

Sec 1.1 Intro to Linear Systems

Recall algebra, e.g. $x + 5 = 3$. Generalize to two variables:

$$\begin{cases} x + y = 5 \\ 3x - y = -1 \end{cases}.$$

Solving intuitively, $x = 1, y = 4$. The problem on Page 1:

$$\begin{cases} x + 2y + 3z = 39 \\ x + 3y + 2z = 34 \\ 3x + 2y + z = 26 \end{cases} \quad (1)$$

Answer is $x = 2.75, y = 4.25, z = 9.25$.

Some systems are not (uniquely) solvable.

$$\begin{cases} 2x + 4y + 6z = 0 \\ 4x + 5y + 6z = 3 \\ 7x + 8y + 9z = 6 \end{cases} \quad (2)$$

$$\begin{cases} x + 2y + 3z = 0 \\ 4x + 5y + 6z = 3 \\ 7x + 8y + 9z = 0 \end{cases} \quad (3)$$

Geometric interpretation: find points that lie on all three planes.

How do I picture a plane in \mathbb{R}^3 ?

$ax + by + cz = 0$ defines a plane perpendicular to (a, b, c) passing origin. Translate it to get $ax + by + cz = d$.

Sec 1.2 Matrices, Vectors, and Gauss-Jordan Elimination

- matrix dimension; row, column, index notation
- identity, zero, square, upper/lower triangular, symmetric matrices
- vector, vector spaces \mathbb{R}^n (column vectors!)
- solve (1) using extended matrix
- Gaussian reduction: three operations
- RREF: definition and solve (1)
- solve (2) with parameterization

Sec 1.3 On the Solutions of Linear Systems; Matrix Algebra

Geometric interpretation

Intersection of planes, either unique or infinitely many solutions.

Rank

Matrices from (1) and (2) have rank 3 and 2. Full rank matrix has identity in RREF.

“Degrees of freedom”

$$\left\{ \begin{array}{l} x + z = -7 \\ x + 3z = 3 \\ x + 5z = 13 \end{array} \right. \quad \left\{ \begin{array}{l} x + y + z = 1 \\ y + 3z = 3 \end{array} \right. \quad \left\{ \begin{array}{l} x + y + 4z = 1 \\ x - y + z = 1 \\ 3x + y - z = 5 \\ x + 4y - 6z = 0 \end{array} \right.$$

First: $x = -12, z = 5$ but no constraint on y .

Quick check, doesn't prove solvability.

Matrix Algebra

Apr 6 2019

Sec 2.1 Linear Transformations

$$\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 2 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad (4)$$

$$\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad (5)$$

$$\begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 2 & 5 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad (6)$$

- linearity
- $Ae_i = T(e_i)$
- Finding the corresponding matrix
- Markov chain: EXAMPLE 9 on p.5, distribution vectors and transition matrices

Sec 2.2 Linear Transformation in Geometry