Week 1 Notes and Exercises

1 Notes

Network Flow Diagrams

```
400 + x_2 = x_1
400 = x_1 - x_2
x_1 + x_3 - x_4 = 600
x_4 + x_5 = 100
x_2 + x_3 + x_5 = 300
```

Solutions to Systems of Linear Equations

A unique solution(Consistent)

A unique solution (Consistent)
$$x - 2y = -1$$

$$x = 2y - 1$$

$$-2y + 1 + 3y = 3$$

$$y = 2$$

$$x - 4 = -1$$

$$x = 3$$

$$(x, y) = (3, 2)$$
Infinitely many solutions (Consistent)
$$x - 2y = -1$$

$$-x + 2y = 3$$

$$x = 2y - 1$$

$$-2y + 1 + 2y = 3$$

$$0y = 2$$
No solutions (Inconsistent)
$$x - 2y = -1$$

$$-x + 2y = 1$$

$$x = 2y - 1$$

$$-2y + 1 + 2y = 1$$

$$0y = 0$$

Linear Equations

Method 1

1)
$$x_1 - 2x_2 = -1$$

2) $-x_1 + 3x_2 = 3$
Rewrite (1) as:
3) $x_1 = -1 + 2x_2$
Sub (3) into (2):
 $-(-1 + 2x_2) + 3x_2 = 3$
 $1 - 2x_2 + 3x_2 + 2 = 3$
 $1 + x_2 = 3$
 $x_2 = 3 - 1$

4)
$$x_2 = 2$$

Sub (4) into (1):
 $x_1 - 2(2) = -1$
 $x_1 - 4 = -1$
 $x_1 = -1 + 4$
 $x_1 = 3$
Method 2
1) $x_1 - 2x_2 + x_3 = 0$
2) $2x_2 - 8x_3 = 8$
3) $-4x_2 + 5x_2 + x_3 = -9$
Multiply (1) by 4
 $4x_1 - 8x_2 + 4x_3 = 0$
 $-4x_1 + 5x_2 + x_3 = -9$
Add both
 $-3x_2 + 5x_3 = -9$
 $2x_2 - 8x_3 = 8$
Make the coefficient the same(By multiplication)
 $-6x_2 + 10x_3 = -18$
 $6x_2 - 24x_3 = 24$
Addition
 $-14x_3 = 6$
 $x_3 = \frac{-6}{14}$

Exercise

Problem 1

$$\begin{array}{l} 1) \ x_1 - 3x_3 = 8 \\ 2) \ 2x_1 + 2x_2 + 9x_3 = 7 \\ 3) \ x_2 + 5x_3 = -2 \\ x_1 = 8 + 3x_3 \\ x_2 = -2 - 5x_3 \\ \text{Sub} \\ 2(8 + 3x_3) + 2(-2 - 5x_3) + 9x_3 = 7 \\ 16 + 6x_3 - 4 - 10x_3 + 9x_3 = 7 \\ 6x_3 - 10x_3 + 9x_3 = 7 - 16 + 4 \\ 5x_3 = -5 \\ x_3 = -1 \\ x_1 - 3(-1) = 8 \\ x_1 = 8 - 3 \\ x_1 = 5 \\ 2x_2 + 18(-1) = -9 \\ 2x_2 = 6 \\ x_2 = 3 \\ (x_1, x_2, x_3) = (5, 3, -1) \\ \text{Problem 2} \\ 1) \ x_2 + 4x_3 = -5 \end{array}$$

 $2) x_1 + 3x_2 + 5x_3 = -2$

$$\begin{array}{l} 3)\; 3x_1+7x_2+7x_3=4\\ x_2=-5-4x_3\\ x_1=-3(-5-4x_3)-5x_3\\ x_1=15+4x_3-5x_3\\ x_1=-x_3+15\\ 3(-x_3+15)+7(-5-4x_3)+7x_3=4\\ -3x_3+45-35-28x_3+7x_3=4\\ -24x_3=-6\\ x_3=\frac{1}{4}\\ x_2+4(\frac{1}{4})=-5\\ x_2=-6\\ x_1+3(-6)+5(\frac{1}{4})=-2\\ x_1=-2+18-\frac{5}{4}\\ x_1=15\frac{1}{4}\\ (x_1,x_2,x_3)=(15\frac{1}{4},-6,\frac{1}{4}) \end{array}$$

Matrices Example Reduced Row Echelon Form

$$\begin{bmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 2 & -8 & | & 8 \\ -4 & 5 & 9 & | & -9 \end{bmatrix}$$

$$4R_1 + R_3$$

$$\begin{bmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 2 & -8 & | & 8 \\ 0 & -3 & 13 & | & -9 \end{bmatrix}$$

$$\frac{1}{2}R_2$$

$$\begin{bmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 1 & -4 & | & 4 \\ 0 & -3 & 13 & | & -9 \end{bmatrix}$$

$$3R_2 + R_3$$

$$\begin{bmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 1 & -4 & | & 4 \\ 0 & 0 & 1 & | & 3 \end{bmatrix}$$

$$R_2 + 4R_3$$

$$\begin{bmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 1 & 0 & | & 16 \\ 0 & 0 & 1 & | & 3 \end{bmatrix}$$

$$R_1 - R_3$$

$$\begin{bmatrix} 1 & -2 & 0 & | & -3 \\ 0 & 1 & 0 & | & 16 \\ 0 & 0 & 1 & | & 3 \end{bmatrix}$$

$$\begin{bmatrix}
1 & 0 & 0 & | & 29 \\
0 & 1 & 0 & | & 16 \\
0 & 0 & 1 & | & 3
\end{bmatrix}$$

$$x_1 = 29, x_2 = 16, x_3 = 3$$

More examples

$$\begin{bmatrix} 1 & 0 & 1 & | & 32 \\ 0 & 1 & 2 & | & 16 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

It is a reduced row echelon.

Let
$$x_3 = S$$

 $x_1 = 32 - S$
 $x_2 = 16 - 2S$
 $x_3 = 0 + S$

2 Exercise 1.1

Solve each system in Exercise 1-4 by using elementary row operations on the equations or on the augmented matrix. Follow the systematic elimination procedure described in this section.

$$1) \ x_1 + 5x_2 = 7, \ -2x_1 - 7x_2 = -5$$

$$x_1 = -5x_2 + 7$$

$$-2(-5x_2 + 7) - 7x_2 = -5$$

$$10x_2 - 14 - 7x_2 = -5$$

$$3x_2 = 9$$

$$x_2 = 3$$

$$x_1 = -5(3) + 7$$

$$x_1 = -15 + 7$$

$$x_1 = -8$$

$$\begin{bmatrix} 1 & 5 & | & 7 \\ -2 & -7 & | & -5 \end{bmatrix}$$

 $R_2 + 2R_1$

$$\begin{bmatrix} 1 & 5 & | & 7 \\ -2+2(1) & -7+2(5) & | & -5+2(7) \end{bmatrix} = \begin{bmatrix} 1 & 5 & | & 7 \\ 0 & 3 & | & 9 \end{bmatrix}$$

$$\frac{1}{3}R_2$$

$$\begin{bmatrix} 1 & 5 & | & 7 \\ \frac{1}{3}(0) & \frac{1}{3(3)} & | & \frac{1}{3}(9) \end{bmatrix} = \begin{bmatrix} 1 & 5 & | & 7 \\ 0 & 1 & | & 3 \end{bmatrix}$$

$$R_1 + -5R_2$$

$$\begin{bmatrix} 1 + -5(0) & 5 + -5(1) & | & 7 + -5(3) \\ 0 & 1 & | & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & | & -8 \\ 0 & 1 & | & 3 \end{bmatrix}$$

$$(x_1, x_2) = (-8, 3)$$

$$2) 3x_1 + 6x_2 = -3, 5x_1 + 7x_2 = 10$$

$$3x_1 = -6x_2 - 3$$

$$x_1 = -2x_2 - 1$$

$$5(-2x_2 - 1) + 7x_2 = 10$$

$$-10x_2 - 5 + 7x_2 = 10$$

$$-3x_2 = 15$$

$$x_2 = -5$$

$$x_1 = -2(-5) - 1$$

$$x_1 = 9$$

$$\begin{bmatrix} 3 & 6 & | & -3 \\ 5 & 7 & | & 10 \end{bmatrix}$$

$$\frac{1}{3}R_1$$

$$\begin{bmatrix} \frac{1}{3}(1) & \frac{1}{3}(2) & | & \frac{1}{3}(-1) \\ 5 & 7 & | & 10 \end{bmatrix} = \begin{bmatrix} 1 & 2 & | & -1 \\ 5 & 7 & | & 10 \end{bmatrix}$$

$$R_2 - 5R_1$$

$$\begin{bmatrix} 1 & 2 & | & -1 \\ 5 - 5(1) & 7 - 5(2) & | & 10 - 5(-1) \end{bmatrix} = \begin{bmatrix} 1 & 2 & | & -1 \\ 0 & -3 & | & 15 \end{bmatrix}$$

$$-\frac{1}{3}R_2$$

$$\begin{bmatrix} 1 & 2 & | & -1 \\ -\frac{1}{3}(0) & -\frac{1}{3}(-3) & | & -\frac{1}{3}(15) \end{bmatrix} = \begin{bmatrix} 1 & 2 & | & -1 \\ 0 & 1 & | & -5 \end{bmatrix}$$

$$R_1 - 2R_2$$

$$\begin{bmatrix} 1 - 2(0) & 2 - 2(1) & | & -1 - 2(-5) \\ 0 & 1 & | & -5 \end{bmatrix} = \begin{bmatrix} 1 & 0 & | & 9 \\ 0 & 1 & | & -5 \end{bmatrix}$$

$$(x_1, x_2) = (9, -5)$$

3) Find the point (x_1, x_2) that lies on the line $x_1 + 2x_2 = 4$ and on the line

$$x_1 - x_2 = 1.$$

$$x_1 + 2x_2 = 4$$

$$x_1 - x_2 = 1$$

$$\begin{bmatrix} 1 & 2 & | & 4 \\ 1 & -1 & | & 1 \end{bmatrix}$$

 $R_2 - R_1$

$$\begin{bmatrix} 1 & 2 & | & 4 \\ 1-1 & -1-2 & | & 1-4 \end{bmatrix} = \begin{bmatrix} 1 & 2 & | & 4 \\ 0 & -3 & | & -3 \end{bmatrix}$$

 $-\frac{1}{3}R_2$

$$\begin{bmatrix} 1 & 2 & | & 4 \\ -\frac{1}{3}(0) & -\frac{1}{3}(-3) & | & -\frac{1}{3}(-3) \end{bmatrix} = \begin{bmatrix} 1 & 2 & | & 4 \\ 0 & 1 & | & 1 \end{bmatrix}$$

 $R_1 - 2R_2$

$$\begin{bmatrix} 1 - 2(0) & 2 - 2(1) & | & 4 - 2(1) \\ 0 & 1 & | & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & | & 2 \\ 0 & 1 & | & 1 \end{bmatrix}$$

$$(x_1, x_2) = (2, 1)$$

4) Find the point of intersection of the lines $x_1+2x_2=-13$ and $3x_1-2x_2=1$. $x_1+2x_2=-13$ $3x_1-2x_2=1$

$$\begin{bmatrix} 1 & 2 & | & -13 \\ 3 & -2 & | & 1 \end{bmatrix}$$

 $R_2 - 3R_1$

$$\begin{bmatrix} 1 & 2 & | & -13 \\ 3 - 3(1) & -2 - 3(2) & | & 1 - 3(-13) \end{bmatrix} = \begin{bmatrix} 1 & 2 & | & -13 \\ 0 & -8 & | & 40 \end{bmatrix}$$

 $-\frac{1}{8}R_{2}$

$$\begin{bmatrix} 1 & 2 & | & -13 \\ -\frac{1}{8}(0) & -\frac{1}{8}(-8) & | & -\frac{1}{8}(40) \end{bmatrix} = \begin{bmatrix} 1 & 2 & | & -13 \\ 0 & 1 & | & -5 \end{bmatrix}$$

$$R_1 - 2R_2$$

$$\begin{bmatrix} 1 - 2(0) & 2 - 2(1) & | & -13 - 2(-5) \\ 0 & 1 & | & -5 \end{bmatrix} = \begin{bmatrix} 1 & 0 & | & -3 \\ 0 & 1 & | & -5 \end{bmatrix}$$

$$(x_1, x_2) = (-3, -5)$$

17) Do the three lines $2x_1 + 3x_2 = -1$, $6x_1 + 5x_2 = 0$, and $2x_1 - 5x_2 = 7$ have a common point of intersection? Explain.

$$\begin{bmatrix} 2 & 3 & | & -1 \\ 6 & 5 & | & 0 \\ 2 & -5 & | & 7 \end{bmatrix}$$

 $R_2 - 3R_1$ and $R_3 - R_1$

$$\begin{bmatrix} 2 & 3 & | & -1 \\ 6 - 3(2) & 5 - 3(3) & | & 0 - 3(-1) \\ 2 - 2 & -5 - 3 & | & 7 - (-1) \end{bmatrix} = \begin{bmatrix} 2 & 3 & | & -3 \\ 0 & -4 & | & 3 \\ 0 & -8 & | & 8 \end{bmatrix}$$

$$R_3 - 2R_2$$

$$\begin{bmatrix} 2 & 3 & | & -3 \\ 0 & -4 & | & 3 \\ 0 - 2(0) & -8 - 2(-4) & | & 8 - 2(3) \end{bmatrix} = \begin{bmatrix} 2 & 3 & | & -3 \\ 0 & -4 & | & 3 \\ 0 & 0 & | & 2 \end{bmatrix}$$

Therefore, the three lines doesn't have a common point of intersection because the third equation shows the system is inconsistent with 0=2

18) Do the three planes $2x_1+4x_2+4x_3=4$, $x_2-2x_3=-2$, and $2x_1+3x_2=0$ have at least one common point of intersection? Explain.

$$\begin{bmatrix} 2 & 4 & 4 & | & 4 \\ 0 & 1 & -2 & | & -2 \\ 2 & 3 & 0 & | & 0 \end{bmatrix}$$

 $R_3 - R_1$

$$\begin{bmatrix} 2 & 4 & 4 & | & 4 \\ 0 & 1 & -2 & | & -2 \\ 2 - 2 & 3 - 4 & 0 - 4 & | & 0 - 4 \end{bmatrix} = \begin{bmatrix} 2 & 4 & 4 & | & 4 \\ 0 & 1 & -2 & | & -2 \\ 0 & -1 & -4 & | & -4 \end{bmatrix}$$

 $R_3 + R_2$

$$\begin{bmatrix} 2 & 4 & 4 & | & 4 \\ 0 & 1 & -2 & | & -2 \\ 0+0 & -1+1 & -4+(-2) & | & -4+(-2) \end{bmatrix} = \begin{bmatrix} 2 & 4 & 4 & | & 4 \\ 0 & 1 & -2 & | & -2 \\ 0 & 0 & -6 & | & -6 \end{bmatrix}$$

 $\frac{1}{2}R_1$ and $-\frac{1}{6}R_3$

$$\begin{bmatrix} \frac{1}{2}(2) & \frac{1}{2}(4) & \frac{1}{2}(4) & | & \frac{1}{2}(4) \\ 0 & 1 & -2 & | & -2 \\ -\frac{1}{6}(0) & -\frac{1}{6}(0) & -\frac{1}{6}(-6) & | & -\frac{1}{6}(-6) \end{bmatrix} = \begin{bmatrix} 1 & 2 & 2 & | & 2 \\ 0 & 1 & -2 & | & -2 \\ 0 & 0 & 1 & | & 1 \end{bmatrix}$$

Therefore, since the Reduced Row Echelon form of a matrix has a leading 1 in each row, then the corresponding system is consistent and has at least one solution.

In Exercise 19-22, determine the value(s) of h such that the matrix is the augmented matrix of a consistent linear system.

19)
$$\begin{bmatrix} 1 & h & | & 4 \\ 3 & 6 & | & 8 \end{bmatrix}$$

$$R_2 - 3R_1$$

$$\begin{bmatrix} 1 & h & | & 4 \\ 3 - 3(1) & 6 - 3(h) & | & 8 - 3(4) \end{bmatrix} = \begin{bmatrix} 1 & h & 4 \\ 0 & 3h - 6 & | & -4 \end{bmatrix}$$

If h=2, then the system has no solution, because 3(2)-6=0 cannot equal -4. Otherwise, if $h \neq 2$, the system has a solution.

20)
$$\begin{bmatrix} 1 & h & | & -5 \\ 2 & -8 & | & 6 \end{bmatrix}$$

$$R_2 - 2R_1$$

$$\begin{bmatrix} 1 & h & | & -5 \\ 2 - 2(1) & -8 - 2(h) & | & 6 - 2(-5) \end{bmatrix} = \begin{bmatrix} 1 & h & | & -5 \\ 0 & -2h - 8 & | & 16 \end{bmatrix}$$

If h = -4, then the system has no solution, because -2(-4) - 8 = 0 cannot equal 16. Otherwise, if $h \neq -4$, the system has a solution.

21)
$$\begin{bmatrix} 1 & 4 & | & -2 \\ 3 & h & | & -6 \end{bmatrix}$$

$$R_2 - 3R_1$$

$$\begin{bmatrix} 1 & 4 & | & -2 \\ 3 - 3(1) & h - 3(4) & | & -6 - 3(-2) \end{bmatrix} = \begin{bmatrix} 1 & 4 & | & -2 \\ 0 & h - 12 & | & 0 \end{bmatrix}$$

The system has infinite solutions because $R_2 = 0$.

$$\begin{bmatrix}
-4 & 12 & | & h \\
2 & -6 & | & -3
\end{bmatrix}$$

 $R_2 + \frac{1}{2}R_1$

$$\begin{bmatrix} -4 & 12 & | & h \\ 2 + \frac{1}{2}(-4) & -6 + \frac{1}{2}(12) & | & -3 + \frac{h}{2} \end{bmatrix} = \begin{bmatrix} -4 & 12 & | & h \\ 0 & 0 & | & -3 + \frac{h}{2} \end{bmatrix}$$

The system is only consist if and only if h = 6.

23)

- a) Every elementary row operation is reversible. True, scaling and adding or subtracting rows are reversible.
- b) A 5×6 matrix has six rows. False, a 5×6 matrix has five rows and 6 columns.
- c) The solution set of a linear system involving variables x_1, \dots, x_n is a list of numbers (s_1, \dots, s_n) that makes each equation in the system a true statement when the values s_1, \dots, s_n are substituted for x_1, \dots, x_n respectively. False, the solution set consists of all possible solutions as a statement is only true if it is always true.
- d) Two fundamental questions about a linear system involve existence and uniqueness.

True, uniqueness implies existence and existence implies uniqueness. Then ${\cal A}$ is invertible.

24)

- a) Two matrices are row equivalent if they have the same number of rows. False, row equivalent requires a sequence of row operations that transforms one matrix into another.
- b) Elementary row operations on an augmented matrix never change the solution set of the associated linear system. True.
- c) Two equivalent linear systems can have different solutions sets. False.
- d) A consistent system of linear equations has one or more solutions. True, a consistent system has at least one solution.

25) Find an equation involving g,h, and k that makes this augmented matrix correspond to a consistent system:

$$\begin{bmatrix} 1 & -4 & 7 & | & g \\ 0 & 3 & -5 & | & h \\ -2 & 5 & -9 & | & k \end{bmatrix}$$

$$R_3 + 2R_1$$

$$\begin{bmatrix} 1 & -4 & 7 & | & g \\ 0 & 3 & -5 & | & h \\ -2+2(1) & 5+2(-4) & -9+2(7) & | & k+2g \end{bmatrix} = \begin{bmatrix} 1 & -4 & 7 & | & g \\ 0 & 3 & -5 & | & h \\ 0 & -3 & 5 & | & k+2g \end{bmatrix}$$

$$R_3 + R_2$$

$$\begin{bmatrix} 1 & -4 & 7 & | & g \\ 0 & 3 & -5 & | & h \\ 0 & -3+3 & 5+(-5) & | & k+2g+h \end{bmatrix} = \begin{bmatrix} 1 & -4 & 7 & | & g \\ 0 & 3 & -5 & | & h \\ 0 & 0 & 0 & | & k+2g+h \end{bmatrix}$$

Therefore, this system is consistent if and only if k + 2g + h = 0.

26) Suppose the system below is consistent for all possible values of f and g. What can you say about the coefficients c and d? Justify your answer.

$$2x_1 + 4x_2 = f$$

$$cx_1 + dx_2 = g$$

$$\begin{bmatrix} 2 & 4 & | & f \\ c & d & | & g \end{bmatrix}$$

 $\frac{1}{2}R_{1}$

$$\begin{bmatrix} 1 & 2 & | & \frac{f}{2} \\ c & d & | & g \end{bmatrix}$$

$$R_2 = R_2 - cR_1$$

$$\begin{bmatrix} 1 & 2 & \mid & \frac{f}{2} \\ c - c(1) & d - c(2) & \mid & g - c\frac{f}{2} \end{bmatrix} = \begin{bmatrix} 1 & 2 & \mid & \frac{f}{2} \\ 0 & d - 2c & \mid & g - c\frac{f}{2} \end{bmatrix}$$

In Exercise 29-32, find the elementary row operation that transforms the first matrix into the second, and then find the reverse row operation that transforms the second matrix into the first.

29) R_1 swap with R_3 .

$$\begin{bmatrix} 0 & -2 & | & 5 \\ 1 & 3 & | & -5 \\ 3 & -1 & | & 6 \end{bmatrix} \begin{bmatrix} 3 & -1 & | & 6 \\ 1 & 3 & | & -5 \\ 0 & -2 & | & 5 \end{bmatrix}$$

$$30) - \frac{1}{5}R_3$$
.

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

3 Exercise 1.2

In Exercise 1 and 2, determine which matrices are in reduced echelon form and which others are only in echelon form.

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

Reduced echelon form.

b)
$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Reduced echelon form.

c)
$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Not echelon form.

d)
$$\begin{bmatrix} 1 & 1 & 0 & 1 & 1 \\ 0 & 2 & 0 & 2 & 2 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 0 & 4 \end{bmatrix}$$

Echelon form.