

MATH 240 Lecture 1.5

Solution Sets of Linear Systems

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Every linear system can be written in the form $Ax = b$, where A is the coefficient matrix, x is the vector of unknowns, and b is the vector of constants.

In a linear system $Ax = 0$, there is always a solution of the form $x = \mathbf{0}$, where $\mathbf{0}$ is the zero vector. This is known as the **trivial solution**. Other solutions (there may be 0, 1, or many) are called **non-trivial solutions**.

A linear system is said to be **homogeneous** if it can be written in the form $Ax = 0$. Homogeneous systems are always consistent, because of the aforementioned trivial solution.

Theorem

The solutions of $Ax = 0$ can always be written as a

$$\text{span}(v_1, v_2, \dots, v_n)$$

Example

$$\begin{bmatrix} 1 & 1 & 2 & 1 & 0 \\ 0 & 1 & 2 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 1 & 0 \\ 0 & 1 & 2 & 0 & 0 \end{bmatrix}$$

$$x_1 + x_4 = 0$$

$$x_2 + 2x_3 = 0;$$

$$\begin{aligned}
x_1 &= -x_4 \\
x_2 &= -2x_3 \\
x_3 &= \text{free} \\
x_4 &= \text{free}
\end{aligned}$$

Let $x_3 = s \in \mathbb{R}$

Let $x_4 = t \in \mathbb{R}$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -t \\ -2s \\ s \\ t \end{bmatrix} = s \begin{bmatrix} 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 0 \\ 0 \\ 1 \end{bmatrix} = \text{span}(v_1, v_2).$$

Theorem

Consider the linear systems $Ax = b$ and $Ax = 0$.

Suppose $Ap = b$ and $Aw = 0$.

• $p + w$ is a solution of $Ax = b$.

Check. $A(p + w) = Ap + Aw = b + 0 = b$.

If $Ax = b$ is consistent, then the solutions of $Ax = 0$ can be expressed as

$x = p + (\text{the solutions of } Ax = 0) = p + \text{span}(v_1, v_2, \dots, v_n)$

Example

$$A\vec{x} = b$$

$$\begin{bmatrix} 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 \end{bmatrix}$$

$$x + y = 1$$

$$x = 1 - y$$

$$y = \text{free}$$

$$\text{let } y = t$$

$$x = 1 - t$$

$$\vec{x} = \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 - t \\ t \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$t \begin{bmatrix} -1 \\ 1 \end{bmatrix}$ is $\text{span}(\begin{bmatrix} -1 \\ 1 \end{bmatrix})$
 find example in lecture notes and solve

The Geometry of the solutions to $Ax = b$

Find the picture in lecture notes

Annotations:

- How can we describe the solutions of $x + y = 1$ in terms of the solutions of $x + y = 0$?
- When $t = 1$, $w = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$
- when you take any arbitrary solution to $x + y = 0$, and add the vector p , then add the vector w , you get the solutions to $x + y = 1$

Theorem 6

Let $Ax = b$ be a linear system with solution $x = p$, that is *if p is a solution to $Ax = b$, that means $Ap = b$.

Then,

1. If $Aw = 0$, i.e. w is a solution to $Ax = 0$ then, $A(p + w) = b$.
2. If $Az = b$, i.e. z is a solution of $Ax = b$, then $A(z - p) = b$.
 in other words, you can find a solution of $Ax = 0$

Proof of 6.1

- $Aw = 0$
- $A(p + w) = Ap + Aw = b + 0 = b$

Proof of 6.2

$$A(z - p) \stackrel{?}{=} Az - Ap = b - b = 0$$

Theorem 5, C1.4

1. $A(u + v) = Au + Av$
2. $A(c \cdot u) = c \cdot Au$

Proof of $A(z - p) = Az - Ap$

$$A(z - p) \stackrel{\text{Prop. 9}}{=} A(z + (-1) \cdot p) \stackrel{\text{Th. 5, prop. 1}}{=} Az + A((-1) \cdot p) \stackrel{\text{Th. 5, prop. 2}}{=} Az + (-1) \cdot Ap$$

Example

what

$$S = \text{span}\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ 2 \end{bmatrix}\right) \tag{1}$$

$$= \text{span}\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \end{bmatrix}\right) \tag{2}$$

$$= \text{span}\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) \tag{3}$$

$$= \mathbb{R}^2 \tag{4}$$

Every simplification of the above $\text{span}(\dots) \in \mathbb{R}^2$ has two vectors.

Every vector in \mathbb{R}^2 can be written as a linear combination of e_1 and e_2 .