

Linear equations: In n variables/unknowns: $x_1, x_2, x_3 \dots x_n$, is an equation of the form of $a_1x_1 + a_2x_2 + a_3x_3 + \dots + a_nx_n = b$.	a, b are coefficients. $\{a \in \mathbb{R} \text{ and } b \in \mathbb{R}\}$
System of linear equations: system of n linear equations in n unknowns $x_1, x_2, x_3 \dots x_n$ of the form: $a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$ $a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$ $a_{31}x_1 + a_{32}x_2 + \dots + a_{3n}x_n = b_3$ \dots $a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n = b_n$	$\{a_{mn} \in \mathbb{R} : m = 1, 2, 3, \dots, n, n = 1, 2, 3, \dots, n\}$ $\{b \in \mathbb{R}\}$ e.x. a_{mn} is the coefficient of x_n in the m th. equation.
Solution: numbers $s_1, s_2, s_3, \dots, s_n$ s.t. if $x_1 = s_1, x_2 = s_2, \dots, x_n = s_n$, all equations are satisfied. Goal: To find out if a system of linear equations has a solution, if it does, how to find all solutions	
A s.l.e can have and only have 1, infinite, or \emptyset solutions.	

General Procedure for solving s.l.e: Eliminating variables to make the system simpler enough to solve

Equivalent systems: two s.l.e that have the same set of variables. Which means all operations in solving s.l.e are reversible	To eliminate x_1 except for the first equation, then x_2 except for the first two equations ... till ref is reached
e.x. $\begin{cases} x_1 + 2x_2 + x_4 = 7 \\ x_1 + x_2 + x_3 - x_4 = 3 \\ 3x_1 + x_2 + 5x_3 - 7x_4 = 1 \end{cases} \gg \gg \left(\begin{array}{cccc c} 1 & 2 & 0 & 1 & 7 \\ 1 & 1 & 1 & -1 & 3 \\ 3 & 1 & 5 & -7 & 1 \end{array} \right) \begin{matrix} R1 \\ R2 \\ R3 \end{matrix}$	Convert to a matrix
$\left(\begin{array}{cccc c} 1 & 2 & 0 & 1 & 7 \\ 1 & 1 & 1 & -1 & 3 \\ 3 & 1 & 5 & -7 & 1 \end{array} \right) \gg \gg \left(\begin{array}{cccc c} 1 & 2 & 0 & 1 & 7 \\ 0 & -1 & 1 & -2 & -4 \\ 3 & 1 & 5 & -7 & 1 \end{array} \right)$	$R_2 - R_1$ Eliminate x_1 from R_2
$\left(\begin{array}{cccc c} 1 & 2 & 0 & 1 & 7 \\ 0 & -1 & 1 & -2 & -4 \\ 3 & 1 & 5 & -7 & 1 \end{array} \right) \gg \gg \left(\begin{array}{cccc c} 1 & 2 & 0 & 1 & 7 \\ 0 & -1 & 1 & -2 & -4 \\ 0 & -5 & 5 & -10 & -20 \end{array} \right)$	$R_3 - 3R_1$ Eliminate x_1 from R_3
$\left(\begin{array}{cccc c} 1 & 2 & 0 & 1 & 7 \\ 0 & -1 & 1 & -2 & -4 \\ 0 & -5 & 5 & -10 & -20 \end{array} \right) \gg \gg \left(\begin{array}{cccc c} 1 & 2 & 0 & 1 & 7 \\ 0 & -1 & 1 & -2 & -4 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right) (ref)$	$R_3 - 5R_2$ Eliminate x_2 from R_3
Matrix is said to be row-echelon form (ref) to tell if the system has one, infinite, or zero solution. A matrix is at ref if: a) Each leading entry is to the right of others.	

<p>b) Any row that consists entirely of zeros is at bottom of matrix. Leading entries: the first non-zero entry from the left of ref</p>	
$\left(\begin{array}{cccc c} 1 & 2 & 0 & 1 & 7 \\ 0 & -1 & 1 & -2 & -4 \\ 0 & 0 & 0 & 0 & 0 \end{array}\right) \ggg \left(\begin{array}{cccc c} 1 & 0 & 2 & -3 & -1 \\ 0 & -1 & 1 & -2 & -4 \\ 0 & 0 & 0 & 0 & 0 \end{array}\right)$ <p>Anytime try to eliminate a variable, new variable appears</p>	<p>$R_1 + 2R_2$ To make x_2 in R_1 0.</p>
$\left(\begin{array}{cccc c} 1 & 0 & 2 & -3 & -1 \\ 0 & -1 & 1 & -2 & -4 \\ 0 & 0 & 0 & 0 & 0 \end{array}\right) \ggg \left(\begin{array}{cccc c} 1 & 0 & 2 & -3 & -1 \\ 0 & 1 & -1 & 2 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{array}\right) (rref)$	<p>$R_2 * -1$</p>
<p>Matrix is said to be in reduced row-echelon form (rref) if</p> <ol style="list-style-type: none"> Each leading entry is 1 Each leading entry is the only non-zero entry in its column 	
<p>Let $x_3 = s, x_4 = t; \{s, t \in \mathbb{R}\}$</p> $\begin{cases} x_1 = -1 - 2s + 3t \\ x_2 = 4 + s - 2t \\ x_3 = s \\ x_4 = t \end{cases}$	<p>s and t are parameters. At rref, we can represent variables with the rest variables.</p>
<p>Theorem: every s.l.e is equivalent to one in ref or rref, and the ref can be achieved through sequences of elementary row operations to original equations. Elementary row operations include:</p> <ol style="list-style-type: none"> Adding a multiple (non-zero) of one row to another Multiply one row by a non-zero constant Interchange any two rows 	

Consistent system: a s.l.e that has at least one solution, otherwise it's inconsistent.

Theorem: suppose an augmented matrix of s.l.e is in ref/rref.

- System is inconsistent iff ref of the augmented matrix of s.l.e. has row of form $(0,0,0, \dots, 0 \mid c), c \neq 0$
- If the system is consistent, two possibilities exist
 - The number of leading variables = number of variables in the system. The system has a unique solution.
 - The number of leading variables < number of variables in the system. The system has infinite solutions.

Pf:

- $(B \models A)$ if a row of form $(0,0,0, \dots, 0 \mid c), c \neq 0$ exists, this corresponds $0 = c, c \neq 0$, which has no solution.
 $(\neg B \models \neg A)$ if a row of form $(0,0,0, \dots, 0 \mid c), c \neq 0$ does not exist, then rows are of form $(0,0,0, \dots, 0 \mid 0)$, which satisfies $0 = 0$, or satisfies for all rows that have a leading variable. Which can be solved by assigning values to non-leading variables

to determine values of leading variable.

ii) Assume the system is consistent

- a) (number of variables = number of leading variables) \models There's no free (non-leading) variables \models system has unique solution.
- b) (number of variables < number of leading variables) \models There are free (non-leading) variables \models system has infinite solution.