

4) $Ax = b$, $A \in \mathbb{R}^{m \times n}$, $b \in \mathbb{R}^m$

We need to find $x \in \mathbb{R}^n$

Let $A = [a_1 \ a_2 \ \dots \ a_n]$

$a_i = i^{\text{th}}$ column of the matrix

$$x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

$$Ax = x_1 \begin{bmatrix} a_1 \\ 1 \end{bmatrix} + x_2 \begin{bmatrix} a_2 \\ 1 \end{bmatrix} \dots + x_n \begin{bmatrix} a_n \\ 1 \end{bmatrix}$$

We can observe the following :-

- Ax is written as linear combination of columns of A .
- Thus Ax will lie in the column space of ~~columns of~~ A .
- If b does not lie in the column space of ~~columns of~~ A then no solution will exist.
- If $b \in \text{colspace}(A)$, then atleast one solution exists.

In conclusion we can say that:-

- If $\text{Colspace}(A)$ ~~is a subspace of \mathbb{R}^m~~ spans \mathbb{R}^m , then we will definitely have a solution because we can represent b in terms of columns of A .
- For this solution to be unique we can observe that columns of A must form a basis of \mathbb{R}^m .
- For that to happen then $m = n$.

Thus for uniqueness columns of A must form a basis of $\text{Colspace}(A)$.

To Summarise,

- (i) If $b \in \text{Colspace}(A)$, then there exists a solution.
- (ii) If columns of A are a basis of $\text{Colspace}(A)$ then this solution is unique.
- (iii) If none of these conditions are satisfied then no solution exists.