

Consider the system of linear equations

$$\left. \begin{array}{rcl} x_1 - 2x_2 - x_3 + 3x_4 & = & 1 \\ 2x_1 - 4x_2 + x_3 & = & 5 \\ x_1 - 2x_2 + 2x_3 - 3x_4 & = & 4 \end{array} \right\} (*)$$

① Sec 1.3 Vector equations

Write a vector equation that is equivalent to the system (\*)  
(Sec 1.3)

$$x_1 \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} + x_2 \begin{bmatrix} -2 \\ -4 \\ -2 \end{bmatrix} + x_3 \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix} + x_4 \begin{bmatrix} 3 \\ 0 \\ -3 \end{bmatrix} = \begin{bmatrix} 1 \\ 5 \\ 4 \end{bmatrix}$$

② Sec 1.4 The matrix equation  $A\vec{x} = \vec{b}$

Write a matrix equation that is equivalent to the system (\*)  
(Sec 1.4)

$$\begin{bmatrix} 1 & -2 & -1 & 3 \\ 2 & -4 & 1 & 0 \\ 1 & -2 & 2 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 5 \\ 4 \end{bmatrix} \quad \text{or} \quad A\vec{x} = \begin{bmatrix} 1 \\ 5 \\ 4 \end{bmatrix}$$

③ Sec 1.1 Systems of linear equations &  
Sec 1.2 Row reduction & echelon forms

④ Is the system

$$\left. \begin{array}{rcl} x_1 - 2x_2 - x_3 + 3x_4 & = & 1 \\ 2x_1 - 4x_2 + x_3 & = & 5 \\ x_1 - 2x_2 + 2x_3 - 3x_4 & = & 4 \end{array} \right\} (*)$$

consistent or inconsistent?

Sol:

Fact: A system of linear equations has

1. no solutions, or the system is inconsistent
  2. exactly one solution, or
  3. infinitely many solutions
- } the system is consistent

The augmented matrix of the system (\*) is (Cont sol) Pg 2/5

$$\left[ \begin{array}{cccc|c} 1 & -2 & -1 & 3 & 1 \\ 2 & -4 & 1 & 0 & 5 \\ 1 & -2 & 2 & -3 & 4 \end{array} \right] \quad (**)$$

Row reduce:

$$\begin{array}{l} -2 \text{ Row I} + \text{Row II} \\ -\text{Row I} + \text{Row III} \end{array} \left[ \begin{array}{cccc|c} 1 & -2 & -1 & 3 & 1 \\ 0 & 0 & 3 & -6 & 3 \\ 0 & 0 & 3 & -6 & 3 \end{array} \right]$$

$$\begin{array}{l} -\text{Row II} + \text{Row III} \end{array} \left[ \begin{array}{cccc|c} 1 & -2 & -1 & 3 & 1 \\ 0 & 0 & 3 & -6 & 3 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

called pivot positions

This matrix is in a (row) echelon form

Columns 1, 3 are called pivot columns

An echelon form of the augmented matrix gives us enough information to conclude that the system is consistent

(Thm 2 in Sec 1.2)

A linear system is consistent iff an echelon form of the augmented matrix has no row of the form

$$[0 \ 0 \ \dots \ 0 \ | \ b] \quad \text{with } b \text{ nonzero}$$

Since an echelon form of the augmented matrix has no such row, the system (\*) is consistent.

meaning there exist  $x_1, x_2, x_3, x_4$  satisfying (\*)

Optional: Continue to row reduce to obtain the unique reduced echelon form:

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

- leading entry in each nonzero row is 1
- Each leading 1 is the only nonzero entry in its column

$$\text{Row II} + \text{Row I} \left[ \begin{array}{cccc|c} 1 & -2 & 0 & 1 & 2 \\ 0 & 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \checkmark$$

(5)

Sec 1.3 &amp; 1.4

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Consider the matrix  $A = \begin{bmatrix} 1 & -2 & -1 & 3 \\ 2 & -4 & 1 & 0 \\ 1 & -2 & 2 & -3 \end{bmatrix}$

Is  $\begin{bmatrix} 1 \\ 5 \\ 4 \end{bmatrix}$  in the subset of  $\mathbb{R}^3$  spanned by the columns of  $A$ ? Why/why not?

$$\text{Let } \vec{v}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \quad \vec{v}_2 = \begin{bmatrix} -2 \\ -4 \\ -2 \end{bmatrix} \quad \vec{v}_3 = \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix} \quad \vec{v}_4 = \begin{bmatrix} 3 \\ 0 \\ -3 \end{bmatrix}$$

The subset of  $\mathbb{R}^3$  spanned (or generated) by the columns of  $A$  denoted  $\text{Span}(\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4)$  is the collection of vectors that can be written in the form

$$\left. c_1 \vec{v}_1 + c_2 \vec{v}_2 + c_3 \vec{v}_3 + c_4 \vec{v}_4 \right\} \text{ called linear combinations of } \underline{\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4}$$

with  $c_1, c_2, c_3, c_4$  scalars

Since system (\*) is consistent, there exist  $c_1, c_2, c_3, c_4$

$$\text{such that } c_1 \vec{v}_1 + c_2 \vec{v}_2 + c_3 \vec{v}_3 + c_4 \vec{v}_4 = \begin{bmatrix} 1 \\ 5 \\ 4 \end{bmatrix}$$

So  $\begin{bmatrix} 1 \\ 5 \\ 4 \end{bmatrix}$  is a linear combination of  $\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4$ .

Thus  $\begin{bmatrix} 1 \\ 5 \\ 4 \end{bmatrix}$  is in  $\text{Span}(\text{columns of } A)$ . (Answer to Q: yes!)

⑥ sec 1.5 Solution sets of linear systems

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① Describe all solutions of the nonhomogeneous system

$$\begin{bmatrix} 1 & -2 & -1 & 3 \\ 2 & -4 & 1 & 0 \\ 1 & -2 & 2 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 5 \\ 4 \end{bmatrix}$$

Sol:  $\begin{bmatrix} 1 & -2 & -1 & 3 & | & 1 \\ 2 & -4 & 1 & 0 & | & 5 \\ 1 & -2 & 2 & -3 & | & 4 \end{bmatrix} \xrightarrow{\text{Row reduce}} \begin{bmatrix} 1 & -2 & 0 & 1 & | & 2 \\ 0 & 0 & 1 & -2 & | & 1 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}$

pivot columns      Basic variables

$x_1 - 2x_2 + x_4 = 2$   
 $x_3 - 2x_4 = 1$   
 $0 = 0$

$A\vec{x} = \vec{b}$  is called a  
non homogeneous system  
 if  $\vec{b}$  is not the zero vector

The variables that don't correspond to pivot columns,  $x_2, x_4$  are called free variables.

$$\begin{cases} x_1 = 2x_2 - x_4 + 2 \\ x_2 \text{ is free} \\ x_3 = 2x_4 + 1 \\ x_4 \text{ is free} \end{cases}$$

for all choices for  $x_2, x_4$

or  $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = x_2 \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -1 \\ 0 \\ 2 \\ 1 \end{bmatrix} + \begin{bmatrix} 2 \\ 0 \\ 1 \\ 0 \end{bmatrix}$

for all choices for  $x_2, x_4$

② Describe all solutions of the homogeneous system

$$\begin{bmatrix} 1 & -2 & -1 & 3 \\ 2 & -4 & 1 & 0 \\ 1 & -2 & 2 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Sol:  $\begin{bmatrix} 1 & -2 & -1 & 3 & | & 0 \\ 2 & -4 & 1 & 0 & | & 0 \\ 1 & -2 & 2 & -3 & | & 0 \end{bmatrix} \xrightarrow{\text{Row reduce}} \begin{bmatrix} 1 & -2 & 0 & 1 & | & 0 \\ 0 & 0 & 1 & -2 & | & 0 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}$

$x_1 - 2x_2 + x_4 = 0$   
 $x_3 - 2x_4 = 0$   
 $0 = 0$

$A\vec{x} = \vec{0}$  is called a  
homogeneous system

$$\begin{cases} x_1 = 2s - t \\ x_2 = s \\ x_3 = 2t \\ x_4 = t \end{cases}$$

for all choices for  $s, t$

or  $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = s \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 0 \\ 2 \\ 1 \end{bmatrix}$

for all choices for  $s, t$

③ Does  $\vec{A}\vec{x} = \vec{0}$  have a nontrivial solution?  
 $\hookrightarrow$  not the zero vector

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Yes, e.g., set  $x_2 = 3$  and  $x_4 = 0$   $\vec{x} = 3 \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + 0 \begin{bmatrix} -1 \\ 0 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 6 \\ 3 \\ 0 \\ 0 \end{bmatrix}$

is a nontrivial solution

Fact: A homogeneous linear system has at least one solution,  $\vec{x} = \vec{0}$   
called the trivial solution

A nontrivial solution is a nonzero vector  $\vec{x}$  that satisfies  $\vec{A}\vec{x} = \vec{0}$

⑦ Sec 1.7 Linear independence

Let  $\vec{v}_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$ ,  $\vec{v}_2 = \begin{bmatrix} -2 \\ -4 \\ -2 \end{bmatrix}$ ,  $\vec{v}_3 = \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix}$ ,  $\vec{v}_4 = \begin{bmatrix} 3 \\ 0 \\ -3 \end{bmatrix}$

① Determine whether the set  $\{\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4\}$  is linearly dependent.

Fact

The columns of a matrix  $A$  are linearly independent  
iff the matrix equation  $\vec{A}\vec{x} = \vec{0}$  has only the trivial  
solution  $\vec{x} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

Since  $\vec{A}\vec{x} = \vec{0}$  has nontrivial solutions, the columns  
of  $A$  are not linearly independent (they are dependent)

② Determine by inspection whether  $\{\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4\}$  is linearly dependent.

• I notice that  $-2\vec{v}_1 = \vec{v}_2$ , so  
 $2\vec{v}_1 + \vec{v}_2 + 0\vec{v}_3 + 0\vec{v}_4 = \vec{0}$

• This means that the set  $\{\vec{v}_1, \vec{v}_2, \vec{v}_3, \vec{v}_4\}$  is linearly dependent  
by definition.

—end of handout—