

$$\mathbf{x} = \mathbf{A}^{-1}\mathbf{b}. \quad (2.25)$$

Of course, this process depends on it being possible to find  $\mathbf{A}^{-1}$ . We discuss the conditions for the existence of  $\mathbf{A}^{-1}$  in the following section.

When  $\mathbf{A}^{-1}$  exists, several different algorithms exist for finding it in closed form. In theory, the same inverse matrix can then be used to solve the equation many times for different values of  $\mathbf{b}$ . However,  $\mathbf{A}^{-1}$  is primarily useful as a theoretical tool, and should not actually be used in practice for most software applications. Because  $\mathbf{A}^{-1}$  can be represented with only limited precision on a digital computer, algorithms that make use of the value of  $\mathbf{b}$  can usually obtain more accurate estimates of  $\mathbf{x}$ .

## 2.4 Linear Dependence and Span

In order for  $\mathbf{A}^{-1}$  to exist, equation 2.11 must have exactly one solution for every value of  $\mathbf{b}$ . However, it is also possible for the system of equations to have no solutions or infinitely many solutions for some values of  $\mathbf{b}$ . It is not possible to have more than one but less than infinitely many solutions for a particular  $\mathbf{b}$ ; if both  $\mathbf{x}$  and  $\mathbf{y}$  are solutions then

$$\mathbf{z} = \alpha\mathbf{x} + (1 - \alpha)\mathbf{y} \quad (2.26)$$

is also a solution for any real  $\alpha$ .

To analyze how many solutions the equation has, we can think of the columns of  $\mathbf{A}$  as specifying different directions we can travel from the **origin** (the point specified by the vector of all zeros), and determine how many ways there are of reaching  $\mathbf{b}$ . In this view, each element of  $\mathbf{x}$  specifies how far we should travel in each of these directions, with  $x_i$  specifying how far to move in the direction of column  $i$ :

$$\mathbf{Ax} = \sum_i x_i \mathbf{A}_{:,i}. \quad (2.27)$$

In general, this kind of operation is called a **linear combination**. Formally, a linear combination of some set of vectors  $\{\mathbf{v}^{(1)}, \dots, \mathbf{v}^{(n)}\}$  is given by multiplying each vector  $\mathbf{v}^{(i)}$  by a corresponding scalar coefficient and adding the results:

$$\sum_i c_i \mathbf{v}^{(i)}. \quad (2.28)$$

The **span** of a set of vectors is the set of all points obtainable by linear combination of the original vectors.