

$$\Rightarrow A\vec{x} = \vec{b} \text{ consistent iff } b_1 - 2b_2 + b_3 = 0$$

equation of a plane through the origin in  $\mathbb{R}^3$   
 $= \text{Span}\{\vec{a}_1, \vec{a}_2, \vec{a}_3\}$

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• Note  $A\vec{x} = \vec{b}$  is not consistent for every  $\vec{b}$ , because REF of  $A$  has a row of zeros!

If  $A$  had a pivot in each row, REF of  $[A \ \vec{b}]$  would be of form  $\begin{bmatrix} \cdot & \cdot & \cdot & \cdot \\ 0 & \cdot & \cdot & \cdot \\ 0 & 0 & \cdot & \cdot \end{bmatrix}$

- consistent for every  $\vec{b}$

THM)

• Let  $A$  be an  $m \times n$  matrix. The following are equivalent:

(a) for each  $\vec{b} \in \mathbb{R}^m$ , eq.  $A\vec{x} = \vec{b}$  has a solution

(b) Each  $\vec{b} \in \mathbb{R}^m$  is a lin. comb. of columns of  $A$

(c) Columns of  $A$  span  $\mathbb{R}^m$  (entire)

(d)  $A$  has a pivot in every row.

Notes:  $\uparrow$  coeff. matrix, not the aug. mat.

### Row-vector rule for computing $A\vec{x}$ .

if  $A\vec{x}$  is defined, then  $i$ -th entry in  $A\vec{x}$  is the sum of products of corresponding entries product from row  $i$  of  $A$  and from vector  $\vec{x}$ .

Ex:  $\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 5 \\ 8 \end{bmatrix} + x_3 \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix} = \begin{bmatrix} x_1 + 2x_2 + 3x_3 \\ 4x_1 + 5x_2 + 6x_3 \\ 7x_1 + 8x_2 + 9x_3 \end{bmatrix}$

"dot product"  $\begin{bmatrix} 1 & 2 & 3 \\ \vdots & \vdots & \vdots \\ 4 & 5 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$

Ex:  $\begin{bmatrix} 1 & -2 & 3 \\ -4 & 5 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \cdot 2 + (-2) \cdot (-1) + 3 \cdot 3 \\ (-4) \cdot 2 + 5 \cdot (-1) + 0 \cdot 3 \end{bmatrix} = \begin{bmatrix} 13 \\ -13 \end{bmatrix}$

• Properties of matrix-vector product  $A\vec{x}$

each for  $A$   $m \times n$  mat.  $\vec{u}, \vec{v} \in \mathbb{R}^n$  and  $c$  a scalar:

(a)  $A(\vec{u} + \vec{v}) = A\vec{u} + A\vec{v}$

(b)  $A(c\vec{u}) = c \cdot (A\vec{u})$

1.5. Solution sets of linear systems

$A\vec{x} = \vec{0}$  - homogeneous system.  $\vec{x} = \vec{0} \in \mathbb{R}^n$  always a solution - "trivial solution"

Q: are there non-trivial solutions?

Answer: Homogeneous equation  $A\vec{x} = \vec{0}$  has a non-trivial sol. iff the eq. has at least one free variable

Ex:  $2x_1 - x_2 + 3x_3 = 0$   
 $2x_1 + 2x_2 + 3x_3 = 0$   
 $-6x_1 - 9x_3 = 0$

Q: is there a non-triv. solution?  
describe the sol. set.

Solution: Aug. Mat:  $\begin{bmatrix} 2 & -1 & 3 & 0 \\ 2 & 2 & 3 & 0 \\ -6 & 0 & -9 & 0 \end{bmatrix} \sim \begin{bmatrix} 2 & -1 & 3 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & -3 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 2 & -1 & 3 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$  REF

Coeff. mat.  $\begin{bmatrix} 1 & 0 & 3/2 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$  RREF

$x_1 + \frac{3}{2}x_3 = 0 \Rightarrow x_1 = -\frac{3}{2}x_3$   
 $x_2 = 0$   
 $0 = 0$

Solve for basic vars  $x_1, x_2$  free  $x_3$

$\Rightarrow$  There are non-triv. solutions!

$\Rightarrow$  sol. in vector form  $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -3/2 x_3 \\ 0 \\ x_3 \end{bmatrix} = x_3 \begin{bmatrix} -3/2 \\ 0 \\ 1 \end{bmatrix} = x_3 \vec{v}$

$\Rightarrow$  Solution set is the line  $\text{Span} \left\{ \vec{v} = \begin{bmatrix} -3/2 \\ 0 \\ 1 \end{bmatrix} \right\}$  in  $\mathbb{R}^3$

Note: a non-triv. solution can have some (not all!) zero entries

Ex<sup>2</sup>:  $3x_1 + x_2 - 6x_3 = 0$   
"system" of 1 eq. on 3 vars

Q: describe the solution set

Sol:  $x_1$  basic  $x_2, x_3$  free solve for  $x_1$ :  $x_1 = -\frac{1}{3}x_2 + 2x_3$

general sol:  $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -\frac{1}{3}x_2 + 2x_3 \\ x_2 \\ x_3 \end{bmatrix} = x_2 \begin{bmatrix} -1/3 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix}$

implicit description of the plane  
explicit "parametric vector form" of the plane  
 $\vec{x} = s\vec{u} + t\vec{v}$ ,  $s, t \in \mathbb{R}$  parameters

Thus, sol. set is  $\text{Span} \{ \vec{u}, \vec{v} \}$  - a plane in  $\mathbb{R}^3$

• Sol. set to any homog. eq.  $A\vec{x} = \vec{0}$  has form  $\text{Span} \{ \vec{v}_1, \dots, \vec{v}_p \}$  for suitable  $\vec{v}_1, \dots, \vec{v}_p \in \mathbb{R}^n$  vector  
 special case: sol. set =  $\text{Span} \{ \vec{0} \} = \{ \vec{0} \}$  - case when there are no non-triv. solutions

# Solutions of non-homogeneous systems.

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Ex: describe all solutions of  $A\vec{x} = \vec{b}$  with

$$A = \begin{bmatrix} 2 & -1 & 3 \\ 2 & 2 & 3 \\ -6 & 0 & -9 \end{bmatrix} \vec{b} = \begin{bmatrix} 3 \\ 0 \\ -6 \end{bmatrix}$$

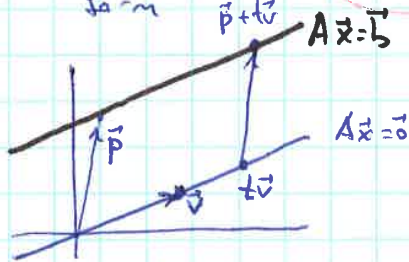
↑ matrix of coeff from  $\mathbb{R}^{3 \times 3}$

Sol:  $[A \ \vec{b}] = \begin{bmatrix} 2 & -1 & 3 & 3 \\ 2 & 2 & 3 & 0 \\ -6 & 0 & -9 & -6 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & \frac{3}{2} & 1 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

$x_1 = 1 - \frac{3}{2}x_3$   
 $x_2 = -1$   
 $x_3$  free

$\Rightarrow \vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 - \frac{3}{2}x_3 \\ -1 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} + \begin{bmatrix} -\frac{3}{2}x_3 \\ 0 \\ x_3 \end{bmatrix} = \underbrace{\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}}_{\vec{p}} + x_3 \underbrace{\begin{bmatrix} -3/2 \\ 0 \\ 1 \end{bmatrix}}_{\vec{v}} = \vec{p} + x_3 \vec{v}$

Sol. set  $\vec{x} = \vec{p} + t \vec{v}, t \in \mathbb{R}$   
 in param. vector form



recall: solutions for  $A\vec{x} = 0$  has  $\vec{x} = t \vec{v}, t \in \mathbb{R}$

add  $\vec{p}$  to a generic sol. of  $A\vec{x} = 0$

same  $\vec{v}$ !

"addition = translation."

Sol. set for homog. eq  $A\vec{x} = 0$  - a line through the origin

— " — nonhomog. eq  $A\vec{x} = \vec{b}$  - a parallel line passing through  $\vec{p}$  (a fixed solution)

THM

Suppose eq.  $A\vec{x} = \vec{b}$  is consistent for some given  $\vec{b}$ , and let  $\vec{p}$  be a solution. Then, the sol. set of  $A\vec{x} = \vec{b}$  is the set of vectors of form  $\vec{w} = \vec{p} + \vec{v}_h$ , where  $\vec{v}_h$  is any sol. of the homogeneous eq.  $A\vec{x} = \vec{0}$ .

NS! If (x) is inconsistent, set of sol. is empty

THM applies to consistent eqs.

## WRITING A SOL. SET in parametric form [THE ALGORITHM]

5,3

- ① Aug. Mat.  $\sim$  RREF
- ② solve for basic vars in terms of free vars (if any)
- ③ write a general sol.  $\vec{x}$  as a vector w/ entries depending on free vars
- ④ decompose  $\vec{x}$  into a lin. comb. of vectors (with numeric entries) using free vars as parameters