

MATRICES AND LINEAR EQUATIONS

Why

We discuss linear systems of equations using the algebra of matrices.¹

Discussion

Let $(A \in \mathbb{R}^{m \times n}, b \in \mathbb{R}^m)$ be a linear system of equations. The two-dimensional array A is a matrix. Recall that we want to find $x \in \mathbb{R}^n$ to satisfy the simultaneous equations

$$A_{11}x_1 \cdots A_{1n}x_n = b_1$$

$$\vdots$$

$$A_{m1}x_1 \cdots A_{mn}x_n = b_m$$

Using the notation for a matrix-vector product, we can compactly write the above as

$$Ax = b$$
.

This short statement encodes all m linear equations. For this reason A is often called the *coefficient matrix*.

Moreover it provides an algebraic and geometric interpretation of solving systems of linear equations. The algebraic interpretation is that we are interested in the invertibility of the map $x \mapsto Ax$. In other words, we are interested in the existence of an inverse element of A. The geometric interpretation is that A transforms the vector x.

¹Future sheets may invert this ordering, and motivate matrices by linear equations.

