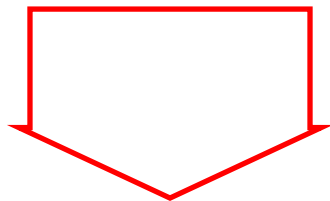


How to solve a matrix equation

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

matrix equation



$$\left[A \mid \mathbf{b} \right]$$

augmented matrix



$$\left[\text{reduced matrix} \right]$$



$$\mathbf{x} = \dots$$

solutions

Recall: A vector equation

$$x_1 \mathbf{v}_1 + \dots + x_n \mathbf{v}_n = \mathbf{b}$$

has a solution if and only if $\mathbf{b} \in \text{Span}(\mathbf{v}_1, \dots, \mathbf{v}_n)$.

Definition

If A is a matrix with columns $\mathbf{v}_1, \dots, \mathbf{v}_n$:

$$A = [\mathbf{v}_1 \quad \dots \quad \mathbf{v}_n]$$

then the set $\text{Span}(\mathbf{v}_1, \dots, \mathbf{v}_n)$ is called the *column space* of A and it is denoted $\text{Col}(A)$.

Upshot. A matrix equation $A\mathbf{x} = \mathbf{b}$ has a solution if and only if $\mathbf{b} \in \text{Col}(A)$.

Proposition

A matrix equation $A\mathbf{x} = \mathbf{b}$ has a solution for any \mathbf{b} if and only if A has a pivot position in every row.

In such case $\text{Col}(A) = \mathbb{R}^m$, where m is the number of rows of A .

Recall: A vector equation

$$x_1\mathbf{v}_1 + \dots + x_n\mathbf{v}_n = \mathbf{b}$$

has only one solution for each $\mathbf{b} \in \text{Span}(\mathbf{v}_1, \dots, \mathbf{v}_n)$ if and only if the homogenous equation

$$x_1\mathbf{v}_1 + \dots + x_n\mathbf{v}_n = \mathbf{0}$$

has only the trivial solution $x_1 = 0, \dots, x_n = 0$.

Definition

If A is a matrix then the set of solution of the homogenous equation

$$A\mathbf{x} = \mathbf{0}$$

is called the *null space* of A and it is denoted $\text{Nul}(A)$.

Upshot. A matrix equation $A\mathbf{x} = \mathbf{b}$ has only one solution for each $\mathbf{b} \in \text{Col}(A)$ if and only if $\text{Nul}(A) = \{\mathbf{0}\}$.

Example. Find the null space of the matrix

$$A = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$$

Proposition

$\text{Nul}(A) = \{0\}$ if and only if the matrix A has a pivot position in every column.

Example. Find the null space of the matrix

$$A = \begin{bmatrix} 3 & 1 & -2 & 1 & 5 \\ 1 & 0 & 1 & 0 & 1 \\ 5 & 2 & -5 & 5 & 3 \end{bmatrix}$$

Note

If A is an $m \times n$ matrix then $\text{Nul}(A)$ can be always described as a span of some vectors in \mathbb{R}^n .