

MA283: Linear Algebra

70% Exam

30% Continuous Assessment (Homework)

10% Optional Project (Bonus)

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1 Systems of linear equations

1.1 Linear equations and Solution Sets

A linear equation in the variables x and y is an equation of the form

$$2x + y = 3$$

If we replace x and y with some numbers, the statement **becomes true or false**.

Definition 1.1: Solution to a linear equation

A pair, $(x_0, y_0) \in \mathbb{R}$, is a solution to a linear equation if setting $x = x_0$ and $y = y_0$ **makes the equation true**.

Definition 1.2: Solution set

The **solution set** is the set of all solutions to a linear equation.

$$a_1X_1 + a_2X_2 + \dots + a_nX_n = b \quad \text{where } a_i, b \in \mathbb{R}$$

is an **affine hyperplane** in \mathbb{R}^n ; geometrically resembles a copy of \mathbb{R}^{n-1} inside \mathbb{R}^n .

1.2 Elementary Row Operations

To solve a system of linear equations we associate an **augmented matrix** to the system of equations. For example:

$$\begin{array}{rrcr} x & + & 2y & - & z & = & 5 \\ 3x & + & y & - & 2z & = & 9 \\ -x & + & 4y & + & 2z & = & 0 \end{array} \Rightarrow \left[\begin{array}{ccc|c} 1 & 2 & -1 & 5 \\ 3 & 1 & -2 & 9 \\ -1 & 4 & 2 & 0 \end{array} \right]$$

To solve, we can perform the following **Elementary Row Operations (EROs)**:

1. Multiply a row by a non-zero constant.
2. Add a multiple of one row to another row.
3. Swap two rows.

The goal of these operations is to transform the augmented matrix into **row echelon form (REF)** or **reduced row echelon form (RREF)**.

1.2.1 REF and Strategy

We say a matrix is in **row echelon form (REF)** if:

- The first non zero entry in each row is a 1 (called the **leading 1**).
- If a column has a leading 1, then all entries below it are 0.
- The leading 1 in each row is to the right of the leading 1 in the previous row.
- All rows of 0s are at the bottom of the matrix.

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

Example of REF

We have produced a new system of equations. This is easily solved by back substitution.

Concept 1.1: Strategy for Obtaining REF

- Get a 1 as the top left entry
- Use this 1 to clear the entries below it
- Move to the next column and repeat
- Continue until all leading 1s are in place
- Use back substitution to solve the system

1.2.2 Row Reduced Echelon Form

A matrix is in **reduced row echelon form (RREF)** if:

- It is in REF
- The leading 1 in each row is the only non-zero entry in its column.

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

Example of RREF

1.3 Leading variables and free variables

We'll start by an example:

$$\begin{array}{rrrrrrrr} x_1 & - & x_2 & - & x_3 & + & 2x_4 & = & 0 \\ 2x_1 & + & x_2 & - & x_3 & + & 2x_4 & = & 8 \\ x_1 & - & 3x_2 & + & 2x_3 & + & 7x_4 & = & 2 \end{array} \Rightarrow \left[\begin{array}{cccc|c} 1 & -1 & -1 & 2 & 0 \\ 2 & 1 & -1 & 2 & 8 \\ 1 & -3 & 2 & 7 & 2 \end{array} \right]$$

Solving this system of equations, we get:

$$\text{RREF: } \left[\begin{array}{cccc|c} 1 & 0 & 0 & 2 & 4 \\ 0 & 1 & 0 & -1 & 2 \\ 0 & 0 & 0 & 1 & 2 \end{array} \right] \Rightarrow \begin{array}{rcl} x_1 + 2x_4 & = & 4 \\ x_2 - x_4 & = & 2 \\ x_3 + x_4 & = & 2 \end{array} \Rightarrow \begin{array}{rcl} x_1 & = & 4 - 2x_4 \\ x_2 & = & 2 + x_4 \\ x_3 & = & 2 - x_4 \end{array}$$

This RREF tells us how the **leading variables** (x_1, x_2, x_3) depend on the **free variable** (x_4) . The free variable can take any value in \mathbb{R} . We write the solution set as:

$$x_1 = 4 - 2t, \quad x_2 = 2 + t, \quad x_3 = 2 - t, \quad x_4 = t \quad \text{where } t \in \mathbb{R}$$

$$(x_1, x_2, x_3, x_4) = (4 - 2t, 2 + t, 2 - t, t); \quad t \in \mathbb{R}$$

Definition 1.3: Leading and Free Variables

- **Leading variable** : A variable whose columns in the RREF contain a leading 1
- **Free variable** : A variable whose columns in the RREF do not contain a leading 1

1.4 Consistent and Inconsistent Systems

Consider the following system of equations:

$$\begin{array}{rrrrrr} 3x & + & 2y & - & 5z & = & 4 \\ x & + & y & - & 2z & = & 1 \\ 5x & + & 3y & - & 8z & = & 6 \end{array} \Rightarrow \left[\begin{array}{ccc|c} 3 & 2 & -5 & 4 \\ 1 & 1 & -2 & 1 \\ 5 & 3 & -8 & 6 \end{array} \right] \Rightarrow \left[\begin{array}{ccc|c} 1 & 1 & -2 & 1 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 1 \end{array} \right] \quad (\text{REF})$$

We can see the last row of the REF is:

$$0x + 0y + 0z = 1$$

This equation clearly has no solution, and hence the system has no solutions. We say the system is **inconsistent**. Alternatively, we say the system is **consistent** if it has at least one solution.

1.5 Possible Outcomes when solving a system of equations

- The system may be **inconsistent** (no solutions) - i.e:

$$[0 \ 0 \ \dots \ 0 \ | \ a] \quad a \neq 0$$

- The system may be **consistent** which occurs if:

- **Unique Solutions** each column (aside from the rightmost) contains a single leading 1. - i.e:

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & 4 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & -2 \end{array} \right]$$

- **Infinitely many solutions** at least one variable does not appear as a leading 1 in any row, making it a free variable - i.e:

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

1.6 Gaussian Elimination and Matrix Algebra