

This system has infinitely many solutions, given parametrically by  $(1 - x_3, 1 + x_3, x_3)$ . Geometrically, this is a line common to all three planes; see Figure 3.6.

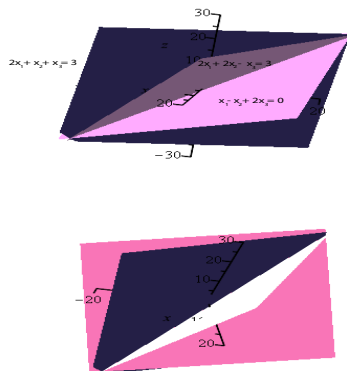


Figure 3.6: The linear system  $x_1 + 2x_2 - x_3 = 3$ ,  $2x_1 + x_2 + x_3 = 3$ ,  $x_1 - x_2 + 2x_3 = 0$  has the red line common to all three planes.

Under the above interpretation, observe that we are focusing on the *rows* of the matrix  $A$ , rather than on its *columns*, as in the previous interpretations.

Another great example of a real-world problem where linear algebra proves to be very effective is the problem of *data compression*, that is, of representing a very large data set using a much smaller amount of storage.

Typically the data set is represented as an  $m \times n$  matrix  $A$  where each row corresponds to an  $n$ -dimensional data point and typically,  $m \geq n$ . In most applications, the data are not independent so the rank of  $A$  is a lot smaller than  $\min\{m, n\}$ , and the goal of *low-rank decomposition* is to factor  $A$  as the product of two matrices  $B$  and  $C$ , where  $B$  is a  $m \times k$  matrix and  $C$  is a  $k \times n$  matrix, with  $k \ll \min\{m, n\}$  (here,  $\ll$  means “much smaller than”):

$$\begin{pmatrix} A \\ m \times n \end{pmatrix} = \begin{pmatrix} B \\ m \times k \end{pmatrix} \begin{pmatrix} C \\ k \times n \end{pmatrix}$$

Now it is generally too costly to find an exact factorization as above, so we look for a low-rank matrix  $A'$  which is a “good” *approximation* of  $A$ . In order to make this statement precise, we need to define a mechanism to determine how close two matrices are. This can be done using *matrix norms*, a notion discussed in Chapter 9. The norm of a matrix  $A$  is a