

Chapter 2

Systems of Linear Equations: Algebra

Section 2.1

Systems of Linear Equations

Line, Plane, Space, ...

Recall that \mathbf{R} denotes the collection of all real numbers, i.e. the number line. It contains numbers like $0, -1, \pi, \frac{3}{2}, \dots$

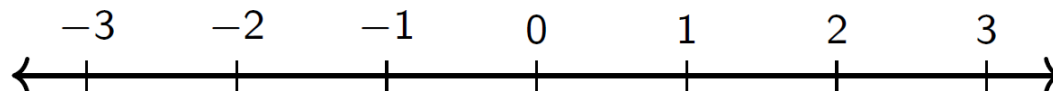
Definition

Let n be a positive whole number. We define

$$\mathbf{R}^n = \text{all ordered } n\text{-tuples of real numbers } (x_1, x_2, x_3, \dots, x_n).$$

Example

When $n = 1$, we just get \mathbf{R} back: $\mathbf{R}^1 = \mathbf{R}$. Geometrically, this is the *number line*.

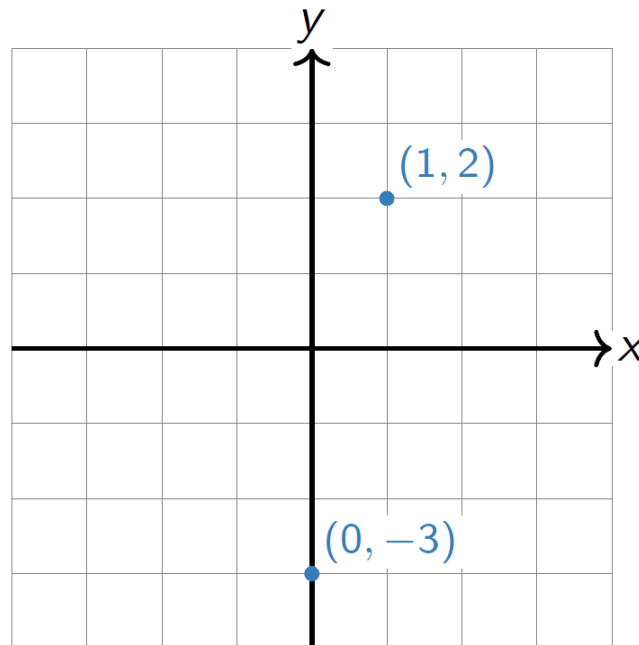


Line, Plane, Space, ...

Continued

Example

When $n = 2$, we can think of \mathbf{R}^2 as the *plane*. This is because every point on the plane can be represented by an ordered pair of real numbers, namely, its x - and y -coordinates.



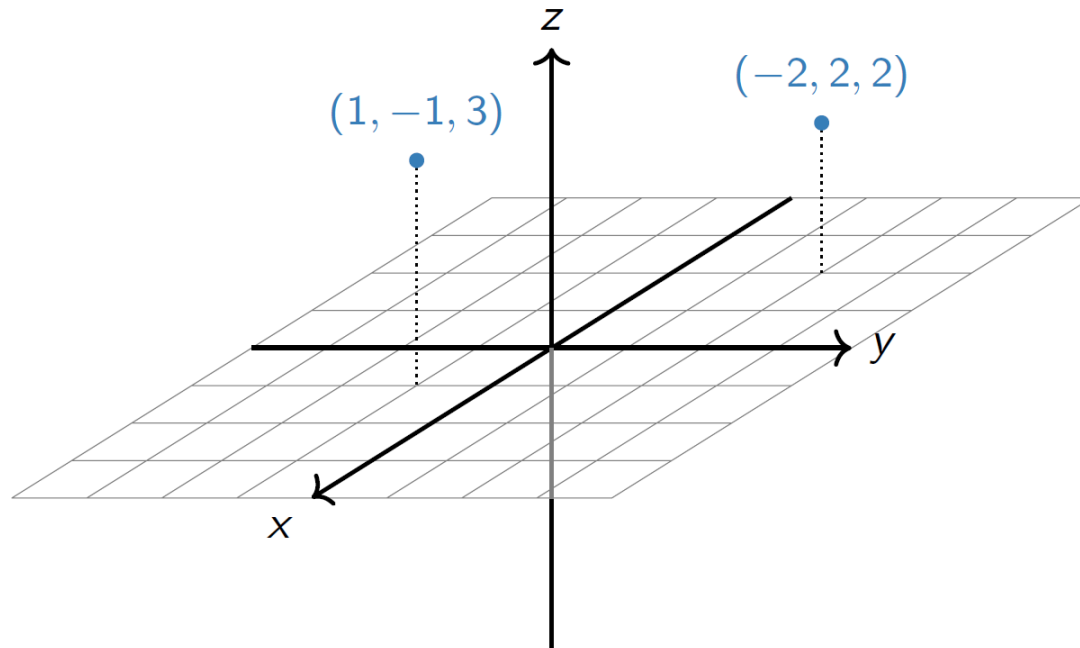
We can use the elements of \mathbf{R}^2 to *label* points on the plane, but \mathbf{R}^2 is not defined to be the plane!

Line, Plane, Space, ...

Continued

Example

When $n = 3$, we can think of \mathbf{R}^3 as the *space* we (appear to) live in. This is because every point in space can be represented by an ordered triple of real numbers, namely, its x -, y -, and z -coordinates.



Again, we can use the elements of \mathbf{R}^3 to *label* points in space, but \mathbf{R}^3 is not defined to be space!

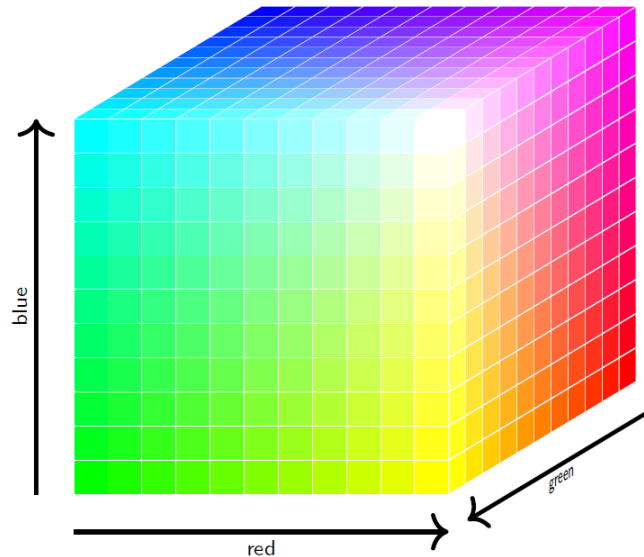
Line, Plane, Space, ...

Continued

Example

All colors you can see can be described by three quantities: the amount of red, green, and blue light in that color. So we could also think of \mathbf{R}^3 as the space of all *colors*:

$$\mathbf{R}^3 = \text{all colors } (r, g, b).$$



Again, we can use the elements of \mathbf{R}^3 to *label* the colors, but \mathbf{R}^3 is not defined to be the space of all colors!

Line, Plane, Space, ...

Continued

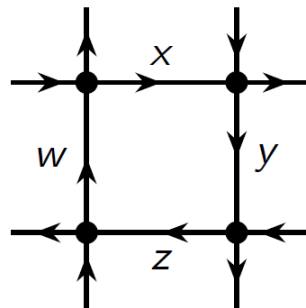
So what is \mathbf{R}^4 ? or \mathbf{R}^5 ? or \mathbf{R}^n ?

...go back to the *definition*: ordered n -tuples of real numbers

$$(x_1, x_2, x_3, \dots, x_n).$$

They're still “geometric” spaces, in the sense that our intuition for \mathbf{R}^2 and \mathbf{R}^3 sometimes extends to \mathbf{R}^n , but they're harder to visualize.

Last time we could have used \mathbf{R}^4 to label the amount of traffic (x, y, z, w) passing through four streets.

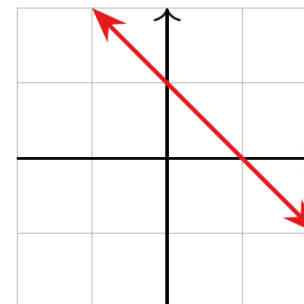


We'll make definitions and state theorems that apply to any \mathbf{R}^n , but we'll only draw pictures for \mathbf{R}^2 and \mathbf{R}^3 .

One Linear Equation

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

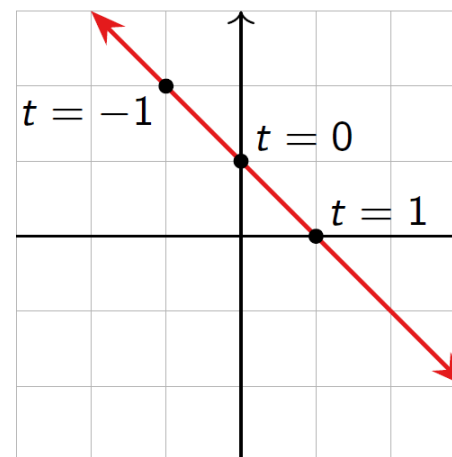
$x + y = 1 \rightsquigarrow$ a line in the plane: $y = 1 - x$
This is called the **implicit equation** of the line.



We can write the same line in **parametric form** in \mathbf{R}^2 :

$$(x, y) = (t, 1 - t) \quad t \text{ in } \mathbf{R}.$$

This means that every point on the line has the form $(t, 1 - t)$ for some real number t .



Aside

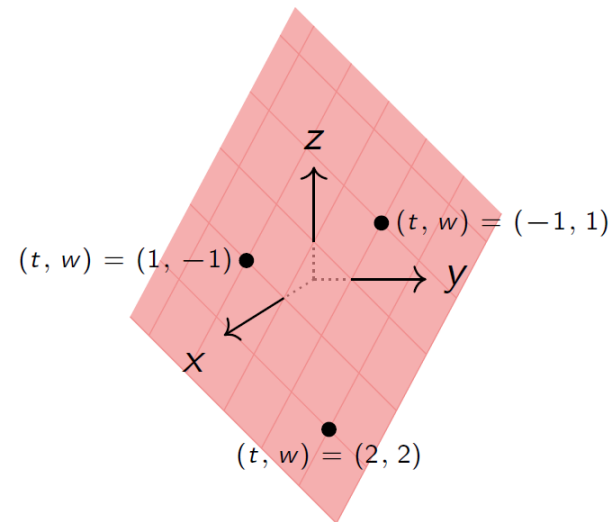
What is a line? A ray that is *straight* and infinite in both directions.

One Linear Equation

Continued

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

$x + y + z = 1$ \rightsquigarrow a plane in space:
This is the **implicit equation** of the plane.



[interactive]

Does this plane have a **parametric form**?

$$(x, y, z) = (t, w, 1 - t - w) \quad t, w \text{ in } \mathbf{R}.$$

Note: we are *labeling* the points on the plane by elements (t, w) in \mathbf{R}^2 .

Aside

What is a plane? A flat sheet of paper that's infinite in all directions.

One Linear Equation

Continued

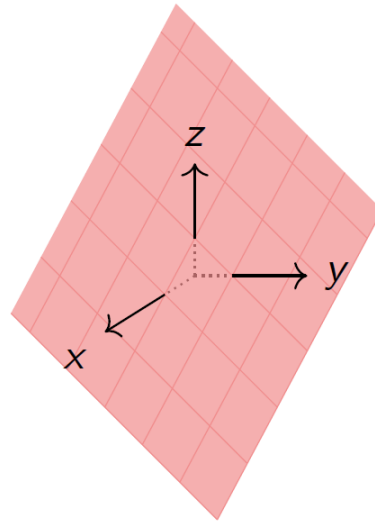
What does the solution set of a linear equation look like?

$x + y + z + w = 1 \rightsquigarrow$ a “3-plane” in “4-space” . . . [not pictured here]

Is the plane from the previous example equal to \mathbf{R}^2 ?

A. Yes

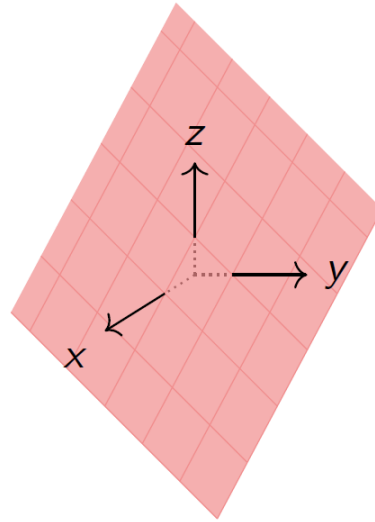
B. No



Is the plane from the previous example equal to \mathbf{R}^2 ?

A. Yes

B. No



No! Every point on this plane is in \mathbf{R}^3 : that means it has three coordinates. For instance, $(1, 0, 0)$. Every point in \mathbf{R}^2 has two coordinates. But we can *label* the points on the plane by \mathbf{R}^2 .

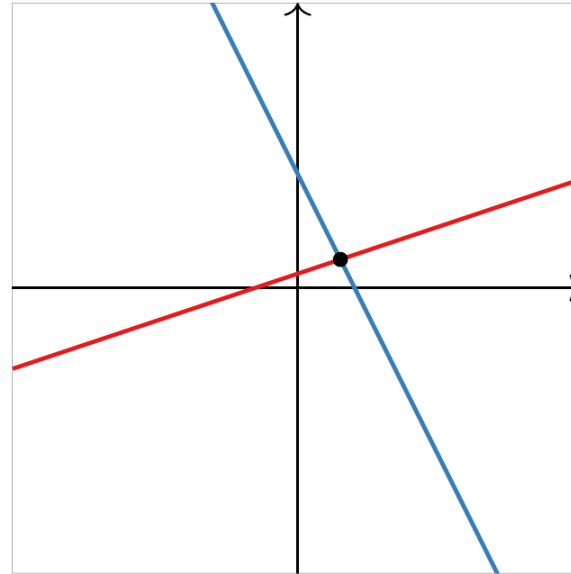
Systems of Linear Equations

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.

[two planes intersecting]

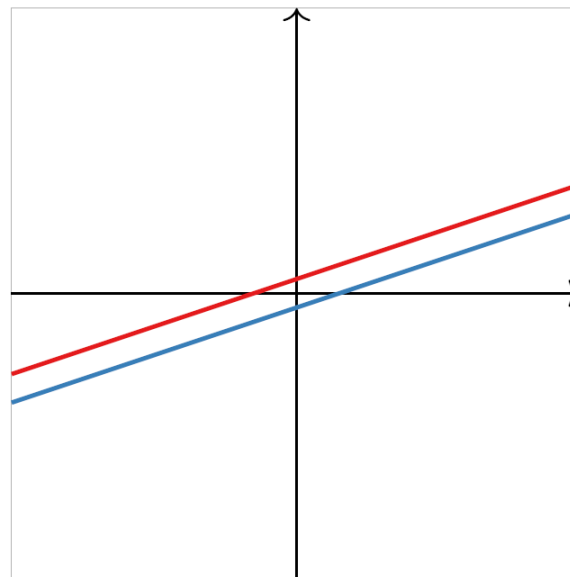
Kinds of Solution Sets

In what other ways can two lines intersect?

$$x - 3y = -3$$

$$x - 3y = 3$$

has no solution: the lines are *parallel*.



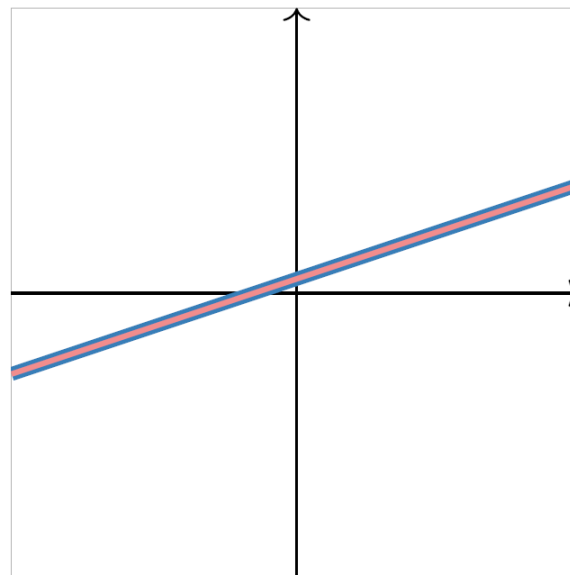
A system of equations with no solutions is called **inconsistent**.

Kinds of Solution Sets

In what other ways can two lines intersect?

$$\begin{aligned}x - 3y &= -3 \\ 2x - 6y &= -6\end{aligned}$$

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.

Summary

- ▶ \mathbf{R}^n is the set of ordered lists of n numbers.
- ▶ \mathbf{R}^n can be used to label geometric objects, like \mathbf{R}^2 can label points in the plane.
- ▶ The solutions of a system equations look like an intersection of lines, planes, etc.
- ▶ Finding all the solutions means finding a **parametric form** of the system of equations.

Solving Systems of Equations

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, \dots that makes *all* of the equations true.
- ▶ The **solution set** is the collection of all solutions.
- ▶ **Solving** the system means finding the solution set in a “parameterized” form.

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

Solving Systems 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.

Solving Systems 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.

(scale)

(replacement)

(swap)

Solving Systems of Equations

Example

Solve the system of equations

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

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

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

Multiply first by -3

~~~~~→

$$-3x - 6y - 9z = -18$$

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

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

# Solving Systems of Equations

## Example

Solve the system of equations

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

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

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

Multiply first by  $-3$

~~~~~→

$$-3x - 6y - 9z = -18$$

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

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

Add first to third

~~~~~→

$$-3x - 6y - 9z = -18$$

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

$$-5y - 10z = -20$$

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!

$$\begin{array}{rcl} x + 2y + 3z & = & 6 \\ 2x - 3y + 2z & = & 14 \\ 3x + y - z & = & -2 \end{array} \quad \begin{array}{c} \text{becomes} \\ \text{~~~~~} \end{array} \quad \left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{array} \right)$$

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

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

Start:

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{array} \right)$$

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

$$\begin{array}{rcl} x & = & A \\ y & = & B \\ z & = & C \end{array} \quad \text{or in matrix form,} \quad \left( \begin{array}{ccc|c} 1 & 0 & 0 & A \\ 0 & 1 & 0 & B \\ 0 & 0 & 1 & C \end{array} \right)$$

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

**Strategy** (preliminary): fiddle with it so we only have ones and zeros. [\[animated\]](#)

# Row Operations

Continued

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{array} \right)$$


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



# Row Operations

Continued

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{array} \right)$$

$$R_2 = R_2 - 2R_1$$


$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & -7 & -4 & 2 \\ 3 & 1 & -1 & -2 \end{array} \right)$$

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# Row Operations

Continued

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So we subtract multiples of the first row.

$$R_2 = R_2 - 2R_1$$

$$R_3 = R_3 - 3R_1$$

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & -7 & -4 & 2 \\ 0 & -5 & -10 & -20 \end{array} \right)$$

# Row Operations

Continued

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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.

Let's swap the last two rows first.

# Row Operations

Continued

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$$R_2 \longleftrightarrow R_3$$

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & -5 & -10 & -20 \\ 0 & -7 & -4 & 2 \end{array} \right)$$

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# Row Operations

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$$R_2 \longleftrightarrow R_3$$

$$R_2 = R_2 \div -5$$

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & -5 & -10 & -20 \\ 0 & -7 & -4 & 2 \end{array} \right)$$

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & -7 & -4 & 2 \end{array} \right)$$

Let's swap the last two rows first.

# Row Operations

Continued

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{array} \right)$$

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We want these to be zero.

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Let's swap the last two rows first.

$$R_2 \longleftrightarrow R_3$$

$$R_2 = R_2 \div -5$$

$$R_3 = R_3 + 7R_2$$

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & -5 & -10 & -20 \\ 0 & -7 & -4 & 2 \end{array} \right)$$

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & -7 & -4 & 2 \end{array} \right)$$

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & 10 & 30 \end{array} \right)$$

# Row Operations

Continued

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{array} \right)$$

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We want these to be zero.

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Let's swap the last two rows first.

$$R_2 \longleftrightarrow R_3$$

$$R_2 = R_2 \div -5$$

$$R_3 = R_3 + 7R_2$$

$$R_1 = R_1 - 2R_2$$

$$\left( \begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & -5 & -10 & -20 \\ 0 & -7 & -4 & 2 \end{array} \right)$$

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# Row Operations

Continued

$$\left( \begin{array}{ccc|c} 1 & 0 & -1 & -2 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & 10 & 30 \end{array} \right)$$

We want these to be zero.

Let's make this a 1 first.



# Row Operations

Continued

$$\left( \begin{array}{ccc|c} 1 & 0 & -1 & -2 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & 10 & 30 \end{array} \right)$$

We want these to be zero.

Let's make this a 1 first.

$$R_3 = R_3 \div 10$$

~~~~~>

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

Row Operations

Continued

$$\left(\begin{array}{ccc|c} 1 & 0 & -1 & -2 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & 10 & 30 \end{array} \right)$$

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Row Operations

Continued

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Row Operations

Continued

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$$\begin{array}{l} \text{translates into} \\ \hline \end{array}$$

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

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

$$x = 1$$

$$y = -2$$

Row Operations

Continued

$$\left(\begin{array}{ccc|c} 1 & 0 & -1 & -2 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & 10 & 30 \end{array} \right)$$

We want these to be zero.

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

$x = 1$
 $y = -2$

Success!

Check:

$$\begin{array}{rcl} x + 2y + 3z & = & 6 \\ 2x - 3y + 2z & = & 14 \\ 3x + y - z & = & -2 \end{array}$$

Row Operations

Continued

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$x = 1$
 $y = -2$
 $z = 3$

Success!

Check:

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

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

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

substitute solution

$$\hline$$

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

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

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



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: [\[interactive row reducer\]](#)

A Bad Example

Example

Solve the system of equations

$$x + y = 2$$

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Let's try doing row operations: [\[interactive row reducer\]](#)

First clear these by subtracting multiples of the first row. \rightarrow

$$\left(\begin{array}{cc|c} 1 & 1 & 2 \\ 3 & 4 & 5 \\ 4 & 5 & 9 \end{array} \right) \begin{array}{l} R_2 = R_2 - 3R_1 \\ R_3 = R_3 - 4R_1 \end{array} \rightarrow \left(\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & -1 \\ 0 & 1 & 1 \end{array} \right)$$

A Bad Example

Example

Solve the system of equations

$$x + y = 2$$

$$3x + 4y = 5$$

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Let's try doing row operations: [\[interactive row reducer\]](#)

First clear these by subtracting multiples of the first row. \rightarrow

$$\left(\begin{array}{cc|c} 1 & 1 & 2 \\ 3 & 4 & 5 \\ 4 & 5 & 9 \end{array} \right) \xrightarrow{R_2 = R_2 - 3R_1} \left(\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & -1 \\ 4 & 5 & 9 \end{array} \right)$$
$$\xrightarrow{R_3 = R_3 - 4R_1} \left(\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & -1 \\ 0 & 1 & 1 \end{array} \right)$$

Now clear this by subtracting the second row. \rightarrow

$$\left(\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & -1 \\ 0 & 1 & 1 \end{array} \right) \xrightarrow{R_3 = R_3 - R_2} \left(\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 2 \end{array} \right)$$

A Bad Example

Continued

$$\left(\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 2 \end{array} \right) \xrightarrow{\text{translates into}} \begin{array}{l} x + y = 2 \\ y = -1 \\ \textcolor{red}{0} = \textcolor{red}{2} \end{array}$$

In other words, the original equations

$$\begin{array}{lcl} x + y = 2 & & x + y = 2 \\ 3x + 4y = 5 & \text{have the same solutions as} & y = -1 \\ 4x + 5y = 9 & & 0 = 2 \end{array}$$

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.