MATH 5 Lecture Notes

Tejas Patel

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Chapter 1 1

Systems of Equations

$$\begin{bmatrix} a & b & c \\ c & d & e \end{bmatrix}$$
 Linear Equation Example:

$$\bar{a}_{11}x_1 + \bar{a}_{12}x_2 + \dots + \bar{a}_{1n}x_n = b_1$$

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

$$a_{ij} = are coefficients$$

$$x_i = \text{variables} = \text{unknowns}$$

$$b_i = constants$$

The set $S_1, ... S_n$ is a solution if $a_i S_1 + ... + a_{in} S_n = b_i$ is True = consistent for all i

3 possible outcomes

One Solution

No Solutions

Infinitely many Solutions

Row Operations

Interchange Rows

Row Multiplication

Row Addition: Add a constant multiple of one row to another row

Goal:
$$\begin{bmatrix} 1 & 0 & S_1 \\ 0 & 1 & S_2 \end{bmatrix}$$

Row Reductions and Echelon Form

Reduced Row Echelon Form

- 1. Nonzero rows above zero rows
- 2. Each leading entry in a row is to the right of the pivot in row above
- 3. All pivots have zero above, below, & left of the pivot
- 4. All pivots must be 1

Theorem 1: The RREF[A] form is unique, does not imply there is a unique solution

Ex. 1 Not RREF, just Row Echelon Form

$$\begin{bmatrix} 3 & 2 & 3 & 0 & 6 \\ 0 & 0 & 1 & 1 & 7 \\ 0 & 0 & 0 & 1 & 5 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$
 Zeroes below and left of each pivot. A pivot is the first nonzero entry in each row

Basic variable corresponds to a column with a pivot. In this case x_1, x_3, x_4 are the basic variables Free variable means there is no pivot in that column. In this case $x_2 = t$ to give it a parameter

$$3x_1 + 2x_2 + 3x_3 = 6, x_2 = t$$

$$x_3 + x_4 = 7, x_3 = 2$$

$$x_4 = 5, x_4 = 5$$

$$3x_1 + 2t + 3 \cdot 2 = 6$$

$$3x_1 + 2t = 0$$

$$3x_1 = -2t$$

$$x_1 = -\frac{2}{3}t$$
 making the parametric solution to the system: $\left[\left(-\frac{2}{3}t,t,2,5\right)\right]$ or $\left[\left(-\frac{2}{3}x_2,x_2,2,5\right)\right]$

Ex. 2 Not RREF, just Row Echelon Form

$$\left[\begin{array}{ccc|c} 1 & 2 & 0 & 4 & 2 \\ 0 & 0 & 1 & 3 & 6 \\ 0 & 0 & 0 & 0 & 1 \end{array} \right] \text{ No Solution} \longrightarrow \text{system is not consistent in row 3}$$

Ex. 3 Convert to RREF

$$\left[\begin{array}{ccc|c} 3 & 2 & 3 & 0 & 6 \\ 0 & 0 & 1 & 1 & 7 \\ 0 & 0 & 0 & 1 & 5 \end{array}\right] \rightarrow R_1 \mathrel{+}= -3R_2 \rightarrow \left[\begin{array}{ccc|c} 3 & 2 & 0 & -3 & -15 \\ 0 & 0 & 1 & 1 & 7 \\ 0 & 0 & 0 & 1 & 5 \end{array}\right]$$

$$\left[\begin{array}{ccc|c} 3 & 2 & 0 & -3 & -15 \\ 0 & 0 & 1 & 1 & 7 \\ 0 & 0 & 0 & 1 & 5 \end{array}\right] \rightarrow R_1 \mathrel{+}= 3R_3 \rightarrow \left[\begin{array}{ccc|c} 3 & 2 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 1 & 5 \end{array}\right]$$

$$\begin{bmatrix} 3 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 2 \\ 0 & 0 & 0 & 1 & 0 & 5 \end{bmatrix} \rightarrow R_1 /= 3 \rightarrow \begin{bmatrix} 1 & \frac{2}{3} & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 2 \\ 0 & 0 & 0 & 1 & 0 & 5 \end{bmatrix}$$
Translate back to equations where $x_2 = t$

$$x_4 = 5, x_3 = 2, x_1 + \frac{2}{3}x_2 = 0$$

$$x_1 = -\frac{2}{3}t$$

$$x_2 = t$$

$$x_3 = 2$$

$$x_4 = 5, x_3 = 2, x_1 + \frac{2}{3}x_2 = 0$$

$$x_1 = -\frac{2}{3}t$$

$$x_2 = t$$

$$x_3 = 2$$

$$x_4 = 5$$
 Solution: $\left(-\frac{2}{3}t, t, 2, 5\right)$

If a solution exists and there is a free variable then there are infinitely many solutions

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- 1.4 The Matrix Equations Ax=b
- 1.5 Solution Sets for Linear Systems
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- 1.8 The Matrix of a Linear Transformation
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- 5.5 Complex Eigenvalues
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Example Problems with Solutions

1: Find the general solution to the homogenous system below

$$\left[\begin{array}{ccc|ccc} 2 & 0 & 1 & -1 & 0 \\ 0 & 0 & -1 & 1 & 0 \\ 1 & -1 & 0 & -11 & 0 \end{array}\right]$$

Interchange 1 and 3 then $R_2 = R_1 - 2R_3$

$$\left[\begin{array}{ccc|ccc|c} 1 & -1 & 0 & -1 & 0 \\ 0 & 2 & 1 & 1 & 0 \\ 0 & 0 & -1 & 1 & 0 \end{array}\right]$$

Row 2 += Row 3 and Row 3 *= -1

$$\left[\begin{array}{ccc|ccc} 1 & -1 & 0 & -1 & 0 \\ 0 & 2 & 0 & 2 & 0 \\ 0 & 0 & 1 & -1 & 0 \end{array}\right]$$

Row $2 \neq 2$

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & -1 & 0 \end{array}\right] \text{ Back into equations } x_1=0, x_2+x_4=0, x_3-x_4=0$$

 x_4 is a free variable since there is no pivot and the solution is [0, -t, t, t]

2: Solve for h to make consistent & find all solutions

$$\left[\begin{array}{ccc|ccc|ccc|ccc|ccc|} 2 & -1 & 1 & -1 & 0 \\ 0 & 0 & 1 & 2 & h \\ -2 & 1 & 6 & 15 & -21 \end{array}\right]$$

Add first row to 3rd row

$$\left[\begin{array}{ccc|ccc|c} 2 & -1 & 1 & -1 & 0 \\ 0 & 0 & 1 & 2 & h \\ 0 & 0 & 7 & 14 & -21 \end{array}\right]$$

Scale row 3 by 1/7

$$\left[\begin{array}{ccc|ccc|c} 2 & -1 & 1 & -1 & 0 \\ 0 & 0 & 1 & 2 & h \\ 0 & 0 & 1 & 2 & -3 \end{array}\right]$$

A: Consistent if
$$h = -3$$
, inconsistent if $h \neq -3$
B: Find Solution when $h = -3 \begin{bmatrix} 1 & -1/2 & 0 & -3/2 & 3/2 \\ 0 & 0 & 1 & 2 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$

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Solution:
$$\begin{bmatrix} \frac{3}{2} - \frac{3}{2}t + \frac{1}{2}qs \\ s \\ -3 - 2t \\ t \end{bmatrix}$$