01204211 Discrete Mathematics Lecture 8a: Linear systems of equations

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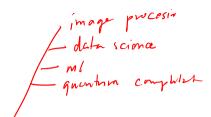
Linear algebra

Linear algebra studies

- matrices and operations with matrices
- systems of linear equations
- linear transformations
- ► linear spaces (and their structures) ★



Why?



- Lots of applications.
- ► Interesting perspectives.





Constraints

X dogs

Let's start with a simple example with 2 variables:

$$5x - 20 = 5$$

$$x = 25$$

$$x - 3y = 11$$

How would you solve it?

$$\frac{1}{4}x + \frac{1}{4}y = \frac{1}{4}1$$

$$4 + 2y = 1$$

$$y = -2$$

$$x = 5$$

Let's start with a simple example with 2 variables:

$$5x + 10y = 5$$
$$x - 3y = 11$$

How would you solve it?

Using basic techniques you learned from high school, you may multiply the second equation with 5 and subtract it to the first equation; yielding:

$$5x + 10y - (5x - 5 \cdot 3y) =$$

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Then you can conclude that y=-2. Substitute it to one of the equation, you can find out the value of x.

Gaussian elimination (1)

Let's consider a system with 3 variables:

h 3 variables:
$$3 - 2 - 3$$

 $2x_1 + 4x_2 + 3x_3 = 7 - 6$

$$\rightarrow x_1 + 5x_3 = 12 - \emptyset$$

$$\rightarrow 4x_1 + 2x_2 + 3x_3 = 10 \quad -3$$

$$\left(\bigcirc - \bigcirc /2 \right)$$

 $(3) - 2 \cdot 0)$

$$0x_1 - 2x_2 - 3.5x_3 = 9.5$$

$$0x_{1} - 2x_{2} - 3.5 x_{3} = 7.5 - 6$$

$$0x_{1} - 6x_{2} - 3x_{3} = -4 -6$$

Gaussian elimination (2)

$$x_1 + 2x_2 + 115x_3 = 3.1-$$

Let's consider another system with 3 variables:

$$2x_{1} + 4x_{2} + 3x_{3} = 7$$

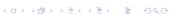
$$x_{1} + 5x_{3} = 12$$

$$3x_{1} + 8x_{2} + x_{3} = 10$$

$$7x_{1} - 2x_{2} - x_{3} = -2$$

$$3x_{1} + 2x_{2} + 5x_{3} = 1x$$

$$2x_{2} + 3x_{3} = 20$$

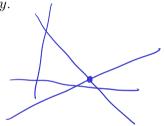


A closer look: 1st perspective

Consider

$$5x + 10y = 5$$
 equation $(x-3y) = 11$

Each equation (row) constraints certain values of x and y.



Let's focus only on coefficients. This is how we obtain the third equation:

Vow
$$(5, 10) = \mathbf{u}_1$$
 $(1, -3) = \mathbf{u}_2$

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$$(5, 10) = \mathbf{u}_1$$

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 $(0, 25) = \mathbf{u}_1 - 5 \cdot \mathbf{u}_2$

The third equation is a "combination" of the other two rows. In fact, it is a <u>linear</u> combination of the first two.

"Combining" two rows
$$(0,1) = (0,\frac{27}{25}) = \frac{4}{25} - \frac{54}{25}$$
Let's focus only on coefficients. This is how we obtain the third equation: $-0.2 u_2$

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The third equation is a "combination" of the other two rows. In fact, it is a linear combination of the first two.

Can you obtain (0,1) from u_1 and u_2 ?

Let's focus only on coefficients. This is how we obtain the third equation:

$$(5, 10) = \mathbf{u}_1$$

 $(1, -3) = \mathbf{u}_2$
 $(0, 25) = \mathbf{u}_1 - 5 \cdot \mathbf{u}_2$

The third equation is a "combination" of the other two rows. In fact, it is a **linear combination** of the first two.

Can you obtain (0,1) from u_1 and u_2 ? Yes.

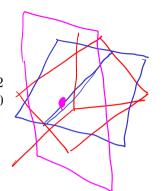
$$0.2 \cdot \boldsymbol{u}_1 - \boldsymbol{u}_2 = (0,1).$$

It turns out that you can obtain any (a,b) from u_1 and u_2 .

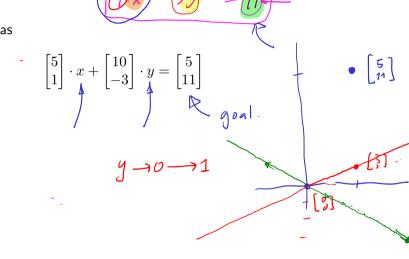
A closer look: 1st perspective (more example)

Consider $2x_1 + 4x_2 + 3x_3 = 7$ 1 plane $x_1 + x_2 + 3x_3 = 12$ $x_1 + x_2 + 3x_3 = 12$ $x_1 + x_2 + 3x_3 = 12$

What are the row vectors?



We rewrite the system as



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$$\begin{bmatrix} 5 \\ 1 \end{bmatrix} \cdot x + \begin{bmatrix} 10 \\ -3 \end{bmatrix} \cdot y = \begin{bmatrix} 5 \\ 11 \end{bmatrix}$$

Now, the goal is to find \boldsymbol{x} and \boldsymbol{y} satisfying this "vector" equation.

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Now, the goal is to find x and y satisfying this "vector" equation.

But if we change our focus to the vectors, we can see that we have 3 vectors:

$$oldsymbol{v}_1 = egin{bmatrix} 5 \\ 1 \end{bmatrix}, \quad oldsymbol{v}_2 = egin{bmatrix} 10 \\ -3 \end{bmatrix}, \quad oldsymbol{b} = egin{bmatrix} 5 \\ 11 \end{bmatrix}$$

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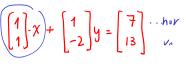
$$\left(\begin{bmatrix} 5\\1 \end{bmatrix}\right) \underline{x} + \begin{bmatrix} 10\\-3 \end{bmatrix} \cdot y = \begin{bmatrix} 5\\11 \end{bmatrix}$$

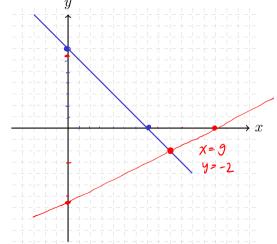
Now, the goal is to find x and y satisfying this "vector" equation. But if we change our focus to the vectors, we can see that we have 3 vectors:

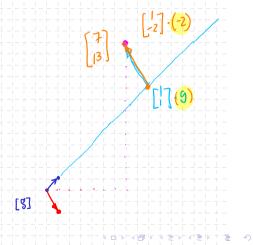
$$m{v}_1 = egin{bmatrix} 5 \ 1 \end{bmatrix}, \quad m{v}_2 = egin{bmatrix} 10 \ -3 \end{bmatrix}, \quad m{b} = egin{bmatrix} 5 \ 11 \end{bmatrix}$$

and with x and y, we now see that b is a <u>linear combination</u> of v_1 and v_2 . Finding x and y is essentially checking if b is a linear combination of v_1 and v_2 .

Example 2: a linear system with 2 variables

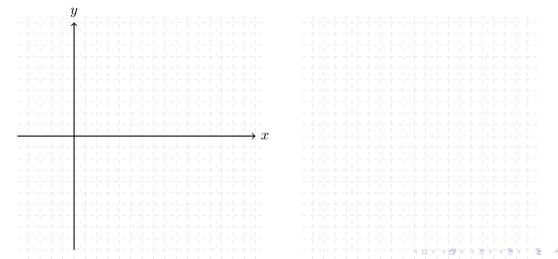




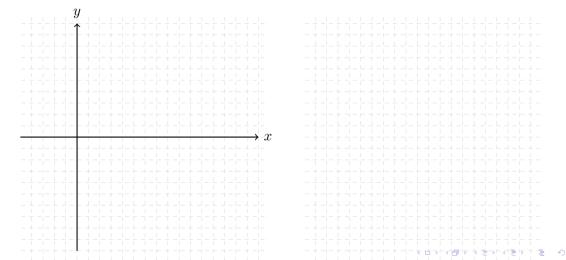


Example 3: a linear system with 2 variables

$$\begin{array}{rcl}
2x & + & y & = \\
4x & + & 2y & = & 1
\end{array}$$



Example 4: a linear system with 2 variables



A linear system with 3 variables

Let's consider a system with 3 variables:

$$2x_1 + 4x_2 + 3x_3 = 7$$

 $x_1 + 5x_3 = 12$
 $4x_1 + 2x_2 + 3x_3 = 10$

Row perspective

Each equation becomes a plane in 3 dimensional space.

Row perspective: the goal of Gaussian Elimination

From vectors:

We want to linearly combine them to obtain

Row perspective: the goal of Gaussian Elimination

From vectors:

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In other words, what are the possible linear combinations of

Column perspective

From

linear ambineting of un, uz, and uz

we rewrite the system as

$$\begin{bmatrix} \mathbf{u_1} & \mathbf{u_2} & \mathbf{u_3} \\ \mathbf{1} \\ \mathbf{4} \end{bmatrix} \cdot x_1 + \begin{bmatrix} 4 \\ 0 \\ 2 \end{bmatrix} \cdot x_2 + \begin{bmatrix} 3 \\ 5 \\ 3 \end{bmatrix} \cdot x_3 + = \begin{bmatrix} 7 \\ 12 \\ 10 \end{bmatrix}.$$

Our goal is to find a way to linear combine 3 vectors to obtain

$$\begin{bmatrix} 7\\12\\10 \end{bmatrix}$$

Column perspective

From

we rewrite the system as

$$\begin{bmatrix} 2\\1\\4 \end{bmatrix} \cdot x_1 + \begin{bmatrix} 4\\0\\2 \end{bmatrix} \cdot x_2 + \begin{bmatrix} 3\\5\\3 \end{bmatrix} \cdot x_3 + = \begin{bmatrix} 7\\12\\10 \end{bmatrix}.$$

Our goal is to find a way to linear combine 3 vectors to obtain

$$\begin{bmatrix} 7 \\ 12 \\ 10 \end{bmatrix}.$$

In other words, the vector b, for a successful Gaussian Elimination, should be in the set of all possible linear combinations of the 3 column vectors.

More example

Let's consider another system with 3 variables:

$$2x_1 + 4x_2 + 3x_3 = 7$$

 $x_1 + 5x_3 = 12$
 $3x_1 + 8x_2 + x_3 = 10$

More example 2

Let's consider another system with 3 variables:

$$2x_1 + 4x_2 + 3x_3 = 7$$

 $x_1 + 5x_3 = 12$
 $4x_1 + 2x_2 + 3x_3 = 10$
 $5x_1 + 2x_2 + 8x_3 = 22$

More failed example 3

Let's consider the last system with 3 variables:

$$\begin{array}{rclcrcr}
2x_1 & + & 4x_2 & + & 3x_3 & = & 7 \\
x_1 & + & & & 5x_3 & = & 12 \\
2x_1 & + & & & 10x_3 & = & 24
\end{array}$$

The last equation (constraint) can be derived from the other two.

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This system has many solutions.

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What does it mean that u and v are solutions?

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$$2x_1 + 4x_2 + 3x_3 = 7$$

 $x_1 + 5x_3 = 12$

This system has many solutions. Suppose that $u = [u_1, u_2, u_3]$ and $v = [v_1, v_2, v_3]$ are both solutions but $u \neq v$.

What does it mean that u and v are solutions? It means that, for u, you can plug in $x_1 = u_1, x_2 = u_2, x_3 = u_3$ and that satisfies the system of equations.

Suppose that $oldsymbol{u}$ and $oldsymbol{v}$ are different solutions to the system:

I.e.,

Consider u-v.

Suppose that u and v are different solutions to the system:

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$$(2u_1 + 4u_2 + 3u_3) - (2v_1 + 4v_2 + 3v_3) =$$

Suppose that u and v are different solutions to the system:

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$$(2u_1 + 4u_2 + 3u_3) - (2v_1 + 4v_2 + 3v_3) = 2(u_1 - v_1) + 4(u_2 - v_2) + 3(u_3 - v_3) = (7 - 7) = 0$$

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$$(2u_1 + 4u_2 + 3u_3) - (2v_1 + 4v_2 + 3v_3) = 2(u_1 - v_1) + 4(u_2 - v_2) + 3(u_3 - v_3) = (7 - 7) = 0 (u_1 + 5u_3) - (v_1 + 5v_3) = (u_1 - v_1) + 5(u_1 - v_3) = (12 - 12) = 0$$

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It turns out that u-v is a solution to the following system:

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It is the same system with all right-hand-side constants equal to zero. This type of linear systems is called a **homogeneous system of linear equations**.

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It would play a central role when dealing with linear systems with many solutions.

Key take away

- ► There are 2 ways to look at how we solve linear systems: row perspective and column perspective.
- **Linear combination** is the main operation.