

7 Feb

① Classification from last time: we showed that $\text{Span}(\{\begin{pmatrix} 1 \\ -4 \\ -3 \end{pmatrix}, \begin{pmatrix} 3 \\ 2 \\ 2 \end{pmatrix}, \begin{pmatrix} 4 \\ -7 \\ 2 \end{pmatrix}\})$ is equal to a plane in \mathbb{R}^3 , by row reducing $\begin{pmatrix} 1 & 3 & 4 & x \\ -4 & 2 & -6 & y \\ -3 & 2 & -7 & z \end{pmatrix}$ and showing that the system this is the equation of a plane is only consistent if $x - \frac{1}{2}y + z = 0$. This implies that the three vectors $\vec{u}, \vec{v}, \vec{w}$ all lie in the same plane:

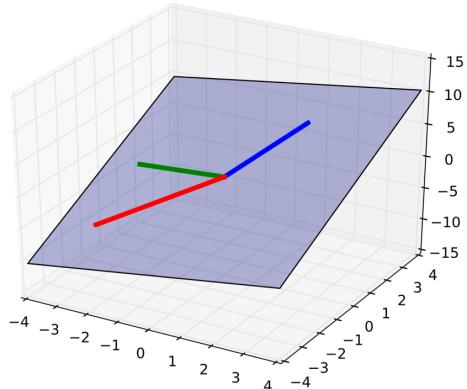
This is because

$$\vec{u} \in \text{Span}(\{\vec{u}, \vec{v}, \vec{w}\})$$

& same for \vec{v}, \vec{w} .

Further, since \vec{u}, \vec{v}

are not parallel (i.e. one is a scalar times the other), $\text{Span}(\{\vec{u}, \vec{v}\})$ is already a plane. So we can say 'throwing \vec{w} in there doesn't make the span any bigger.'



② Why should you care about linear algebra?

A: L.A. is foundational to pure math (both algebra and analysis) as well as physics (both theoretical & applied) and basically all applied science: statistics, biology, chemistry, economics, computer science, etc.

Examples: modeling heat flow (like in Pset 1), machine learning (like AlphaGo), studying relationships between observed variables (like Pre-K opportunities and educational outcomes), all image processing (an image is a triple of matrices: how much red, green, blue for each pixel)

The ubiquity of linear algebra owes to ① the linearity of some important equations governing physical phenomena, and ② the need for simple models in many-variable contexts.



§1.5 Solution Sets of Linear Systems

$$\begin{pmatrix} 3 & 2 & -1 \\ 4 & 6 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

recall this is a shorthand for something like this

We call a system $A\vec{x} = \vec{b}$ homogeneous if $\vec{b} = \vec{0}$.

Observation 1 $\vec{x} = \vec{0}$ is always a solution of $A\vec{x} = \vec{0}$.

Observation 2 $\vec{x} = \vec{0}$ is the only solution of $A\vec{x} = \vec{0}$ if every column of A is a pivot column. [Why? Backsolving shows that x_n has to be zero, then x_{n-1} , etc.]

Example Describe the solution set of $A\vec{x} = \vec{0}$ where $A = \begin{pmatrix} 3 & 5 & -4 \\ -3 & -2 & 4 \\ 6 & 1 & -8 \end{pmatrix}$.

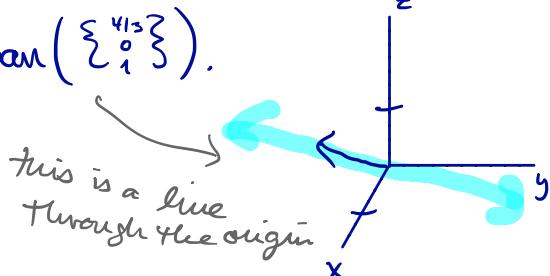
Solution $A \sim \begin{pmatrix} 3 & 5 & -4 \\ 0 & 3 & 0 \\ 0 & 0 & 0 \end{pmatrix}$, so x_3 is going to be a free variable. Row reducing further, we

get $\text{ref}(A) = \begin{pmatrix} 1 & 0 & -\frac{4}{3} \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$. So we

have x_3 free, $x_2 = 0$, $x_1 = \frac{4}{3}x_3$.

thus the solution set is $\left\{ \begin{pmatrix} \frac{4}{3}x_3 \\ 0 \\ x_3 \end{pmatrix} : x_3 \in \mathbb{R} \right\}$. We

can also write this as $\left\{ x_3 \begin{pmatrix} \frac{4}{3} \\ 0 \\ 1 \end{pmatrix} : x_3 \in \mathbb{R} \right\}$, or even more succinctly as $\text{Span}\left(\left\{ \begin{pmatrix} \frac{4}{3} \\ 0 \\ 1 \end{pmatrix}\right\}\right)$.



Example Solve the 1-equation system $10x - 3y - 2z = 0$.

Solution: We may regard y, z as free and then

$$x = \frac{3}{10}y + \frac{1}{5}z. \quad \text{So} \quad \begin{pmatrix} \frac{3}{10}y + \frac{1}{5}z \\ y \\ z \end{pmatrix} = y \begin{pmatrix} \frac{3}{10} \\ 1 \\ 0 \end{pmatrix} + z \begin{pmatrix} \frac{1}{5} \\ 0 \\ 1 \end{pmatrix},$$

which as y, z range over \mathbb{R} gives $\text{Span}\left(\begin{pmatrix} \frac{3}{10} \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} \frac{1}{5} \\ 0 \\ 1 \end{pmatrix}\right)$.

So:

#free variables	solution set	Shape
0	$\text{Span}\left(\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}\right)$	point
1	$\text{Span}\left(\begin{pmatrix} \vec{u} \\ \vec{v} \\ \vec{w} \end{pmatrix}\right)$	line
2	$\text{Span}\left(\begin{pmatrix} \vec{u} \\ \vec{v} \\ \vec{w} \end{pmatrix}\right)$	plane all through the origin

Nonhomogeneous Systems

Now let's consider $\vec{b} \neq \vec{0}$. We've done this before:

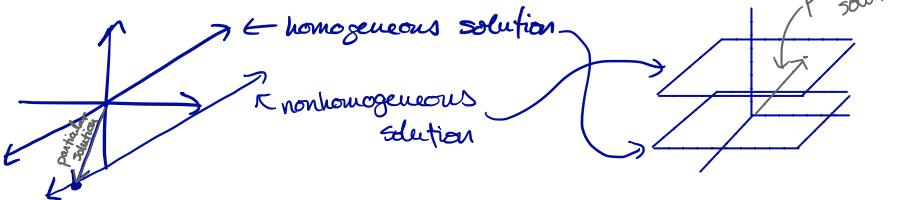
Example Solve $A\vec{x} = \vec{b}$ where $A = \begin{pmatrix} 3 & 5 & -4 \\ -3 & -2 & 4 \\ 6 & 1 & -8 \end{pmatrix}$ and $\vec{b} = \begin{pmatrix} 7 \\ -1 \\ -4 \end{pmatrix}$.

Solution Row reduce, etc. (steps omitted) to get
 $\vec{x} = \begin{pmatrix} -1 + \frac{4}{3}x_3 \\ 2 \\ x_3 \end{pmatrix} = \begin{pmatrix} -1 \\ 2 \\ 0 \end{pmatrix} + x_3 \begin{pmatrix} \frac{4}{3} \\ 0 \\ 1 \end{pmatrix}$. Note that $\begin{pmatrix} -1 \\ 2 \\ 0 \end{pmatrix}$ is a solution.

This situation is general :

nonhomogeneous = **particular solution** +
 solution
solution of homogeneous system

Geometrically, adding the particular solution to the homogeneous solution shifts it:



§ 1.6 Applications

Example Consider a 3-industry economy:

	coal	electric	steel	
coal	0.0	0.4	0.6	means that 20% of the output of the electric industry is purchased by the steel industry
electric	0.6	0.1	0.2	
steel	0.4	0.5	0.2	

Let p_c, p_e, p_s be the output (in dollars) of each industry.

What values can $\vec{p} = (p_c, p_e, p_s)$ have so that each industry balances its budget.

Solution We need $p_c \xrightarrow{\text{coal income}} 0.0p_c + 0.6p_e + 0.4p_s \xrightarrow{\text{coal expenditures}}$ and similarly for E & S. So we want to solve:

$$\left(\begin{array}{ccc|c} 1 & -0.4 & -0.6 & 0 \\ -0.6 & 0.9 & -0.2 & 0 \\ -0.4 & -0.5 & 0.8 & 0 \end{array} \right)$$

which row reduces to $\left(\begin{array}{ccc|c} 1 & 0 & -\frac{31}{33} & 0 \\ 0 & 1 & -\frac{28}{33} & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$. so the

solution set is $\text{Span}\left(\begin{pmatrix} \frac{31}{33} \\ \frac{28}{33} \\ 1 \end{pmatrix}\right) = \text{Span}\left(\begin{pmatrix} 31 \\ 28 \\ 33 \end{pmatrix}\right)$. This makes sense:
why does this work?

if everyone's budget balanced and all outputs multiplied by c, then budgets would still balance.