

8/27/25 Lecture 2

Linear System \rightarrow a list of equations

$$\left. \begin{array}{l} 2x_1 - 3x_2 = 1 \\ x_1 + x_2 + 4x_3 = 5 \end{array} \right\} 2 \times 3 \text{ linear system}$$

a_{12} = coefficient
row \rightarrow column

Goal - find all x_1, \dots, x_n that satisfy all equations

Ex

$$\begin{array}{l} x_2 + 4x_3 = -5 \\ x_1 + 3x_2 + 5x_3 = -2 \\ 3x_1 + 7x_2 + 9x_3 = 6 \end{array}$$

$$\left[\begin{array}{ccc|c} 0 & 1 & 4 & -5 \\ 1 & 3 & 5 & -2 \\ 3 & 7 & 9 & 6 \end{array} \right] \xrightarrow{??} \left[\begin{array}{ccc|c} 1 & 0 & 0 & \star \\ 0 & 1 & 0 & \star \\ 0 & 0 & 1 & \star \end{array} \right]$$

* Swap rows 1 & 2

$$\left[\begin{array}{ccc|c} 1 & 3 & 5 & -2 \\ 0 & 1 & 4 & -5 \\ 3 & 7 & 9 & 6 \end{array} \right]$$

* Add $(-3)R_1$ to third row

$$\left[\begin{array}{ccc|c} 1 & 3 & 5 & -2 \\ 0 & 1 & 4 & -5 \\ 0 & -2 & -6 & 12 \end{array} \right]$$

* Add $(2)R_2$ to third row

$$\left[\begin{array}{ccc|c} 1 & 3 & 5 & -2 \\ 0 & 1 & 4 & -5 \\ 0 & 0 & 2 & 2 \end{array} \right]$$

"echelon form"
(1st non zero entry in each row is to the left of 1st non zero entry in next row)

Pivot \rightarrow 1st non-zero entry

* Multiply $(\frac{1}{2})R_3$

$$\left[\begin{array}{ccc|c} 1 & 3 & 5 & -2 \\ 0 & 1 & 4 & -5 \\ 0 & 0 & 1 & 1 \end{array} \right]$$

* Add $(-4)R_3$ ^{to the 2nd row} and add $(-5)R_3$ to the first row

$$\left[\begin{array}{ccc|c} 1 & 3 & 0 & -7 \\ 0 & 1 & 0 & -9 \\ 0 & 0 & 1 & 1 \end{array} \right]$$

* Add $(-3)R_2$ to the first row

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & 20 \\ 0 & 1 & 0 & -9 \\ 0 & 0 & 1 & 1 \end{array} \right]$$

$$\text{ANS } \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 20 \\ -9 \\ 1 \end{pmatrix}$$

In particular
 \exists 1 solution

" \exists " \rightarrow there exists

EX 2

$$\left[\begin{array}{ccc|c} 0 & 14 & -5 & 3 \\ 1 & 0 & 1 & 3 \\ 2 & 2 & 10 & 0 \end{array} \right] \xrightarrow{\text{swap}} \left[\begin{array}{ccc|c} 1 & 0 & 1 & 3 \\ 0 & 1 & 4 & -5 \\ 2 & 2 & 10 & 0 \end{array} \right] -2(R_1) - 2(R_2)$$

$$\rightarrow \left[\begin{array}{ccc|c} 1 & 0 & 1 & 3 \\ 0 & 1 & 4 & -5 \\ 0 & 0 & 0 & 4 \end{array} \right] \quad \text{"inconsistent system" because of 3rd row}$$

Ex 3

$$\left[\begin{array}{cccc|c} 1 & 1 & 0 & 0 & 3 \\ 0 & 0 & 1 & 1 & -1 \\ 1 & 1 & 1 & 2 & 1 \end{array} \right] + (-1)R_1$$

$$\rightarrow \left[\begin{array}{cccc|c} 1 & 1 & 0 & 0 & 3 \\ 0 & 0 & 1 & 1 & -1 \\ 0 & 0 & 1 & 2 & -2 \end{array} \right] + (-1)R_2$$

$$\rightarrow \left[\begin{array}{cccc|c} 1 & 1 & 0 & 0 & 3 \\ 0 & 0 & 1 & 1 & -1 \\ 0 & 0 & 0 & 1 & 1 \end{array} \right] + (-1)R_3$$

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

This is as far as you can go, and it is called reduced row echelon form.

↳ echelon form

↳ all pivots = 1

↳ all other entries in a pivot column are 0

→ This means:

$$\begin{aligned} x_1 + x_2 &= 3 \\ x_3 &= 0 \\ x_4 &= -1 \end{aligned}$$

} Soln:

$$x_1 = 3 - x_2$$

$$x_2 = x_2 \text{ (free variable)}$$

$$x_3 = 0$$

$$x_4 = -1$$