$

↓

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & 2 \\ 0 & 2 & 4 & 1 \end{array} \right)$$

↑
dependent variable

↑
dependent variable

↑
free variable

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ 0 & 2 & 4 & 0 \end{array} \right)$$

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ 0 & 2 & 4 & 0 \end{array} \right)$$

$$x_n = \begin{pmatrix} \chi_0 \\ \chi_1 \\ 1 \end{pmatrix}$$

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ 0 & 2 & 4 & 0 \end{array} \right)$$

$$x_n = \begin{pmatrix} \chi_0 \\ \chi_1 \\ 1 \end{pmatrix}$$

$$\begin{array}{rcl} \chi_0 & = & 0 \\ 2\chi_2 & = & -4 \end{array}$$

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ 0 & 2 & 4 & 0 \end{array} \right)$$

$$x_n = \begin{pmatrix} \chi_0 \\ \chi_1 \\ 1 \end{pmatrix}$$

$$\begin{array}{rcl} \chi_0 & = & 0 \\ 2\chi_2 & = & -4 \end{array}$$

$$x_n = \begin{pmatrix} 0 \\ -2 \\ 1 \end{pmatrix}$$

Visualizing intersecting planes

Adding lines where the planes meet

$$\begin{array}{rcccccccl} \chi_0 & - & 2\chi_1 & + & 4\chi_2 & = & -1 \\ \chi_0 & + & 2\chi_1 & + & 4\chi_2 & = & 3 \end{array}$$

Adding lines where the planes meet

$$\begin{array}{rcccccl} \chi_0 & - & 2\chi_1 & + & 4\chi_2 & = & -1 \\ \chi_0 & + & 2\chi_1 & + & 4\chi_2 & = & 3 \end{array}$$

Appended system:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & -1 \\ 1 & 2 & 4 & 3 \end{array} \right)$$

Adding lines where the planes meet

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & -1 \\ 1 & 2 & 4 & 3 \end{array} \right)$$

↓

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & -1 \\ 0 & 4 & 0 & 4 \end{array} \right)$$

↑
dependent variable

↑
dependent variable

↑
free variable

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & 0 \\ 0 & 4 & 0 & 0 \end{array} \right)$$

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & 0 \\ 0 & 4 & 0 & 0 \end{array} \right)$$

$$x_n = \begin{pmatrix} \chi_0 \\ \chi_1 \\ 1 \end{pmatrix}$$

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & 0 \\ 0 & 4 & 0 & 0 \end{array} \right)$$

$$x_n = \begin{pmatrix} \chi_0 \\ \chi_1 \\ 1 \end{pmatrix}$$

$$\begin{array}{rcl} \chi_0 & -2\chi_1 & = -4 \\ 0 & 4\chi_1 & = 0 \end{array}$$

Adding lines where the planes meet

We know a specific solution since we know the solution to the three equations in three unknowns.

Find vector in null space:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & 0 \\ 0 & 4 & 0 & 0 \end{array} \right)$$

$$x_n = \begin{pmatrix} \chi_0 \\ \chi_1 \\ 1 \end{pmatrix}$$

$$\begin{array}{ccc} \chi_0 & -2\chi_1 & = -4 \\ 0 & 4\chi_1 & = 0 \end{array}$$

$$x_n = \begin{pmatrix} -4 \\ 0 \\ 1 \end{pmatrix}$$

Visualizing intersecting planes

Adding one more equation

$$\begin{array}{rcccccccl} \chi_0 & - & 2\chi_1 & + & 4\chi_2 & = & -1 \\ \chi_0 & & & & & = & 2 \\ \chi_0 & + & 2\chi_1 & + & 4\chi_2 & = & 3 \\ \chi_0 & + & 4\chi_1 & + & 16\chi_2 & = & 9 \end{array}$$

Adding one more equation

$$\begin{array}{rcccccccl} \chi_0 & - & 2\chi_1 & + & 4\chi_2 & = & -1 \\ \chi_0 & & & & & = & 2 \\ \chi_0 & + & 2\chi_1 & + & 4\chi_2 & = & 3 \\ \chi_0 & + & 4\chi_1 & + & 16\chi_2 & = & 9 \end{array}$$

Appended system:

$$\left(\begin{array}{ccc|c} 1 & -2 & 4 & -1 \\ 1 & & & 2 \\ 1 & 2 & 4 & 3 \\ 1 & 4 & 16 & 9 \end{array} \right)$$

Visualize a plane of solutions corresponding to a single linear equation

$$x_0 + 4x_1 + 16x_2 = 9$$

As an appended system:

$$\left(\begin{array}{ccc|c} 1 & 4 & 16 & 9 \end{array} \right)$$

↑ ↑ ↑

dependent variable free variable free variable

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

If we write this as an appended system, we get

$$\left(\begin{array}{ccc|c} 1 & 4 & 16 & 0 \end{array} \right)$$

↑ ↑ ↑

dependent variable free variable free variable

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

We look for solutions in the form

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

and

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \longleftarrow \text{Dependent variable to be computed} \\ \longleftarrow \text{Free variable} \\ \longleftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

$$x_{n_0} = \begin{pmatrix} \chi_0 \\ 1 \\ 0 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = 1$ and $\chi_2 = 0$ into the equation gives us

$$\chi_0 + 4(1) + 16(0) = 0.$$

or $\chi_0 = -4$.

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \leftarrow \text{Dependent variable to be computed} \\ \leftarrow \text{Free variable} \\ \leftarrow \text{Free variable} \end{array}$$

Identify linearly independent vectors in the null space

$$\chi_0 + 4\chi_1 + 16\chi_2 = 0.$$

$$x_{n_1} = \begin{pmatrix} \chi_0 \\ 0 \\ 1 \end{pmatrix} \begin{array}{l} \longleftarrow \text{Dependent variable to be computed} \\ \longleftarrow \text{Free variable} \\ \longleftarrow \text{Free variable} \end{array}$$

Substituting $\chi_1 = 0$ and $\chi_2 = 1$ into the equation gives us

$$\chi_0 + 4(0) + 16(1) = 0.$$

or $\chi_0 = -16$.

Identify linearly independent vectors in the null space

Thus two (nonunique) linearly independent vectors in the null space are given by

$$x_{n_0} = \begin{pmatrix} -4 \\ 1 \\ 0 \end{pmatrix} \quad \text{and} \quad x_{n_1} = \begin{pmatrix} -16 \\ 0 \\ 1 \end{pmatrix}.$$

Visualizing the vectors in the null space