

MATH 5 Lecture Notes

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Contents

1	Chapter 1	3
1.1	Systems of Equations	3
1.2	Row Reductions and Echelon Form	3
1.3	Vector Equations	6
1.4	The Matrix Equations $Ax=b$	6
1.5	Solution Sets for Linear Systems	6
1.6	Linear Independence	6
1.7	Linear Transformations	6
1.8	The Matrix of a Linear Transformation	6
2	Chapter 2	6
2.1	Matrix Operations	6
2.2	The Inverse of a Matrix	6
2.3	Characterizations of Invertible Matrices	6
3	Chapter 3	6
3.1	Introduction to Determinants	6
3.2	Properties of Determinants	6
3.3	Cramer's Rule and Linear Transformations	6
4	Chapter 4	6
4.1	Vector Spaces and Subspaces	6
4.2	Null Spaces and Column Spaces	6
4.3	Linear Independence	6
4.4	Coordinate Systems	6
4.5	Dimension and Rank	6
4.6	Change of Basis	6
5	Chapter 5	6
5.1	Eigenvectors and Eigenvalues	6
5.2	The Characteristic Equations	6
5.3	Diagonalization	6
5.4	Eigenvectors and Linear Transformations	6
5.5	Complex Eigenvalues	6
5.6	Discrete Dynamical Systems	6
5.7	Applications to Markov Chains	6

6	Chapter 6	6
6.1	Inner Product Spaces	6
6.2	Orthogonal Sets	6
6.3	Orthogonal Projections	6
6.4	The Gram Schmdit Process	6
6.5	Inner Product Spaces	6
7	Example Problems with Solutions	7

1 Chapter 1

1.1 Systems of Equations

$\left[\begin{array}{cc|c} a & b & c \\ c & d & e \end{array} \right]$ Linear Equation Example:

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

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

a_{ij} = are coefficients

x_i = variables = unknowns

b_i = constants

The set S_1, \dots, S_n is a solution if $a_i S_1 + \dots + a_{in} S_n = b_i$ 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: $\left[\begin{array}{cc|c} 1 & 0 & S_1 \\ 0 & 1 & S_2 \end{array} \right]$

1.2 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

$\left[\begin{array}{cccc|c} 3 & 2 & 3 & 0 & 6 \\ 0 & 0 & 1 & 1 & 7 \\ 0 & 0 & 0 & 1 & 5 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$ 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

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

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

$$x_4 = 5, x_4 = 5$$

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

$$3x_1 + 2t = 0$$

$$3x_1 = -2t$$

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

Ex. 2 Not RREF, just Row Echelon Form

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

Ex. 3 Convert to RREF

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

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

$$\left[\begin{array}{cccc|c} 3 & 2 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 1 & 5 \end{array} \right] \rightarrow R_1 /= 3 \rightarrow \left[\begin{array}{cccc|c} 1 & \frac{2}{3} & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 1 & 5 \end{array} \right]$$

Translate back to equations where $x_2 = t$

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

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

$$x_2 = t$$

$$x_3 = 2$$

$$x_4 = 5 \quad \boxed{\text{Solution: } (-\frac{2}{3}t, t, 2, 5)}$$

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

- 1.3 Vector Equations
- 1.4 The Matrix Equations $Ax=b$
- 1.5 Solution Sets for Linear Systems
- 1.6 Linear Independence
- 1.7 Linear Transformations
- 1.8 The Matrix of a Linear Transformation
- 2 Chapter 2
- 2.1 Matrix Operations
- 2.2 The Inverse of a Matrix
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- 3.1 Introduction to Determinants
- 3.2 Properties of Determinants
- 3.3 Cramer's Rule and Linear Transformations
- 4 Chapter 4
- 4.1 Vector Spaces and Subspaces
- 4.2 Null Spaces and Column Spaces
- 4.3 Linear Independence
- 4.4 Coordinate Systems
- 4.5 Dimension and Rank
- 4.6 Change of Basis
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- 5.1 Eigenvectors and Eigenvalues
- 5.2 The Characteristic Equations
- 5.3 Diagonalization
- 5.4 Eigenvectors and Linear Transformations
- 5.5 Complex Eigenvalues
- 5.6 Discrete Dynamical Systems
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- 6.2 Orthogonal Sets
- 6.3 Orthogonal Projections
- 6.4 The Gram Schmidt Process

7 Example Problems with Solutions

1: Find the general solution to the homogenous system below

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

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

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

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

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

Row 2 /= 2

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

x_4 is a free variable since there is no pivot and the solution is $\boxed{0, -t, t, t}$

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

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

Add first row to 3rd row

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

Scale row 3 by 1/7

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

A: Consistent if $h = -3$, inconsistent if $h \neq -3$

B: Find Solution when $h = -3$ $\left[\begin{array}{cccc|c} 1 & -1/2 & 0 & -3/2 & 3/2 \\ 0 & 0 & 1 & 2 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$

Solution: $\left[\begin{array}{c} \frac{3}{2} - \frac{3}{2}t + \frac{1}{2}s \\ s \\ -3 - 2t \\ t \end{array} \right]$