### Math 415 - Lecture 3

Existence and Uniqueness, linear combinations

Friday August 28 2015

Textbook: Chapter 1.2

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Suggested Practice Exercise: Read section 1.2, do problem 1.3:9 (drawing optional)

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Khan Academy Video: Linear Combinations and Span

### Review

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where b is nonzero.

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where b is nonzero.

If a linear system is consistent, then the solution contains either

- a unique solution (when there are no free variables) or
- infinitely many solutions (when there is at least one free variable).

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• So what is *b*? Is the system consistent?

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• So what is b? Is the system consistent? b = 0 so consistent.

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- How many solutions? Exactly one!

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• How many free variables can this matrix have?

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- Is the system consistent? Yes!
- How many free variables?

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Recap

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Use the following algorithm:

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- 4. Write the system of equations corresponding to the matrix obtained in step 3.

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- 3. Continue row reduction to obtain the reduced echelon form.
- 4. Write the system of equations corresponding to the matrix obtained in step 3.
- 5. State the solution by expressing each pivot variable in terms of the free variables and declare the free variables.

Questions

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Why?

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$$x_1 + x_2 + x_3 = 0.$$

How many pivot variables? Free variables?



## Geometry of Linear Equations

A **vector** in  $\mathbb{R}^n$  is

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i.e., a column with n numbers  $x_1, x_2, \ldots, x_n$  in it.

The **Sum** of 
$$\mathbf{u} = \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix}$$
 and  $\mathbf{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$  is

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$$\begin{bmatrix} 2 \\ 6 \end{bmatrix} \text{ and } \begin{bmatrix} -3/2 \\ -\frac{9}{2} \end{bmatrix}.$$

### Linear Combinations

Given vectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$  in  $\mathbb{R}^n$  and given scalars  $c_1, c_2, \dots, c_p$ , the vector  $\mathbf{y}$  defined by

$$\mathbf{y} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \dots + c_p \mathbf{v}_p$$

is called a **linear combination** of  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$  using scalars (or weights)  $c_1, c_2, \dots, c_p$ .

Linear combinations don't all look the same. The following are linear combinations of  $\mathbf{v}_1$  and  $\mathbf{v}_2$ :

- $3\mathbf{v}_1 + 2\mathbf{v}_2$ ,
- $\frac{1}{3}$ **v**<sub>1</sub>,
- $v_1 2v_2$ ,
- 0.

Let  $\mathbf{v}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$  and  $\mathbf{v}_2 = \begin{bmatrix} -2 \\ 2 \end{bmatrix}$ . Express each of the following as a linear combination of  $\mathbf{v}_1$  and  $\mathbf{v}_2$ :

$$\mathbf{a} = \begin{bmatrix} 0 \\ 3 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} -4 \\ 1 \end{bmatrix}, \quad \mathbf{c} = \begin{bmatrix} 6 \\ 6 \end{bmatrix}, \quad \mathbf{d} = \begin{bmatrix} 7 \\ -4 \end{bmatrix}$$

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### Solution

Try first 
$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 = \mathbf{a}$$
 or  $c_1\begin{bmatrix}2\\1\end{bmatrix} + c_2\begin{bmatrix}-2\\2\end{bmatrix} = \begin{bmatrix}0\\3\end{bmatrix}$ .

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Let 
$$\mathbf{a}_1 = \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}$$
,  $\mathbf{a}_2 = \begin{bmatrix} 4 \\ 2 \\ 14 \end{bmatrix}$ ,  $\mathbf{a}_3 = \begin{bmatrix} 3 \\ 6 \\ 10 \end{bmatrix}$ , and  $\mathbf{b} = \begin{bmatrix} -1 \\ 8 \\ -5 \end{bmatrix}$ .

Determine if  $\mathbf{b}$  is a linear combination of  $\mathbf{a}_1$ ,  $\mathbf{a}_2$ , and  $\mathbf{a}_3$ .

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It is easy to check that  $x_1 = 1, x_2 = -2, x_3 = 2$  works, so **b** is indeed a linear combination.

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$$x_1 \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix} + x_2 \begin{bmatrix} 4 \\ 2 \\ 14 \end{bmatrix} + x_3 \begin{bmatrix} 3 \\ 6 \\ 10 \end{bmatrix} = \begin{bmatrix} -1 \\ 8 \\ -5 \end{bmatrix}.$$

It is easy to check that  $x_1 = 1, x_2 = -2, x_3 = 2$  works, so **b** is indeed a linear combination. How to find these numbers?

Linear Combinations

How to find these numbers?:  $a_1$ ,  $a_2$ ,  $a_3$  and b are columns of the augmented matrix

$$\begin{bmatrix} 1 & 4 & 3 & -1 \\ 0 & 2 & 6 & 8 \\ 3 & 14 & 10 & -5 \end{bmatrix}$$

$$\uparrow \quad \uparrow \quad \uparrow \quad \uparrow$$

$$\mathbf{a}_1 \quad \mathbf{a}_2 \quad \mathbf{a}_3 \quad \mathbf{b}$$

Review

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Solution to

$$x_1$$
**a**<sub>1</sub> +  $x_2$ **a**<sub>2</sub> +  $x_3$ **a**<sub>3</sub> = **b**

is found by solving the linear system whose augmented matrix is

$$\left[\begin{array}{cc|c} \textbf{a}_1 & \textbf{a}_2 & \textbf{a}_3 & \textbf{b} \end{array}\right].$$

Linear combinations and linear systems

Linear combinations and linear systems

Linear combinations and linear systems

### Motto

Solving linear systems is the same as finding linear combinations!

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Solving linear systems is the same as finding linear combinations!

#### Theorem

A vector equation

$$x_1\mathbf{a}_1+x_2\mathbf{a}_2+\cdots+x_n\mathbf{a}_n=\mathbf{b}$$

has the same solution set as the linear system whose augmented matrix is

In particular, **b** can be generated by a linear combination of  $\mathbf{a}_1, \mathbf{a}_2, \ldots, \mathbf{a}_n$  if and only if there is a solution to the linear system corresponding to the augmented matrix.

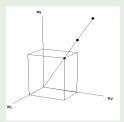
# Span

Let 
$$\mathbf{v} = \begin{bmatrix} 3 \\ 4 \\ 5 \end{bmatrix}$$
. The origin  $\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$  together with  $\mathbf{v}$ ,  $2\mathbf{v}$  and  $1.5\mathbf{v}$  all lie

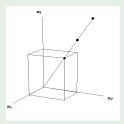
on the same line.

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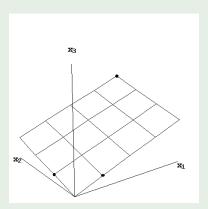
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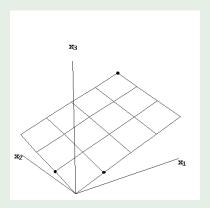
**Span** $\{v\}$  is the set of all vectors of the form cv. Here, **Span** $\{v\}$  = a line through the origin.

Label  $\mathbf{u}$ ,  $\mathbf{v}$ ,  $\mathbf{u} + \mathbf{v}$  and  $3\mathbf{u} + 4\mathbf{v}$  on the graph below.

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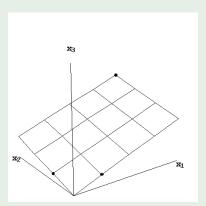


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 $\mathbf{u}$ ,  $\mathbf{v}$ ,  $\mathbf{u} + \mathbf{v}$  and  $3\mathbf{u} + 4\mathbf{v}$  all lie in the same plane.

Label  $\mathbf{u}$ ,  $\mathbf{v}$ ,  $\mathbf{u} + \mathbf{v}$  and  $3\mathbf{u} + 4\mathbf{v}$  on the graph below.



 $\mathbf{u}$ ,  $\mathbf{v}$ ,  $\mathbf{u} + \mathbf{v}$  and  $3\mathbf{u} + 4\mathbf{v}$  all lie in the same plane. **Span** $\{\mathbf{u}, \mathbf{v}\}$  is the set of all vectors of the form  $x_1\mathbf{u} + x_2\mathbf{v}$ . Here, **Span** $\{\mathbf{u}, \mathbf{v}\} = \mathbf{u}$  plane through the origin.

#### Definition

Suppose  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$  are in  $\mathbb{R}^n$ ; then the  $\mathbf{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p\}$  is defined as the set of all linear combinations of  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p$ . Stated another way:  $\mathbf{Span}\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_p\}$  is the collection of all vectors that can be written as

$$x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + \cdots + x_p\mathbf{v}_p$$

where  $x_1, x_2, \ldots, x_p$  are scalars.

Let 
$$\mathbf{v}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$
 and  $\mathbf{v}_2 = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$ .

- (a) Find a vector in  $Span\{v_1, v_2\}$ .
- (b) Describe **Span** $\{v_1, v_2\}$  geometrically.

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### Solution

(a) For instance  $2\mathbf{v}_1 = \mathbf{v}_2$ .

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### Solution

- (a) For instance  $2\mathbf{v}_1 = \mathbf{v}_2$ .
- (b)  $Span\{v_1, v_2\}$  is the collection of all vectors

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- (a) Find a vector in **Span** $\{\mathbf{v}_1, \mathbf{v}_2\}$ .
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#### Solution

- (a) For instance  $2\mathbf{v}_1 = \mathbf{v}_2$ .
- (b)  $Span\{v_1, v_2\}$  is the collection of all vectors in the direction of  $v_1$  (or  $v_2!$ ). It is a line through the origin.

So the Span of two vectors is a plane if and only if

## Example

Let 
$$\mathbf{v}_1 = \begin{bmatrix} 4 \\ 2 \\ 2 \end{bmatrix}$$
 and  $\mathbf{v}_2 = \begin{bmatrix} 6 \\ 3 \\ 2 \end{bmatrix}$ . Is  $\mathbf{Span}\{\mathbf{v}_1, \mathbf{v}_2\}$  a line or a plane?

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## Example

Let 
$$\mathbf{v}_1 = \begin{bmatrix} 4 \\ 2 \\ 2 \end{bmatrix}$$
 and  $\mathbf{v}_2 = \begin{bmatrix} 6 \\ 3 \\ 2 \end{bmatrix}$ . Is **Span** $\{\mathbf{v}_1, \mathbf{v}_2\}$  a line or a plane?

Is  $v_1$  a multiple of  $v_2$ ? Do they point in the same direction?

Let 
$$A = \begin{bmatrix} 1 & 2 \\ 3 & 1 \\ 0 & 5 \end{bmatrix}$$
 and  $\mathbf{b} = \begin{bmatrix} 8 \\ 3 \\ 17 \end{bmatrix}$ . Is  $\mathbf{b}$  in the plane spanned by the columns of  $A$ ?

# Example of Span?

## Solution

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 1 \\ 0 & 5 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 8 \\ 3 \\ 17 \end{bmatrix}$$

# Example of Span?

## Solution

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 1 \\ 0 & 5 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 8 \\ 3 \\ 17 \end{bmatrix}$$

Do  $x_1$  and  $x_2$  exist such that

$$x_1 \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix} = \begin{bmatrix} 8 \\ 3 \\ 17 \end{bmatrix}?$$

pause Try and find the answer at home.