

$$x_1 + 2x_2 + 2x_3 + 2x_4 = b_1$$

$$2x_1 + 4x_2 + 6x_3 + 8x_4 = b_2$$

$$3x_1 + 6x_2 + 8x_3 + 10x_4 = b_3$$

$$\left(\begin{array}{cccc|c} 1 & 2 & 2 & 2 & b_1 \\ 2 & 4 & 6 & 8 & b_2 \\ 3 & 6 & 8 & 10 & b_3 \end{array} \right) \leftarrow \text{Augmented matrix} = [A \ b]$$

$$\downarrow R_2 \rightarrow R_2 - 2R_1$$

$$R_3 \rightarrow R_3 - 3R_1$$

$$\left(\begin{array}{cccc|c} \textcircled{1} & 2 & 2 & 2 & b_1 \\ 0 & 0 & \textcircled{2} & 4 & b_2 - 2b_1 \\ 0 & 0 & 2 & 4 & b_3 - 3b_1 \end{array} \right) \rightarrow R_3 \rightarrow R_3 - R_2$$

Pivot

Pivot
columns

$$\left(\begin{array}{cccc|c} 1 & 2 & 2 & 2 & b_1 \\ 0 & 0 & 2 & 4 & b_2 - 2b_1 \\ 0 & 0 & 0 & 0 & b_3 - b_2 - b_1 \end{array} \right)$$

\Rightarrow

$$b_3 - b_2 - b_1 = 0$$

Let us say $b = \begin{pmatrix} 1 \\ 5 \\ 6 \end{pmatrix}$

OK!

$$\rightarrow \left(\begin{array}{cccc|c} 1 & 2 & 1 & 1 & 1 \\ 0 & 0 & 2 & 4 & 3 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

Solvability condition on b :

* $Ax = b$ is solvable when $b \in \text{im}(A)$

* If a combination of rows of A gives zero row, the same combination of the entries of b must give 0.

To find complete solⁿ to $Ax = b$:

① $x_{\text{particular}}$: \rightarrow Set all free variables to 0.
 \rightarrow Solve $Ax = b$ for pivot variables

$$x_2, x_4 = 0$$

$$x_1 + 2x_3 = 1$$

$$2x_3 = 3$$

$$\Rightarrow x_1 = -2$$

$$x_3 = 3/2$$

$$x_p = \begin{pmatrix} -2 \\ 0 \\ 3/2 \\ 0 \end{pmatrix}$$

†
 (2) $X_{\text{null space}}:$

* $X_{\text{complete}} = X_p + X_n$

$$Ax_p = b$$

$$Ax_n = 0$$

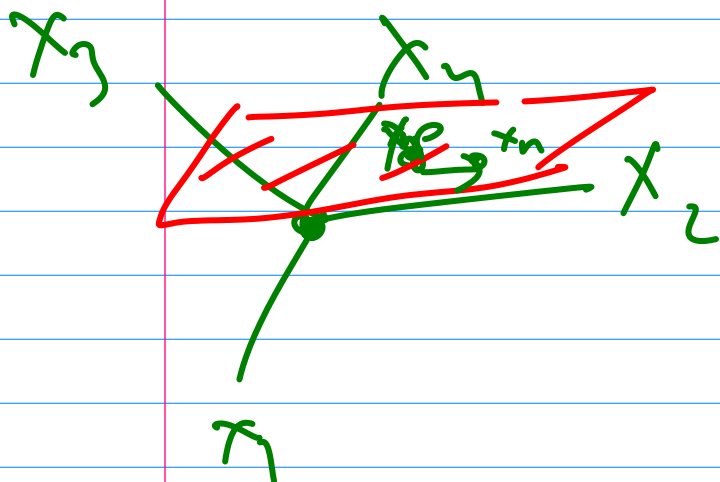
$$\Rightarrow A(X_p + X_n) = b$$

Here, $X_{\text{complete}} = \begin{pmatrix} -2 \\ 2 \\ 3/2 \\ 0 \end{pmatrix} + c_1 \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \end{pmatrix}$

$$+ c_2 \begin{pmatrix} 2 \\ 0 \\ 1 \\ 1 \end{pmatrix}$$

obtained
in last
lecture.

Plot all
solutions of
 X in \mathbb{R}^4



* m by n matrix A of rank r ;
(know $r \leq m, r \leq n$)

* Full column rank means $r = n$:

↳ no free variables

$$N(A) = \begin{Bmatrix} \text{zero} \\ \text{vector} \end{Bmatrix} \quad \Rightarrow \quad \boxed{x = x_p}$$

Unique solⁿ

if it exists; \rightarrow (0 or 1 solution)

Eg: $\begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 1 \\ 6 & 1 & 1 \\ 5 & 1 & 1 \end{pmatrix} = A$

\downarrow

$$\boxed{R = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}} \quad \text{rrf of } A$$

Full row rank means $r = m$

Can solve $Ax = b$ for every b .

Exists

Left with $n - r$ free variables:
 $\hookrightarrow n - m$

Eg. $\begin{pmatrix} 1 & 2 & 6 & 5 \\ 3 & 1 & 1 & 1 \end{pmatrix} \rightarrow \text{rank} = 2$

$$R = \begin{pmatrix} 1 & 0 & - & - \\ 0 & 1 & - & - \end{pmatrix}$$

$r = m = n \rightarrow$ full rank

$$A = \begin{pmatrix} 1 & 2 \\ 3 & 1 \end{pmatrix} \rightarrow \text{invertible}$$

$$R = I$$

$n(1) = 0$
zero vector

$$Ax = b$$

$$\begin{pmatrix} 1 & 2 \\ 3 & 1 \end{pmatrix}$$

$$b = \begin{pmatrix} 4 \\ 5 \end{pmatrix} \rightarrow \text{no condition}$$

$$\text{or } b_1 \in L_2$$

\rightarrow X exists for every b

$$r = m = n$$

$$\boxed{R = I}$$

1 solution

$$r = n < m$$

$$R = \begin{bmatrix} I \\ 0 \end{bmatrix}$$

(0 or 1 solution)

$$r = m < n$$

$$R = \begin{bmatrix} I & F \end{bmatrix}$$

(∞ solutions)

$$r < m, r < n$$

$$R = \begin{pmatrix} I & F \\ 0 & 0 \end{pmatrix} \quad \begin{pmatrix} 0 & 0 & \infty \\ \text{solutions} \end{pmatrix}$$