Section 1.1: Jystems of Linear Equations

Note: Here we are presented with systematic methods for solving Linear Equations > These algorithms will be used throughout the entire course.

Linear Equations

A Linear Equation in variables xi,..., Xn is an

equation of the Form:

 $a_1x_1 + a_2x_2 + \cdots + a_{n-1}x_{n-1} = b$, where:

* {a1,..., an} -> coefficients ? *Both can be R or complex

* b -> constant (RK of eq.)) (known/defined)

*n-> Subscript (ne 2 st n>0)

A System of Linear Equations -OR- Linear System is a collection of 1 or more linear equations involving the same variable:

a1 x1 + a2 x2 = b

0323 + 04 X4 = b

*Note: The above "b"-values do NOT have to be equivalent.

Solutions & Types of Systems

A <u>Solution</u> of a system, $(S_1, S_2, ..., S_{n-1}, S_n)$, is a list of numbers that make each equation a true statement when the values $\{S_n\}_n^n$ are substituted in For $\{X_n\}_n^{n-1}$ respectively.

* SSn3 -> Solution Set (Set of ALL possible sol.)
Note: A system may have one -ar- infinitely many solution.

Two linear systems are called "Equivalent" if they have the same {5n3

*IOW: Each sol. of the 1st system is a sol. of the 2nd & visa veron:

Recall: Solving a System of Linear Equations in a variables (mainly X, 4, Xz) simply amounts to finding the intersection of the two lines:

*Two Types of Linear Systems:

- 1 Consistent System: The system has @ least one solution.
- @ Inconsistent System: The system has NO solutions.

*Three Types of Solutions to Linear Systems:

- O Exactly ONE solution
- 1 NO solutions
- a Thuritalis many solutions

#3 Types of Solution Sets of a System of 2 Linear Eg. *

Note: Each of the Following cases can be easily verified by algebraic methods: (i.e. Substitution, Elimination, Graphing)

Case 1: Exactly ONE Solution:

- ·Systems w/ one solution are consistent systems.
- The 2 linear equations that make up the system are then called "Independent Equations."
 - *IOW: The linear eq. are not the same line :

Example: (Intersecting Lines)

$$X_1 + X_2 = 1 \quad (l_1)$$

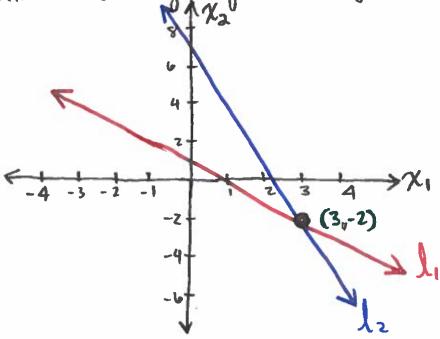
$$3X_1 + X_2 = 7 (Q_2)$$

* Notes

The graphs of these 2 equations are lines di & de.

·A pair of #s (X, X2) satisfies BOTH IFF the point I les on both liflz.

For this given system, the single point (3,-2) is the solution (verify algebraically:)

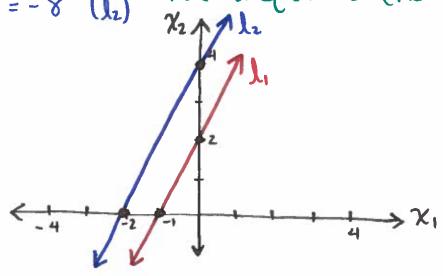


Case 2: No Solutions:

- · Systems with NO solutions are <u>inconsistent systems</u>
- The two Linear Equations that make up the system are called "Independent Equations"

Example: (Parallel Lines):

-
$$2x_1 + x_2 = 2$$
 (11) Note: There is NO solution point For $4x_1 - 2x_2 = -8$ (12) these 2 equations (No intersection) $x_2 \wedge x_1 = -8$



lose 3: Infinite Solutions:

- · Systems with infinitely many solutions are consistent.
- . The two systems that make up the system are

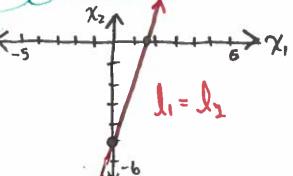
called "Dependent Equations"

Every point on the graph is a solution point b/c

the equations are the same!

Example (Conciding Lines):
$$3x_1 - x_2 = 5 (l_1)$$

$$3x_2 = 9x_1 - 15 (l_2)$$



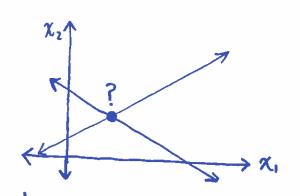
*Solving a Linear System *

Boic Strategy: Replace one system with an equivalent system that is easier to solve :

*The Algorithm For Solving:

- Obse the χ , term in the first equation of the system to eliminate the χ , terms in the other equations.
- 3) Use the χ_2 term in the second equation of the system to eleminate the χ_2 terms in the other equations (ignoring equation 1 :)
- We continue on with this systematic procedure until we have obtained a simple equivalent system. Notes:
 - (1) The new, equivalent system will have a triangular form.
 - (11) We can easily solve this new, equivalent system using back substitution.
- * 3 Basic Operations For Solving:
- Replacement: Replace 1 eq. w/ the sum of itself & a multiple of another eq.
-) Interchange: Interchange 2 equations
-) Scaling: Multiply all terms of an eq. by a nonzero constant.

Example: Find the point (x1, x2) that lies on the line $\chi_1 + \lambda \chi_2 = 5$ and on the line $\chi_1 - \chi_2 = -1$.



Answer:

*Solve the Linear System:
$$\begin{cases} \chi_1 + \lambda \chi_2 = 5 & (\epsilon_q(1)) \\ \chi_1 - \chi_2 = -1 & (\epsilon_q(2)) \end{cases}$$

$$\begin{array}{c}
-(\xi_{q}1) \\
+ \xi_{q}2
\end{array} \implies + \begin{array}{c}
-\chi/-\lambda\chi_{2} = -5 \\
\chi_{1} - \chi_{2} = -1
\end{array}$$
NEW $\xi_{q}(2)$

$$\begin{array}{c}
-3\chi_{2} = -6
\end{array}$$

So, the NEW equivalent system is:
$$\begin{cases} \chi_1 + 2\chi_2 = 5 \\ \chi_2 = 2 \end{cases}$$

FUSE Back-Substitution to find X1:

Since
$$\chi_2 = 2 \implies \chi_1 + \lambda(a) = 5$$

$$\Rightarrow \chi_1 + 4 = 5$$

$$\Rightarrow \chi_1 = 1$$

AMSWer -

Example: Solve the system by using elementary now operations on the equations. Follow the systematic elimination procedure:

$$4\chi_1 + 8\chi_2 = -4$$

$$5\chi_1 + 6\chi_2 = 11$$

Answer:

KSimplify (Eq.1): To do this, divide both sides by "4"

$$4\left(\chi_1+\lambda\chi_2\right)=-4$$

$$\Rightarrow$$

$$\chi_1 + 2\chi_2 = -1$$

$$5\chi_1 + 6\chi_2 = 11$$

$$5\chi_1 + \xi\chi_2 = 11 \quad (\xi_q 2)$$

* Keep X, in the 1st equation & eliminate it from Eq (2):

To do this, add -5(Eq1) to Eq2.

$$-5(\xi q 1) + (\xi q 2) \Rightarrow + 5\chi_1 + 6\chi_2 = 5$$

$$-4\chi_2 = 16 \longrightarrow \chi_2 = -4$$

.. The new, equivalent system is:

$$\chi_1 + \lambda \chi_2 = -1$$
 (Eq.1)

$$\chi_2 = -4$$
 (Eq. 2)

Note: This is the triangular Form:

*Use back-substitution to solve For x .:

Since
$$\chi_2 = -4 \Rightarrow \chi_1 + \lambda(-4) = -1$$
 & solve for χ ,

$$\chi_1 - 8 = -1 \Rightarrow \chi_1 = 7$$

. Therefore, the Solution of the system is:

$$(x_1, x_2) = (7, -4)$$
Answer

Check (For good luck!):

$$\underbrace{\xi_{2}(1)}_{?}: \quad 4(7) + 8(-4) \stackrel{?}{=} -4$$

$$28 - 32 = -4$$

$$\frac{2g(2)}{35-24} = 11 \checkmark$$

Woohoo!

$$\chi_2 + 4\chi_3 = 2$$

$$\chi_1 + 3\chi_2 + 3\chi_3 = -2$$

$$3\chi_1 + 8\chi_2 + 5\chi_3 = -3$$

Answer:

Note: The following order of solving is NOT unique ? Many possibilities J.

*Interchange Eq(1) & Eq(2):

$$\Rightarrow \chi_1 + 3\chi_2 + 3\chi_3 = -2$$

$$\chi_2 + 4\chi_3 = 2$$

$$3\chi_1 + 8\chi_2 + 5\chi_3 = -3$$

KRemove 3X, From Eq(3) -> Add -3[Eq1] to Eq3:

$$-3x_1 - 9x_2 - 9x_3 = +6$$

$$+ 3x_1 + 8x_2 + 5x_3 = -3$$

$$-\chi_{2} - 4\chi_{3} = 3$$

So,
$$\chi_1 + 3\chi_2 + 3\chi_3 = -2$$

 $\chi_2 + 4\chi_3 = 2$
 $-\chi_2 - 4\chi_3 = 3$

*Remove $-\chi_2$ from $\xi_q(3) \rightarrow Add$ $\xi_q(2)$ to $\xi_q(3)$:

$$\xi_{q}(2) \Rightarrow \chi_{2} + 4\chi_{3} = \lambda$$

$$+ \xi_{q}(3) \Rightarrow + -\chi_{2} - 4\chi_{3} = 3$$

$$= \lambda$$

$$= \lambda$$

$$+ \lambda_{2} + 4\chi_{3} = \lambda$$

$$= \lambda$$

$$=$$

Inswer-

* contradiction!

Since 0 \$5, the Linear System has

*Matrix Notation *

The essential information of a Linear System can be converted to a compact Form, in a rectangular array called " A matrix"

- A matrix with m-rows & n-columns is called an mxn matrix, where m,n e # st m,n > 0.
- · A Coefficient Matrix ce- Matrix of Coefficients is

*The Set of all elements, ¿amn 3, are the coefficients of the variables.

• An <u>Augmented Matrix</u> contains an extra column for the constants on the RHS of a linear equation

*Linear System:

$$\chi_{1} - \lambda \chi_{2} + 3\chi_{3} = 1$$

$$\chi_{2} - \chi_{3} = 5$$

$$\chi_{1} + 4\chi_{3} = -3$$

*Jolving an Augmented Matrix *

Note: The basic operations used For solving a system of linear equations correspond to solving an augmented matrix:

*Elementary Row Operations:

- Replacement: Replace one row w/ the surn of itself & a multiple of another row.
- 3 Interchange: Interchange 2 rows.
- 3 Scaling: Multiply all elements of a row by a non-zero constant.

Notes:

(1) Row operations are reversible.

- *IOW: If a nows are interchanged, scaled, or replaced, they can be returned to their original state by an interchange, scaling, or replacement (respectively)
- (ii) Two matrices are called "Row Equivalent" if there is a sequence of elementary row operations that transforms one matrix into another.
 - * IOW: If the augmented matrices of 2 linear systems are row equivalent, then the 2 systems have the same

Answer:

* Note: R3 is producing a contradiction!

The given system is inconsistent &

mower-

Example: Solve the Following augmented matrix using U appropriate row operations of then describe the solution set of the original system:

$$\begin{bmatrix} 1 & -3 & 0 & 0 & -5 \\ 0 & 1 & -2 & 0 & -6 \\ 0 & 0 & 1 & -1 & 3 \\ 0 & 0 & 0 & 1 & 2 \end{bmatrix}$$

$$\begin{bmatrix} R_1 \\ R_2 \\ R_3 \\ R_4 \end{bmatrix}$$

Answer:

Note: "X," has already been removed from all rows except R, :

$$3(Rz) \Rightarrow 0x_1 + 3x_2 - 6x_3 + 0x_4 = -18$$

$$+ R_1 \Rightarrow x_1 - 3x_2 + 0x_3 + 0x_4 = -5$$

$$+ X_1 + 0x_2 - 6x_3 + 0x_4 = -23$$

Now need to remove - 6x3 from R, & -2x3 from Rz : Example continued ...

(2)

*Remove -6x3 from Ri -> Add 6(R3) to Ri:

$$6(R_3) \Rightarrow 0x_1 + 0x_2 + 6x_3 - 6x_4 = 18$$

$$+ R_1 \Rightarrow x_1 + 0x_2 - 6x_3 + 0x_4 = -23$$
NEW R₁

$$x_1 + 0x_2 + 0x_3 - 6x_4 = -5$$

* Remove - 2X3 from R2 -> Add 2(R3) to R2:

$$2(R_3) \Rightarrow OX_1 + OX_2 + 2X_3 - 2X_4 = 6$$

$$+ R_2 \Rightarrow OX_1 + X_2 - 2X_3 + OX_4 = -6$$
NEW R₂

$$OX_1 + X_2 + OX_3 - 2X_4 = 0$$

*Remove - 6×4 from R. -> Add 6(RA) to R.:

$$6(R4)$$

$$+ R_1 = 3$$

$$+ X_1 + OX_2 + OX_3 - 6X_4 = -5$$

$$+ X_1 + OX_2 + OX_3 + OX_4 = 7$$

$$+ OX_4 + OX_3 + OX_4 = 7$$

* Remove - 2X4 from R2 -> Add 2(R4) to R2:

$$2(R_4) \Rightarrow 0X_1 + 0X_2 + 0X_3 + 2X_4 = 4$$

$$+ R_2 \Rightarrow 0X_1 + X_2 + 0X_3 - 2X_4 = 0$$
NEW R₂

$$0X_1 + X_2 + 0X_3 + 0X_4 = 4$$

*Remove - X4 from R3 -> Add R4 to R3:

$$\begin{array}{c} R_4 \\ + R_3 \\ \text{NEW R}_3 \end{array} \rightarrow \begin{array}{c} 0X_1 + 0X_2 + 0X_3 + X_4 = 2 \\ 0X_1 + 0X_2 + X_3 - X_4 = 3 \\ \hline 0X_1 + 0X_2 + X_3 + 0X_4 = 5 \end{array}$$

Answer

.. The Solution Set of the System is:

$$(X_1, X_2, X_3, X_4) = (7, 4, 5, 2)$$

* Consistent System w/ one, unique solution:

Existence & Uniqueness Questions

Recall: A solution set For a system of linear equations contains either ONE solution, NO solutions, or infinitely many solutions (*Ne explore this further in next) section:

To Determine which type of Solution Set is true For a given Linear System, we ask the Following...

Fundamental Questions About Linear Systems

DIs the System Consistent?

>IOW, does the system have @ least one solution?

DIF a solution exists, is it unique?

>ION, does the system have I solution or infinitely many?

Note: Here we look @ answering these questions via the new operations of an augment matrix, but these 2 specific questions follow us throughout the entire course!

Example: Determine whether the Following system is l consistent. Do NOT completely solve the system:

$$2\chi_1 - \delta\chi_4 = -12$$

$$2\chi_2 + 2\chi_3 = 0$$

$$\chi_3 + 8\chi_4 = 4$$

$$-5\chi_{1}+3\chi_{2}+5\chi_{3}+\chi_{4}=3$$

Answer:

Recall: "Consistent" implies the system has a least 1

* Convert system to an Jugmented Mahrix (easier to read :):

$$\Rightarrow \begin{bmatrix} 2 & 0 & 0 & -8 & -12 \\ 0 & 2 & 2 & 0 & 0 \\ 0 & 0 & 1 & 8 & 4 \\ -5 & 3 & 5 & 1 & 3 \end{bmatrix} \text{ ox}$$

$$\Rightarrow \begin{bmatrix} 2 & 0 & 0 & -8 & -12 \\ * Simplify: Divide R_1 by 2 \\ * Simplify: Divide R_2 by 2 \\ * ox \\ * ox$$

= $\begin{bmatrix} 1 & 0 & 0 & -4 & -6 \\ 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 8 & 4 \end{bmatrix}$ *Note: To verify if the system is consistent (w/o solving), we want to attain "triangle" Form $\begin{bmatrix} -5 & 3 & 5 & 1 & 3 \end{bmatrix}$ Change/Edit R4:

*Romove -5x, from Rg -> Add 5(Ri) to R4:

$$5(R_1) = 5X_1 + 0X_2 + 0X_3 - 20X_4 = -30$$

$$+ R_4 = 3$$

$$+ -5X_1 + 3X_2 + 5X_3 + X_4 = 3$$

$$0X_1 + 3X_2 + 5X_3 - 19X_4 = -27$$

* Remove 3X2 from R4 -> Ital -3(R2) to R4:

$$-3(R_{2})$$

$$+ R_{4}$$

$$+ OX_{1} + 3X_{2} + 5X_{3} - 19X_{4} = -27$$

$$+ OX_{1} + 0X_{2} + 2X_{3} - 19X_{4} = -27$$

$$+ OX_{1} + 0X_{2} + 2X_{3} - 19X_{4} = -27$$

2×3 from R4 -> Add -2(R3) to R4: * Hamove

$$-2.(R_3)$$
+ R4 => + $0x_1 + 0x_2 - 2x_3 - 16x_4 = -8$

NEW R4
$$0x_1 + 0x_2 + 2x_3 - 19x_4 = -27$$

$$0x_1 + 0x_2 + 0x_3 - 35x_4 = -35$$

* Divide R4 by -35

So,
$$\begin{bmatrix} 1 & 0 & 0 & -4 & -6 \\ 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 8 & 4 \end{bmatrix}$$
 System is consistent, by

Example: Determine the value(s) of h such that the Following linear system is consistent:

$$\begin{cases}
\chi_1 + h\chi_2 = 4 \\
3\chi_1 + 15\chi_2 = 8
\end{cases}$$

Answer:

* Rewrite the System as an Augmented Matrix:

$$\begin{cases} \chi_{1} + h\chi_{2} = 4 \\ 3\chi_{1} + 15\chi_{2} = 8 \end{cases} \iff \begin{bmatrix} 1 & h & | & 4 \\ 3 & 15 & | & 8 \end{bmatrix}$$

*Use the Systematic Procedure to show the matrix is consistent:

*Solve For h:

- i) Row 1: Jinco R. contain X., he RV
- ii) Kow 2: Since Rz contains Xz contain => Must prevent contradictions/undefined solution!

i. h can be any R except: $-3h+15\neq0$ Tow: The system $h\neq5$ is consistent $\forall h \in S$

Example: Determine the value(s) of h such that the following matrix is an augmented matrix of a consistent system:

[1 5 :-4]

[2 h :-8]

Answer:

Note: Here we already have a "1" in the x, position of R, :

$$\begin{array}{c}
-2R_1 \\
+ R_2 \\
\text{new } R_2
\end{array}$$

$$\begin{bmatrix}
1 & 5 & | -4 \\
0 & | -10+h
\end{bmatrix}$$

$$\begin{bmatrix}
0 & 1 & | 0 \\
0 & | -10+h
\end{bmatrix}$$

Ans

Example? Determine the value(s) of h at the matrix is an augmented matrix of a consistent system:

Answer:

Recall: A linear system of eq. is consistent if @ least one solution 3

=> The equations are dependent 4 infinitely many solutions 3 if $-\frac{h}{3} = 4$ => h = -12

Answer-

The augmented matrix is a consistent linear system if h = -12.

Example: hind an equation For g,h, & K such that the Following augmented matrix corresponds to a consistent system: $\begin{bmatrix} 1 & -6 & 7 & 9 \\ 0 & 18 & -20 & h \\ -4 & 6 & -8 & k \end{bmatrix}$

Answer:

$$\begin{array}{c} R_{2} \\ + R_{3} \\ \text{new } R_{3} \end{array} \longrightarrow \begin{array}{c} 1 - 6 + 7 + 9 \\ 0 + 18 - 20 + h \end{array} \xrightarrow{\text{Caution: } R_{3} \text{ has} \\ 0 + 0 + 49 + k \end{array} \xrightarrow{\text{Produce a produce a}}$$

contradiction!

The augmented matrix represents a consistent system IFF: h + 4g + K = 0

Answer.