Systems of Linear Equations

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Linear equations

a linear equation in n unknowns or variables has the form:

$$a_1x_1 + a_2x_2 + \dots + a_nx_n = b$$

Generally, 2 unknowns and 2 equations have one common solution, but they could have none:

$$x_1 + 3x_2 = 2$$

$$x_1 + 3x_2 = 3$$

You could also have infinite solutions

$$x_1 + 3x_2 = 2$$

$$2x_1 + 6x_2 = 4$$

A finite set of linear equations is called a system of linear equations.

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

...

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

a augmented matrix is

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \dots & & \dots & & \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{bmatrix}$$

a matrix with m rows and n columns is a $m \times n$ matrix

Examples

Linear:

$$2x_1 + 3x_2 = 4$$

Non-linear:

$$x_1^2 + x_2^2 = 1$$