# Systems of Linear Equations

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#### MOTIVATION

Consider the system of m equations with n variables.

$$a_{11}x_{1} + a_{12}x_{2} + \cdots + a_{1n}x_{n} = b_{1}$$

$$a_{21}x_{1} + a_{22}x_{2} + \cdots + a_{2n}x_{n} = b_{2}$$

$$\vdots \qquad \vdots \qquad \vdots \qquad \vdots$$

$$a_{m1}x_{1} + a_{m2}x_{2} + \cdots + a_{mn}x_{n} = b_{m}$$

$$(*)$$

- Q1. Does a solution exist?
- Q2. How many solutions exist?
- Q3. How do we find <u>all</u> solutions?
- Ex. The system of 2 equations and 3 variables

$$x + y + z = 2$$

$$x - 2z = 3$$

is solved by (x,y,z)=(5,-4,1) and (x,y,z)=(1,2,-1). The system has more than one solution.

Ex. The system of 3 equations and 2 variables

$$x + 3y = 2 (1)$$

$$-2x + 7y = 8 (2)$$

$$4x - 14y = 0 \quad (3)$$

has no solutions because 
$$2 \cdot (2) + (3) = \begin{cases} 0 & \text{LHS} \\ 16 & \text{RHS} \end{cases}$$

Ex. Find all solutions to the system

$$x + 2y = 3 \quad (1)$$

$$3x + 4y = 0 (2)$$

BAD IDEA. Start deriving new equations. Equation (2) is

$$y = -\frac{3}{4}x\tag{3}$$

Plug (3) into (1) to obtain

$$x + 2\left(-\frac{3}{4}x\right) = 3 \Rightarrow x = -6\tag{4}$$

Plug (4) into (3) to obtain

$$y = \left(-\frac{3}{4}\right)(-6) = \frac{9}{2} \tag{5}$$

Equations (4) and (5) then give (x,y)=(-6,9/2).

- Q. Why is this a bad idea?
  - 1. Equations get messy in high dimensions.
  - 2. The procedure is not guaranteed to terminate.

DEF. Two systems are equivalent if they have the same solutions.

GOOD IDEA. Replace "hard" systems with equivalent "easy" systems.

## AUGMENTED MATRICES AND REDUCED ROW-ECHELON FORM

DEF. The <u>augmented matrix</u> of the system (\*) is

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

Ex.

DEF. A matrix is in reduced row-echelon form (rref) if

- 1. any zero-rows occur at the bottom
- 2. the first nonzero entry of a nonzero row is 1 (called a pivot)
- 3. every pivot occurs to the right of any previous pivots
- 4. all other entries of a column containing a pivot are zero
- Ex. Each of the following is in rref

$$\begin{bmatrix}
1 & 0 & 0 \\
0 & 1 & 2
\end{bmatrix} \qquad
\begin{bmatrix}
1 & 1 & 0 & 0 & 3 \\
0 & 0 & 1 & 2 & 1 \\
0 & 0 & 0 & 0 & 0
\end{bmatrix} \qquad
\begin{bmatrix}
0 & 1 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 2 \\
0 & 0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 & 0
\end{bmatrix}$$

Ex. Each of the following is  $\underline{not}$  in rref

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

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

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

DEF. A rref system is

CONSISTENT if the augmented column contains no pivot

INCONSISTENT if the augmented column contains a pivot

DEF. A column in a consistent rref matrix corresponds to a

FREE VARIABLE if it contains no pivot

DEPENDENT VARIABLE if it contains a pivot

IDEA. Solving consistent rref systems is <u>easy</u>: write the dependent variables in terms of the free variables.

Ex. The rref system

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

is consistent. The free variables are  $\{x_2, x_4\}$  and the dependent variables are  $\{x_1, x_3\}$ . The solutions are

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 4 \\ x_2 \\ -2x_4 - 1 \\ x_4 \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \\ -1 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} 0 \\ 0 \\ -2 \\ 1 \end{bmatrix}$$

Note that there are infinitely many solutions.

Ex. The rref system

$$\left[ 
\begin{array}{ccc|c}
1 & 0 & 0 & 3 \\
0 & 1 & 0 & 4 \\
0 & 0 & 1 & 8
\end{array} \right]$$

is consistent with no free variables. The only solution is  $(x_1,x_2,x_3)=(3,4,8)$ .

Ex. The rref system

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

is inconsistent. The last equation is 0=1, which is impossible! This system has no solutions.

THM. A consistent rref system has

A UNIQUE SOLUTION if it has no free variables

INFINITELY MANY SOLUTIONS if it has at least one free variable

An inconsistent rref system has no solutions.

### ELEMENTARY ROW OPERATIONS

DEF. There are three types of <u>elementary row operations</u>:

ROW SWITCHING: a row can be switched with another row  $R_i \leftrightarrow R_j$ 

ROW MULTIPLICATION: a row can be multiplied by any nonzero scalar  $c \cdot R_i \to R_i$ 

ROW ADDITION: a row can be replaced by the sum of that row and a multiple of another row  $R_i+c\cdot R_j o R_i$ 

Ex (row switching).

$$\begin{bmatrix} 2 & -2 & -1 & 0 & 1 \\ 1 & 0 & 1 & 1 & -1 \\ -249 & -2 & -15 & -1 & 2 \\ -1 & 0 & 1 & -5 & 3 \end{bmatrix} \xrightarrow{R_2 \leftrightarrow R_4} \begin{bmatrix} 2 & -2 & -1 & 0 & 1 \\ -1 & 0 & 1 & -5 & 3 \\ -249 & -2 & -15 & -1 & 2 \\ 1 & 0 & 1 & 1 & -1 \end{bmatrix}$$

Ex (row switching).

$$\begin{bmatrix} -1 & -1 & 7 & 2 & -1 & 1 \\ 1 & -1 & 1 & 1 & -17 & 0 \\ -1 & 4 & 0 & 3 & 1 & 1 \\ 0 & 1 & -37 & 1 & 1 & 3 \end{bmatrix} \xrightarrow{3 \cdot R_3 \leftrightarrow R_3} \begin{bmatrix} -1 & -1 & 7 & 2 & -1 & 1 \\ 1 & -1 & 1 & 1 & -17 & 0 \\ -3 & 12 & 0 & 9 & 3 & 3 \\ 0 & 1 & -37 & 1 & 1 & 3 \end{bmatrix}$$

Ex (row addition).

$$\begin{bmatrix} 1 & 0 & 5 & 0 & 1 & 1 \\ -1 & 1 & 2 & -3 & 2 & 0 \\ -1 & -1 & 0 & 1 & -1 & 1 \\ 5 & 0 & 1 & 0 & -2 & 3 \end{bmatrix} \xrightarrow{R_3 - 3 \cdot R_2 \to R_3} \begin{bmatrix} 1 & 0 & 5 & 0 & 1 & 1 \\ -1 & 1 & 2 & -3 & 2 & 0 \\ 2 & -4 & -6 & 10 & -7 & 1 \\ 5 & 0 & 1 & 0 & -2 & 3 \end{bmatrix}$$

THM. Performing an elementary row operation on an augmented matrix yields an equivalent system.

IDEA. To solve a given system, use elementary row operations to obtain a rref system.

THM (Gauß-Jordan Elimination). Every augmented matrix is equivalent to a unique rref augmented matrix. Furthermore, its rref may be obtained via elementary row operations.

Ex. Find all solutions to the system

$$x + 2y = 3$$
$$3x + 4y = 0$$

Sol. Row reduce

$$\begin{bmatrix} 1 & 2 & 3 \\ 3 & 4 & 0 \end{bmatrix} \xrightarrow{R_2 - 3 \cdot R_1 \to R_2} \begin{bmatrix} 1 & 2 & 3 \\ 0 & -2 & -9 \end{bmatrix} \xrightarrow{\frac{-1}{2} \cdot R_2 \to R_2} \begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & \frac{9}{2} \end{bmatrix} \xrightarrow{R_1 - 2 \cdot R_2 \to R_1} \begin{bmatrix} 1 & 0 & -6 \\ 0 & 1 & \frac{9}{2} \end{bmatrix}$$

This shows that

$$\text{rref} \left[ \begin{array}{c|c} 1 & 2 & 3 \\ 3 & 4 & 0 \end{array} \right] = \left[ \begin{array}{c|c} 1 & 0 & -6 \\ 0 & 1 & \frac{9}{2} \end{array} \right]$$

The rref of the system is consistent and has no free variables. Hence the unique solution is (x,y)=(-6,9/2).

Ex. Find all solutions to

$$4x_2 + x_3 = 2$$

$$2x_1 + 6x_2 - 2x_3 = 3$$

$$4x_1 + 8x_2 - 5x_3 = 4$$

Sol. Row reduce

$$\begin{bmatrix} 0 & 4 & 1 & 2 \\ 2 & 6 & -2 & 3 \\ 4 & 8 & -5 & 4 \end{bmatrix} \xrightarrow{R1 \leftrightarrow R_2} \begin{bmatrix} 2 & 6 & -2 & 3 \\ 0 & 4 & 1 & 2 \\ 4 & 8 & -5 & 4 \end{bmatrix}$$

$$\xrightarrow{\frac{1}{2} \cdot R_1 \to R_1} \begin{bmatrix} 1 & 3 & -1 & \frac{3}{2} \\ 0 & 4 & 1 & 2 \\ 4 & 8 & -5 & 4 \end{bmatrix}$$

$$\xrightarrow{\frac{R_3 - 4 \cdot R_1 \to R_3}{2}} \begin{bmatrix} 1 & 3 & -1 & \frac{3}{2} \\ 0 & 4 & 1 & 2 \\ 0 & -4 & -1 & -2 \end{bmatrix}$$

$$\xrightarrow{\frac{1}{4} \cdot R_2 \to R_2} \begin{bmatrix} 1 & 3 & -1 & \frac{3}{2} \\ 0 & 1 & \frac{1}{4} & \frac{1}{2} \\ 0 & -4 & -1 & -2 \end{bmatrix}$$

$$\xrightarrow{\frac{R_1 - 3 \cdot R_2 \to R_1}{2}} \begin{bmatrix} 1 & 0 & -\frac{7}{4} & 0 \\ 0 & 1 & \frac{1}{4} & \frac{1}{2} \\ 0 & -4 & -1 & -2 \end{bmatrix}$$

$$\xrightarrow{\frac{R_3 + 4 \cdot R_1 \to R_3}{2}} \begin{bmatrix} 1 & 0 & -\frac{7}{4} & 0 \\ 0 & 1 & \frac{1}{4} & \frac{1}{2} \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

This shows that

$$\operatorname{rref} \begin{bmatrix} 0 & 4 & 1 & 2 \\ 2 & 6 & -2 & 3 \\ 4 & 8 & -5 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 & -\frac{7}{4} & 0 \\ 0 & 1 & \frac{1}{4} & \frac{1}{2} \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

The rref is consistent with free variable  $\{x_3\}$  and dependent variables  $\{x_1,x_2\}$ . The system has infinitely many solutions given by

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \frac{7}{4}x_3 \\ -\frac{1}{4}x_3 + \frac{1}{2} \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ \frac{1}{2} \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} \frac{7}{4} \\ -\frac{1}{4} \\ 1 \end{bmatrix}$$

#### HOMOGENEOUS SYSTEMS

DEF. The system (\*) is <u>homogeneous</u> if  $b_1 = b_2 = \cdots = b_m = 0$ . In a homogeneous system, the solution  $x_1 = x_2 = \cdots = x_n = 0$  is the <u>trivial</u> <u>solution</u>. All other solutions are called <u>nontrivial solutions</u>.

THM. A homogeneous system of m equations and n variables has infinitely many solutions if m < n.

### RANK AND NULLITY

DEF. The <u>rank</u> of a consistent system is the number of pivots in its rref. Equivalently, the rank is the number of dependent variables.

THM. rank  $\leq \#$ variables and rank  $\leq \#$ equations

THM. A consistent system has

A UNIQUE SOLUTION if rank = #variables

INFINITELY MANY SOLUTIONS if rank < #variables</pre>

DEF. The <u>nullity</u> of a consistent system is the number of nonpivot columns in its rref. Equivalently, the rank is the number of free variables.

THM. rank + nullity = #variables

THM. A consistent system has

A UNIQUE SOLUTION if nullity = 0

INFINITELY MANY SOLUTIONS if nullity > 0

Ex. How many solutions will a system with coefficient matrix

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

have?

Sol. Row reduce

$$\begin{bmatrix} 2 & 0 & 1 & -1 & b_1 \\ 0 & 1 & 2 & 1 & b_2 \\ 2 & -1 & -1 & -2 & b_3 \end{bmatrix} \xrightarrow{R_3 - R_1 \to R_3} \begin{bmatrix} 2 & 0 & 1 & -1 & b_1 \\ 0 & 1 & 2 & 1 & b_2 \\ 0 & -1 & -2 & -1 & -b_1 + b_3 \end{bmatrix}$$

$$\xrightarrow{R_3 + R_2 \to R_3} \begin{bmatrix} 2 & 0 & 1 & -1 & b_1 \\ 0 & 1 & 2 & 1 & b_2 \\ 0 & 0 & 0 & 0 & -b_1 + b_2 + b_3 \end{bmatrix}$$

$$\xrightarrow{\frac{1}{2} \cdot R_1 \to R_1} \begin{bmatrix} 1 & 0 & \frac{1}{2} & -\frac{1}{2} & \frac{1}{2} b_1 \\ 0 & 1 & 2 & 1 & b_2 \\ 0 & 0 & 0 & 0 & -b_1 + b_2 + b_3 \end{bmatrix}$$

The system is consistent if and only if  $-b_1+b_2+b_3\neq 0$ . Suppose  $-b_1+b_2+b_3\neq 0$ , so that the system is consistent. Note that

$$rank = 2 < \#variables = 4$$

so the system has infinitely many solutions.

Alternatively,

$$nullity = 2 > 0$$

so the system has infinitely many solutions.

Thus, any system with coefficient matrix A will be inconsistent if  $-b_1+b_2+b_3\neq 0$  and consistent with infinitely many solutions if  $-b_1+b_2+b_3=0$ .

$$\begin{bmatrix} -8 & -29 & 127 & -108 & -76 & 102 \\ -3 & -11 & 48 & -41 & -29 & 39 \\ -3 & -15 & 60 & -57 & -44 & 61 \\ -1 & -1 & 8 & -3 & 4 & -0 \\ \end{bmatrix} \begin{array}{c} b_1 \\ b_2 \\ -1 & -1 & 8 & -3 & 4 & -0 \\ \end{bmatrix} \begin{array}{c} b_2 \\ b_3 \\ -1 & -1 & 8 & -3 & 4 & -0 \\ \end{bmatrix} \begin{array}{c} b_4 \\ b_3 \\ -1 & -1 & 8 & -3 & 4 & -0 \\ \end{bmatrix} \begin{array}{c} b_4 \\ b_3 \\ -1 & -1 & 8 & -3 & 4 & -0 \\ \end{bmatrix} \begin{array}{c} b_4 \\ b_3 \\ -1 & -1 & 8 & -3 & 4 & -0 \\ \end{bmatrix} \begin{array}{c} b_4 \\ b_3 \\ -1 & -1 & 8 & -3 & 4 & -0 \\ \end{bmatrix} \begin{array}{c} b_4 \\ b_3 \\ -1 & -1 & 8 & -3 & 4 & -0 \\ \end{bmatrix} \begin{array}{c} b_4 \\ b_3 \\ -1 & -1 & 8 & -3 & 4 & -0 \\ \end{bmatrix} \begin{array}{c} -1 & -1 & 8 & -3 & 4 & -0 \\ 0 & -\frac{1}{9} & \frac{3}{8} & -\frac{1}{9} & -\frac{17}{2} & \frac{19}{2} & -\frac{61}{4} \\ 0 & -\frac{1}{8} & \frac{3}{8} & -\frac{1}{9} & -\frac{17}{2} & -\frac{17}{2} & \frac{19}{2} & -\frac{61}{4} \\ -\frac{3}{8} b_1 + b_2 \\ -3 & -15 & 60 & -57 & -44 & 61 \\ 0 & -\frac{1}{8} & \frac{3}{8} & -\frac{1}{9} & -\frac{17}{2} & -\frac{17}{2} & -\frac{17}{2} & -\frac{1}{8} b_1 \\ -\frac{1}{8} b_1 + b_2 \\ -3 & -15 & 60 & -57 & -44 & 61 \\ 0 & -\frac{1}{8} & \frac{3}{8} & -\frac{1}{9} & -\frac{17}{2} & -\frac{17}{2} & -\frac{17}{2} & -\frac{1}{8} b_1 \\ -\frac{1}{8} b_1 + b_2 \\ -\frac{1}{8} b_1 +$$

 $0 \quad 1 \quad -3$ 

 $R_4 - 3 \cdot R_3 \rightarrow R_4$ 

4 0 2

 $0 \quad 1 \quad -2$ 

 $-45\,b_1+124\,b_2-4\,b_3$ 

 $12\,b_1 - 33\,b_2 + b_3$ 

0 0 0  $-44b_1 + 120b_2 - 3b_3 + b_4$