

Linear Algebra

Matrices application in communication theory, network analysis, theory of structures, quantum mechanics...
Determinants solving simultaneous linear eqns, for testing consistency of a system of linear eqns.

Matrices:

Elementary Transformations:

The foll elementary operations are known as elementary transformation.

- 1) Interchanging any 2 rows & columns
- 2) Multiplying every element of a row or a column by a non-zero constant.
- 3) To the elements of a row or a column adding k times elements of any other row or column where k is a non-zero constant.

Elementary transformations are applied to both row & column & respectively termed as row transformations & column transformation.

Following symbols are employed for E.T.s.

Symbol

$R_i \leftrightarrow R_j$

$C_i \leftrightarrow C_j$

$R_i \rightarrow k R_i$

$C_i \rightarrow k C_i$

$R_i \rightarrow R_i + k R_j$

$C_i \rightarrow C_i + k C_j$

Meaning

Interchanging with row i & j th row

- " - " - i th column & j th column.

Multiplying each element of i th row by a non-zero const k

Changing i th row to sum of i th row & k times j th row.

Change i th column to i th column & k times j th column.

Eg: consider

$$A = \begin{bmatrix} 1 & 2 & 4 \\ 3 & -1 & 2 \\ 6 & 4 & 6 \\ 7 & -3 & 8 \end{bmatrix}, R_2 \rightarrow R_2 + R_1$$

$$B = \begin{bmatrix} 1 & 2 & 4 \\ 4 & 1 & 6 \\ 6 & 4 & 6 \\ 7 & -3 & 8 \end{bmatrix}, C = \begin{bmatrix} 2 & 1 & 4 \\ 1 & 4 & 6 \\ 4 & 6 & 5 \\ -3 & 7 & 8 \end{bmatrix}, R_3 \rightarrow R_3/2$$

$$D = \begin{bmatrix} 2 & 1 & 4 \\ 1 & 4 & 6 \\ 2 & 3 & 3 \\ -3 & 7 & 8 \end{bmatrix}$$

use matrix D is obtained by successive ETs on matrix A.

Defn:

1) Equivalent matrices

Two matrices are said to be equivalent matrices if one of them can be obtained by application of successive ETs on other. If A & B are 2 equivalent matrices, it is denoted by $A \sim B$. $\sim \rightarrow$ equivalent to
∴ in above of $A \sim B$.

2) Zero row:

A row in a matrix is said to be 'zero row' if every element of the row is zero.

3) Non-zero row:

A row in a matrix is said to be 'non-zero row' if there exists atleast one non-zero element in that row.

4) Leading entry or leading term:

In a matrix, in every row, 1st non-zero element is known as leading entry or leading term.

By defn, elementary transformations does not increase nor. of rows or column. i.e., order of matrix is unaltered by elementary transformations.

ET are used to find rank of a matrix by reducing it into following forms:

- 1) Echelon form
- 2) Normal form

Reducing a matrix into echelon form or row echelon form

A matrix is said to be in echelon form if

- 1) leading entry in each row is 1.
- 2) all the entries below the leading entry are zeros.
- 3) No. of zeros before the leading entry in any row exceeds no. of zeros before the leading entry in previous row.
- 4) all the zero rows are below non-zero rows

Given a matrix A, a matrix E in echelon form which is equivalent to A is obtained by successive row transformations on A.

1) Reduce the following matrices into echelon form

$$A = \begin{bmatrix} 0 & 2 & 3 & 4 \\ 2 & 3 & 5 & 4 \\ 4 & 8 & 13 & 12 \end{bmatrix} R_1 \leftrightarrow R_2$$

$$\sim \begin{bmatrix} 2 & 3 & 5 & 4 \\ 0 & 2 & 3 & 4 \\ 4 & 8 & 13 & 12 \end{bmatrix} R_3 \rightarrow R_3 - 2R_1 \sim \begin{bmatrix} 2 & 3 & 5 & 4 \\ 0 & 2 & 3 & 4 \\ 0 & 2 & 3 & 4 \end{bmatrix} R_3 \rightarrow R_3 - R_2$$

$$\sim \begin{bmatrix} 2 & 3 & 5 & 4 \\ 0 & 2 & 3 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} R_1 \rightarrow R_1/2 \quad R_2 \rightarrow R_2/2 \sim \begin{bmatrix} 1 & 3/2 & 5/2 & 2 \\ 0 & 1 & 3/2 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$2) A = \begin{bmatrix} 1 & 2 & 3 & 2 \\ 2 & 3 & 5 & 1 \\ 1 & 3 & 4 & 5 \end{bmatrix} R_2 \rightarrow R_2 - 2R_1 \sim \begin{bmatrix} 1 & 2 & 3 & 2 \\ 0 & -1 & -1 & -3 \\ 1 & 3 & 4 & 5 \end{bmatrix} R_3 \rightarrow R_3 - R_1$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 2 \\ 0 & -1 & -1 & -3 \\ 0 & 1 & 1 & 3 \end{bmatrix} R_3 \rightarrow R_3 + R_2 \sim \begin{bmatrix} 1 & 2 & 3 & 2 \\ 0 & -1 & -1 & -3 \\ 0 & 0 & 0 & 0 \end{bmatrix} R_2 \rightarrow -R_2$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 2 \\ 0 & 1 & 1 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$3) A = \begin{bmatrix} 3 & 4 & -1 & -6 \\ 2 & 3 & 2 & -3 \\ 2 & 1 & -14 & -9 \\ 1 & 3 & 13 & 3 \end{bmatrix} R_1 \leftrightarrow R_4 \sim \begin{bmatrix} 1 & 3 & 13 & 3 \\ 2 & 3 & 2 & -3 \\ 2 & 1 & -14 & -9 \\ 3 & 4 & -1 & -6 \end{bmatrix} R_2 \rightarrow R_2 - 2R_1$$

$$\sim \begin{bmatrix} 1 & 3 & 13 & 3 \\ 0 & -3 & -24 & -9 \\ 0 & -5 & -40 & -15 \\ 0 & -5 & -40 & -15 \end{bmatrix} R_2 \rightarrow -R_2 \quad R_4 \rightarrow R_4 - R_3$$

$$3) \left[\begin{array}{cccc} 0 & 1 & -3 & -1 \\ 1 & 0 & 1 & 1 \\ 3 & 1 & 0 & 2 \\ 1 & 1 & -2 & 0 \end{array} \right] \xrightarrow{R_1 \leftrightarrow R_2} \sim \left[\begin{array}{cccc} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 3 & 1 & 0 & 2 \\ 1 & 1 & -2 & 0 \end{array} \right] \xrightarrow[R_3 \rightarrow R_3 - 3R_1]{R_4 \rightarrow R_4 - R_1} \sim \left[\begin{array}{cccc} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 0 & 1 & -3 & -1 \\ 0 & 1 & -3 & -1 \end{array} \right]$$

$$\left[\begin{array}{cccc} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

Minors of a Matrix:

It is the determinant obtained by deleting few rows & columns of the matrix.

Eg: $\begin{bmatrix} 1 & 3 & 5 & 7 \\ 2 & 3 & 1 & 4 \\ 3 & 1 & 4 & 2 \end{bmatrix}_{3 \times 4}$

We have minors of order 3 & 2

Minors of order 3, $\begin{vmatrix} 1 & 3 & 5 \\ 2 & 3 & 1 \\ 3 & 1 & 4 \end{vmatrix}, \begin{vmatrix} 3 & 5 & 7 \\ 2 & 1 & 4 \\ 3 & 4 & 2 \end{vmatrix}, \dots$

2, $\begin{vmatrix} 1 & 3 \\ 2 & 3 \end{vmatrix}, \begin{vmatrix} 5 & 7 \\ 1 & 4 \end{vmatrix}, \begin{vmatrix} 2 & 3 \\ 3 & 1 \end{vmatrix}, \begin{vmatrix} 1 & 4 \\ 4 & 2 \end{vmatrix}, \dots$

Rank of a Matrix

1. Basic Defn: Let A be a non-zero $m \times n$ matrix.
- A +ve integer r is said to be rank of matrix if
- A has atleast one non-zero minor of order r .
 - Every minor of A of order greater than r is equal to zero.

* In other words rank of the matrix is the order of the largest non-zero minor of the matrix.

Rank of matrix A is denoted by $\rho(A)$.

Eg: $A = \begin{bmatrix} 1 & 2 & 1 & 3 \\ 2 & 4 & 2 & 6 \\ 0 & -1 & 2 & -4 \end{bmatrix}_{3 \times 4}$

Minors of order 3 are

$$\begin{vmatrix} 1 & 2 & 1 \\ 2 & 4 & 2 \\ 0 & -1 & 2 \end{vmatrix} = 0, \quad \begin{vmatrix} 2 & 1 & 3 \\ 4 & 2 & 6 \\ -1 & 2 & -4 \end{vmatrix} = 0, \quad \begin{vmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 0 & -1 & -4 \end{vmatrix} = 0, \quad \begin{vmatrix} 1 & 1 & 3 \\ 2 & 2 & 6 \\ 0 & 2 & -4 \end{vmatrix} = 0$$

Minors of matrix A are $|1 2| = 0, |2 4| = -2 \neq 0$
 \therefore Rank is 2

$$\rho(A) = 2$$

2. Defn: The no. of non-zero rows in the row echelon form of a given matrix is rank of A .

3. Defn: If A is in the normal form $[I_r, 0]$, $\begin{bmatrix} I_r \\ 0 \end{bmatrix} \begin{bmatrix} I_r & 0 \\ 0 & 0 \end{bmatrix}$
- $$\rho(A) = r$$

Note:

- If A is a $m \times n$ matrix then $\rho(A)$ cannot exceed $\min(m, n)$
 $i.e., \rho(A) \leq \min(m, n)$
- If I_n is the identity matrix of order n , then $\rho(I_n) = n$
- A matrix & its transpose will have same rank
- Equivalent matrix will have same rank.

Find the rank of full matrices using E.Tn.

$$1) A = \begin{bmatrix} -1 & 2 & 3 & -2 \\ 2 & -5 & 1 & 2 \\ 3 & -8 & 5 & 2 \\ 5 & -12 & -1 & 6 \end{bmatrix} \xrightarrow{R_1 \leftrightarrow R_4} \sim \begin{bmatrix} 1 & -2 & -3 & 2 \\ 2 & -5 & 1 & 2 \\ 3 & -8 & 5 & 2 \\ 5 & -12 & -1 & 6 \end{bmatrix} \xrightarrow{R_2 - 2R_1} \begin{bmatrix} 1 & -2 & -3 & 2 \\ 0 & -1 & 7 & -2 \\ 3 & -8 & 5 & 2 \\ 5 & -12 & -1 & 6 \end{bmatrix} \xrightarrow{R_3 - 3R_1} \begin{bmatrix} 1 & -2 & -3 & 2 \\ 0 & -1 & 7 & -2 \\ 0 & -2 & 14 & -4 \\ 5 & -12 & -1 & 6 \end{bmatrix} \xrightarrow{R_4 - 5R_1} \begin{bmatrix} 1 & -2 & -3 & 2 \\ 0 & -1 & 7 & -2 \\ 0 & -2 & 14 & -4 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & -2 & -3 & 2 \\ 0 & -1 & 7 & -2 \\ 0 & -2 & 14 & -4 \\ 0 & -2 & 14 & -4 \end{bmatrix} \xrightarrow{R_4 - R_3} \sim \begin{bmatrix} 1 & -2 & -3 & 2 \\ 0 & -1 & 7 & -2 \\ 0 & -2 & 14 & -4 \\ 0 & 0 & 0 & 0 \end{bmatrix} \xrightarrow{R_3 - 2R_2}$$

$$\sim \begin{bmatrix} 1 & -2 & -3 & 2 \\ 0 & -1 & 7 & -2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \therefore \text{Any minor of } A \text{ of order 4 & 3 are zero.} \\ \left| \begin{array}{cc} 1 & -2 \\ 0 & -1 \end{array} \right| = -1 \therefore r(A) = 2$$

$$2) \begin{bmatrix} 0 & 1 & -3 & -1 \\ 1 & 0 & 1 & 1 \\ 3 & 1 & 0 & 2 \\ 1 & 1 & -2 & 0 \end{bmatrix} \xrightarrow{R_1 \leftrightarrow R_2} \sim \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 3 & 1 & 0 & 2 \\ 1 & 1 & -2 & 0 \end{bmatrix} \xrightarrow{R_3 - 3R_1} \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 0 & 1 & 0 & 2 \\ 1 & 1 & -2 & 0 \end{bmatrix} \xrightarrow{R_4 - R_1} \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 0 & 1 & 0 & 2 \\ 0 & 1 & -3 & -1 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \left| \begin{array}{cc} 1 & 0 \\ 0 & 1 \end{array} \right| = 1 \therefore r(A) = 2$$

Find the rank of all matrices by reducing them into echelon forms:

$$4) A = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 3 & 3 \\ 3 & 5 & 4 \\ 2 & 1 & 5 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad r(A) = 2 \\ (\text{No of non-zero rows})$$

$$5) A = \begin{bmatrix} 1 & 3 & 4 & 5 \\ 3 & 2 & 5 & 2 \\ 2 & -1 & 1 & -3 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 4 & 5 \\ 0 & 1 & 2 & 13/7 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad r(A) = 2$$

$$6) A = \begin{bmatrix} 1 & -1 & 3 & 6 \\ 1 & 3 & -3 & -4 \\ 1 & 3 & 3 & 11 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 3 & 6 \\ 0 & 4 & -6 & -10 \\ 0 & 0 & 6 & 15 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 3 & 6 \\ 0 & 1 & -3/2 & -5/2 \\ 0 & 0 & 1 & 5/2 \end{bmatrix}$$

$$r(A) = 3$$

Find rank of all matrix by reducing them into normal form.

5) 1), 7) 2), 8) 3), 9) 4)

$$10) \begin{bmatrix} 1 & 2 & 1 & 3 \\ 2 & 4 & 2 & 6 \\ 0 & 3 & 5 & 1 \end{bmatrix} \quad r(A) = 2$$

6	1	3	8
4	2	6	1
10	3	9	7
16	4	12	15

$$\begin{bmatrix} 1 & 2 & -2 & 3 \\ 2 & 5 & -4 & 6 \\ -1 & -3 & 2 & -2 \\ 2 & 4 & -1 & 6 \end{bmatrix}$$

Solution to a System of linear eqns.

Consider system of equations,

$$\left. \begin{array}{l} a_1x + b_1y + c_1z = d_1 \\ a_2x + b_2y + c_2z = d_2 \\ a_3x + b_3y + c_3z = d_3 \end{array} \right\} \quad \begin{array}{l} \text{(3 eqn in 3 unknowns)} \\ \text{--- (1) known coeff. const.} \\ x_1, x_2, x_3 \text{ are unknowns} \end{array}$$

In matrix notation, these eqns can be written as,

$$\begin{bmatrix} a_1x + b_1y + c_1z \\ a_2x + b_2y + c_2z \\ a_3x + b_3y + c_3z \end{bmatrix} = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}$$

$$\begin{bmatrix} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n \\ a_{31}x_1 + a_{32}x_2 + \dots + a_{3n}x_n \end{bmatrix} = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}$$

$$\begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

$$\text{or } \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}$$

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ a_{31} & a_{32} & \dots & a_{3n} \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}$$

$$\begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

$$\text{or } AX = B$$

$$\text{where } A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}, \quad \begin{array}{l} a_{11} \\ a_{21} \\ a_{31} \end{array} \text{ is column matrix of coefficients}$$

$$X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}, \quad \begin{bmatrix} x \\ y \\ z \end{bmatrix} \text{ is column matrix of unknowns}$$

$$B = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}, \quad \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix} \text{ is column matrix of constants}$$

is called coefficient matrix of unknowns

is column matrix of unknowns, is column matrix of constants

If $(d_1 = d_2 = d_3 = 0)$ then $B = 0$, matrix eqn ~~(2)~~ reduces to

$$AX = 0$$

(3)

Such a system of eqn is called a system of homogeneous linear eqn.

If at least one of d_1, d_2, d_3 is non-zero, then $B \neq 0$. Such a system of eqn is called a system of non-homogeneous linear eqn.

Solving (1) means finding unknowns x, y, z which is nothing but finding X i.e., finding a column matrix such that $X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x \\ B \\ r \end{bmatrix}$ Then $x = \alpha, y = \beta, z = \gamma$

The system of eqn (i) need not always have a soln.
 It may have (i) no soln (ii) a unique soln (iii) infinite no. of solns.

A system of eqn having no soln is called inconsistent system of eqn.

A system of eqn having one or more soln is called consistent system of eqn.

Method of soln: Here the matrix $[A : B]$ in which the elements of A & B are written side by side is called the augmented matrix.

For a system of non-homogeneous linear eqn $AX = B$

- (i) if $\rho[A:B] \neq \rho(A)$, no soln, system is inconsistent
- (ii) if $\rho[A:B] = \rho(A) = \text{no. of unknowns}$, the system has a unique soln.
- (iii) if $\rho[A:B] = \rho(A) < \text{no. of unknowns}$, the system has an infinite no. of soln.

For a system of homogeneous linear eqn $AX = 0$

- (i) $X = 0$ is always a soln. This soln in which each unknown has the value zero is called null soln or trivial soln. Thus a homogeneous system is always consistent.

∴ A system of homogeneous linear eqn has either trivial soln or an infinite no. of soln.

- (ii) if $\rho(A) = \text{no. of unknowns}$ the system has only trivial soln
- (iii) if $\rho(A) < \text{no. of unknowns}$, the system has an infinite no. of non-trivial soln.

If A is a non-singular matrix then matrix eqn

$AX = B$ has a unique soln.

Given eqn is $AX = B - 0$

As A is non singular A^{-1} exists

∴ multiplying both sides of (1) by A^{-1}

we get $A^{-1}AX = A^{-1}B$ or $(A^{-1}A)X = A^{-1}B$ which is required
 $I X = A^{-1}B$ or $X = A^{-1}B$ unique soln is A^{-1} is unique

Method of Solution:

The process of finding a soln of (1) is called 'solving the system'. Here the method employed is Gauss' elimination method also called direct method.

Working rule:

1. Given system of linear eqn (1) write down augmented matrix (1)
2. Reduce augm matrix $[A:B]$ to echelon form (or upper triangular matrix in case of square matrix) by employing elementary row transformations.
3. Find ranks of A & $[A:B]$ by inspecting echelon forms of A decide the consistency.
 - If r ranks not equal system - inconsistent.
 - If $R(A) = R[A:B] = r = n$ (consistent unique soln)
 - $R(A) = R[A:B] = r < n$ consistent infinite no. of soln.
4. If system is consistent write down linear sys of eqns in the reduced system obtained in step 3.
 - If $r = n$ then unique soln.
 - Unknowns are obtained by back substitution.
 - Direct method of listing consistency & finding soln of sys (1) is known as Gauss Elimination.
 - If sys is consistent write down corresponding system of equations by Back substitution.

Consider the system of equations

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

in matrix notation, $AX = B$

where $A = [a_{ij}]_{m \times n}$ is called the co-efficient matrix

$X = [x_j]_{n \times 1}$ is column matrix of unknowns.

$B = [b_i]_{m \times 1}$, is column matrix of constants.

If $b_1 = b_2 = \dots = b_m = 0$, i.e. $B = 0$, $AX = 0$

is called a system of 'homogeneous linear equations'.

If $B \neq 0$, system is 'non-homogeneous'.

A system of equations $AX = B$, having no solution

is called as 'inconsistent'.

A system of equations having one or more solutions is

called as 'consistent'.

If $P[A|B] \neq P[A]$, the system is inconsistent

If $P[A|B] = P[A] = \text{number of unknowns}$, the system

has a unique solution.

If $P[A|B] = P[A] < \text{number of unknowns}$, the system

has infinite number of solutions.

The matrix $[A|B]$ is known as 'augmented matrix'

The system of homogeneous equations $AX = 0$ is always

consistent and has $X = 0$ as solution, called

trivial or null solution.

Example:

1. Solve $x_1 + 3x_2 + 2x_3 = 0$, $2x_1 - x_2 + 3x_3 = 0$;
 $3x_1 - 5x_2 + 4x_3 = 0$, $x_1 + 17x_2 + 4x_3 = 0$.

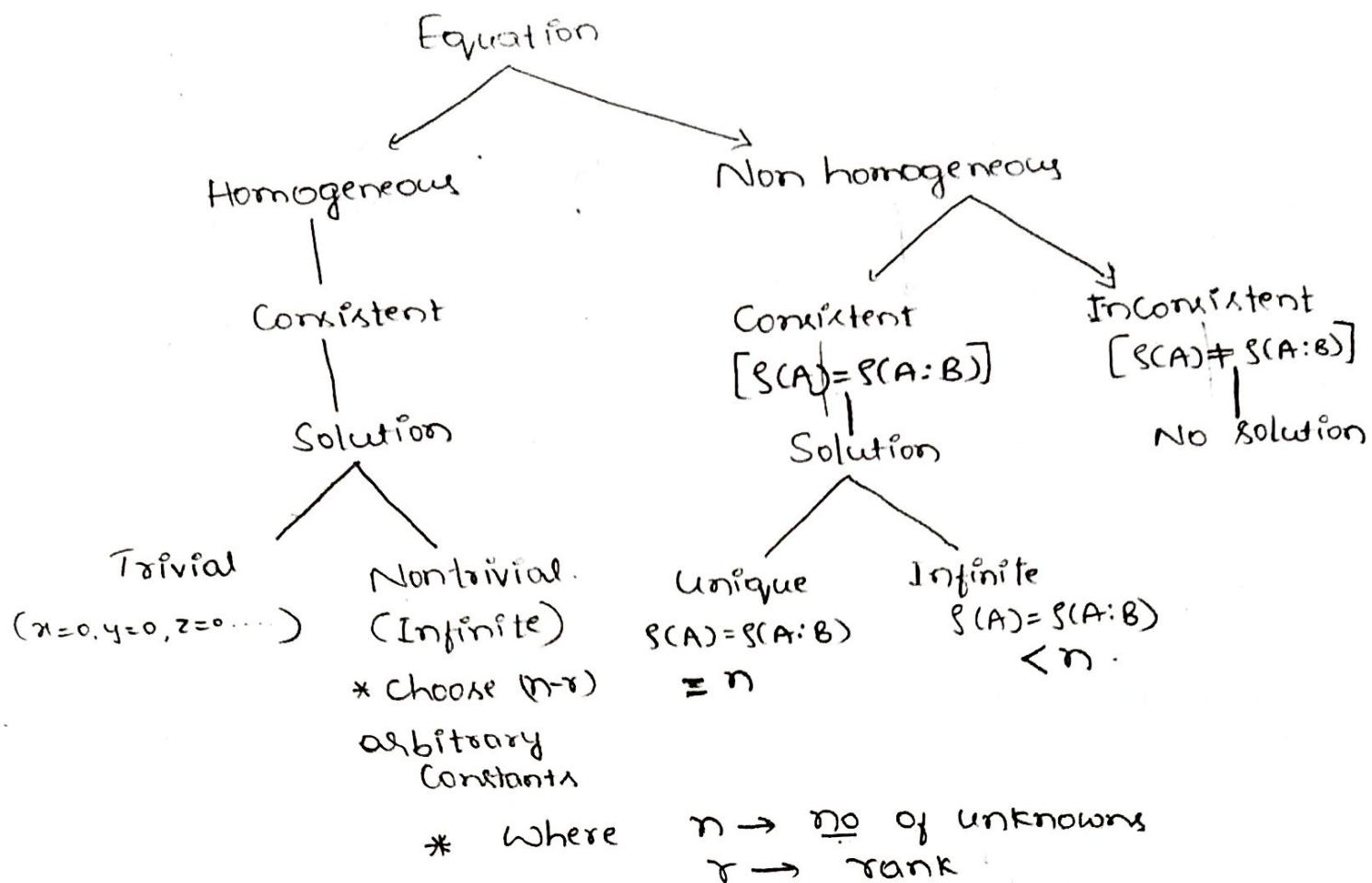
$$[A|0] \sim \left[\begin{array}{ccc|c} 1 & -11 & 0 & 0 \\ 0 & -7 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \quad P(A) = 2 < 3 \text{ no. of unknowns}$$

2. Determine the values of λ and μ such the following system of equations

$$x + y + z = 6, \quad x + 2y + 3z = 10, \quad x + 2y + \lambda z = \mu$$

has (i) no solution, (ii) unique solution, (iii)
more than one solutions.

Consistency of system of Linear equations



① $\begin{aligned} x + 2y + 3z &= 0 \\ 3x + 4y + 4z &= 0 \\ 7x + 10y + 12z &= 0 \end{aligned}$

④ $\begin{aligned} 2x_1 + x_2 + 4x_3 &= 12 \\ 8x_1 - 3x_2 + 2x_3 &= 20 \\ 6x_1 + 11x_2 - x_3 &= 33 \end{aligned}$

② $\begin{aligned} 4x + 2y + z + 3w &= 0 \\ 6x + 3y + 4z + 7w &= 0 \\ 2x + y + w &= 0 \end{aligned}$

$\begin{aligned} 5x + 3y + 7z &= 4 \\ 3x + 26y + 2z &= 9 \\ 7x + 2y + 10z &= 5 \end{aligned}$

③ $\begin{aligned} x_1 + 2x_2 - x_3 &= 3 \\ 3x_1 - x_2 + 2x_3 &= 1 \\ 2x_1 - 2x_2 + 3x_3 &= 2 \\ x_1 - x_2 + x_3 &= -1 \end{aligned}$

Examples:

1) Test for consistency & solve,

$$x + 2y + 2z = 5, \quad 2x + y + 3z = 6, \quad 3x - y + 2z = 4, \quad x + y + z = -1$$

Augmented matrix $[A:B]$,

$$\sim \left[\begin{array}{ccc|c} 1 & 2 & 2 & 5 \\ 2 & 1 & 3 & 6 \\ 3 & -1 & 2 & 4 \\ 1 & 1 & 1 & -1 \end{array} \right] \begin{matrix} R_2 - 2R_1 \\ R_3 - 3R_1 \\ R_4 - R_1 \end{matrix} \sim \left[\begin{array}{ccc|c} 1 & 2 & 2 & 5 \\ 0 & -3 & -1 & -4 \\ 0 & -7 & -4 & -11 \\ 0 & -1 & -1 & -1 \end{array} \right] \begin{matrix} R_3 \rightarrow 3R_3 - 7R_2 \\ R_4 \rightarrow 3R_4 - R_2 \end{matrix}$$

$$\sim \left[\begin{array}{ccc|c} 1 & 2 & 2 & 5 \\ 0 & -3 & -1 & -4 \\ 0 & 0 & -5 & -5 \\ 0 & 0 & -2 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 2 & 2 & 5 \\ 0 & 3 & 1 & 4 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 2 & -1 \end{array} \right] \begin{matrix} -12 + 7 \\ -35 + 28 \\ -3 + 1 \\ -3 + 4 \end{matrix} \begin{matrix} R_4 - 2R_3 \\ R_4 - R_3 \end{matrix}$$

$$\sim \left[\begin{array}{ccc|c} 1 & 2 & 2 & 5 \\ 0 & 3 & 1 & 4 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & -3 \end{array} \right] \begin{matrix} \text{Here } \rho(A) = 3 \\ \neq \rho[A:B] = 4 \end{matrix} \begin{matrix} -1 - 2 \\ -1 - 2 \end{matrix}$$

∴ System is inconsistent no soln.

2) Test for consistency & solve:

$$x + y + z = 3, \quad x + 2y + 3z = 4, \quad x + 4y + 9z = 6$$

$$\text{Solv: } [A:B] = \left[\begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 1 & 2 & 3 & 4 \\ 1 & 4 & 9 & 6 \end{array} \right] \begin{matrix} R_2 - R_1 \\ R_3 - R_1 \end{matrix} \sim \left[\begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 0 & 1 & 2 & 1 \\ 0 & 3 & 8 & 3 \end{array} \right] \begin{matrix} R_3 - 3R_2 \end{matrix}$$

$$\sim \left[\begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 0 & 1 & 2 & 1 \\ 0 & 0 & 1 & 0 \end{array} \right] \begin{matrix} \rho(A) = 2 \end{matrix}$$

$$z = 0$$

$$y + 2z = 1 \quad y = 1$$

$$x + y + z = 3$$

$$x = 2$$

4. Solve the system of eqns.

$$2x_1 + x_2 + 2x_3 + x_4 = 6, \quad 6x_1 - 6x_2 + 6x_3 + 12x_4 = 36,$$

$$4x_1 + 3x_2 + 3x_3 - 3x_4 = -1, \quad 2x_1 + 2x_2 - x_3 + x_4 = 10 \quad \begin{matrix} x_1 = 2 \\ x_2 = 1 \\ x_3 = -1 \\ x_4 = 3 \end{matrix}$$

$$(A:B) = \left[\begin{array}{cccc|c} 2 & 1 & 2 & 1 & 6 \\ 6 & -6 & 6 & 12 & 36 \\ 4 & 3 & 3 & -3 & -1 \\ 2 & 2 & -1 & 1 & 10 \end{array} \right]$$

Solve the magic flow problem represented by foll system of eqns where unknowns represent no. of cars entering 4 cleaning function

$$\left(\begin{array}{ccc|c} 2 & 2 & 4 & 18 \\ 1 & 3 & 2 & 13 \\ 3 & 1 & 3 & 14 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 1 & 2 & 9 \\ 1 & 3 & 2 & 13 \\ 3 & 1 & 3 & 14 \end{array} \right)$$

$\begin{matrix} 3-6 \\ 14-18 \\ -4 \end{matrix}$

$$\cancel{\left(\begin{array}{ccc|c} 1 & 3 & 2 & 13 \\ 1 & 1 & 2 & 9 \end{array} \right)} \sim \left(\begin{array}{ccc|c} 1 & 1 & 2 & 9 \\ 0 & 2 & 0 & 4 \\ 0 & -2 & -3 & -13 \end{array} \right)$$

$\begin{matrix} 14-27 \\ 4-4 \end{matrix}$

$$\sim \left(\begin{array}{ccc|c} 1 & 1 & 2 & 9 \\ 0 & 2 & 0 & 4 \\ 0 & 0 & -3 & -9 \end{array} \right)$$

$\begin{matrix} x+2=6=9 \\ n=1 \\ y=2 \\ z=3 \end{matrix}$

3. Test whether foll eqns are consistent. If found consistent find the soln.

$$x + y + z = 8$$

$$x - y + 2z = 6$$

$$3x + 5y - 7z = 14$$

$$x = 5, y = 5z, z = 4z$$

Test

1) Check for consistency & value.

$$x + y + z = 8 \quad S(A) = 2$$

$$x - y + 2z = 6 \quad S(A : B) = 3$$

$$2x + 4y - 6z = 14 \quad \text{inconsistent}$$

∴ S.T. foll system do not have non-trivial soln.

$$x + 2y + z = 0, x - 2z = 0, 2x + y - 3z = 0$$

∴ 1) Solve $x - y + 3z = 0, 3x + 2y + z = 0, x - 4y + 5z = 0$

$$x = -k, y = k, z = k$$

2) $x + y - z + u = 0, x - y + 2z - u = 0, 3x + y + u = 0$

$$x = k_1, u = k_2, x = -k_2, y = 3k_2, z = k_2$$

3) $4x - 2y + 6z = 8, x + y - 3z = -1, 15x - 3y + 7z = 21$

$$x = 1, y = 3k - 2, z = k$$

a) Find the values of λ & μ for which system

$$x + y + z = \lambda, x + 2y + 3z = \mu, x + 2y + 1z = \mu$$

has a unique soln (ii) infinitely many soln (iii) no soln.

$$\begin{bmatrix} A : B \end{bmatrix} \sim \left[\begin{array}{ccc|c} 1 & 1 & 1 & \lambda \\ 0 & 1 & 2 & \mu \\ 0 & 0 & 1 & \mu - \lambda \end{array} \right]$$

$$(i) \lambda \neq 3 \quad S(A) = 3 \quad S(A : B) = 3$$

unique soln

$$(ii) S(A) = S(A : B) = 2 \text{ i.e., } \lambda = 3, \mu = 10 \text{ infintely soln}$$

$$(iii) \lambda = 3 \text{ & } \mu \neq 10 \quad S(A) \neq S(A : B) \text{ system inconsistent.}$$

b) Find the values of λ for which system

$$x + y + z = 1, x + 2y + 4z = \lambda, x + 4y + 10z = \lambda^2$$

has a soln. Solve it in each case.

$$\begin{bmatrix} A : B \end{bmatrix} \sim \left[\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & \lambda - 1 \\ 0 & 0 & 0 & \lambda^2 - 3\lambda + 2 \end{array} \right]$$

$$\text{Here } S(A) = 2 \quad S(A : B) \subset S(A) \text{ only if } \lambda^2 - 3\lambda + 2 = 0$$

i.e., $\lambda = 1$ or $\lambda = 2$ system is consistent.

$$\lambda = 1 \quad x + y + z = 1 \quad z = k_1$$

$$y + 3z = 0 \quad y = -3k_1$$

$$x = 2k_1 + 1$$

$$1. A = \begin{bmatrix} 1 & a & -a & 3 \\ 2 & 5 & -4 & 6 \\ -1 & -3 & 2 & -2 \\ 2 & 4 & -1 & 6 \end{bmatrix}$$

$$2. A = \begin{bmatrix} 3 & 4 & 5 & 6 & 7 \\ 4 & 5 & 6 & 7 & 8 \\ 5 & 6 & 7 & 8 & 9 \\ 10 & 11 & 12 & 13 & 14 \\ 15 & 16 & 17 & 18 & 19 \end{bmatrix}$$

3. Determine the values of 'b' such that
the rank of A is 3.

$$A = \begin{bmatrix} 1 & 1 & -1 & 0 \\ 4 & 4 & -3 & 1 \\ 6 & 2 & 2 & 2 \\ 9 & 9 & b & 3 \end{bmatrix}$$

$$A \sim \begin{bmatrix} 1 & 1 & -1 & 0 \\ 0 & 0 & 1 & 1 \\ b-2 & 0 & 0 & -2 \\ 0 & 0 & b+6 & 0 \end{bmatrix}$$

$$b = a, b = -6 \quad r(A) = 3$$

$$4. \begin{bmatrix} 2 & 3 & -2 & 5 & 1 \\ 3 & -1 & 2 & 0 & 4 \\ 4 & -5 & 6 & -5 & 7 \end{bmatrix}$$

$$5. \begin{bmatrix} 1 & 2 & 3 \\ 2 & -1 & 0 \\ 3 & 1 & 2 \end{bmatrix}$$

6. Find all the values of μ for which rank of
the matrix $A = \begin{bmatrix} \mu & -1 & 0 & 0 \\ 0 & \mu & -1 & 0 \\ 0 & 0 & \mu & -1 \\ -6 & 11 & -6 & 1 \end{bmatrix}$ is equal to 3.

$$7. \begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 3 & 2 \\ 3 & 2 & 1 & 3 \\ 6 & 8 & 7 & 5 \end{bmatrix}$$