

Math 211

Lecture #15

Systems of Linear Equations

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Example

Solve

$$3x - 4y + 5z = 3$$

$$-x + 2y - 2z = -2$$

- Find *all* solutions.
- Find a systematic method which works for all systems, no matter how large.

Vectors and Matrices

- Introduce the vectors

$$\mathbf{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \quad \text{and} \quad \mathbf{b} = \begin{pmatrix} 3 \\ -2 \end{pmatrix}$$

and the matrix

$$C = \begin{pmatrix} 3 & -4 & 5 \\ -1 & 2 & -2 \end{pmatrix}$$

- \mathbf{x} is the *vector of unknowns*, \mathbf{b} is the *RHS*, and C is the *coefficient matrix*,
- We will define the product $C\mathbf{x}$ so that the system can be written as $C\mathbf{x} = \mathbf{b}$.

Vectors

- A vector is a list of numbers
- 2-vectors, 3-vectors, n -vectors
- Row vectors and column vectors.
- A vector has length and direction
 - ◆ Parallel vectors are equal
- Transpose of a vector, \mathbf{v}^T .

Algebra of Vectors

- Addition of Vectors
 - ◆ Algebraic view of addition
 - ◆ Geometric view of addition
 - ◆ Addition of more than two vectors
- Multiplication by a Scalar
 - ◆ Algebraic view
 - ◆ Geometric view

Linear Combinations of Vectors

- Vectors $\mathbf{x} = (2, -3)^T$ and $\mathbf{y} = (-1, 2)^T$.
- Any vector of the form $a\mathbf{x} + b\mathbf{y}$ is a *linear combination* of \mathbf{x} and \mathbf{y} .
- $3\mathbf{x} + 2\mathbf{y} = (4, -5)^T$.
- Any 2-vector is a linear combination of \mathbf{x} and \mathbf{y} .
- Linear combinations of more than two vectors.

Matrices

- A matrix is a rectangular array of numbers.
- Example

$$A = \begin{pmatrix} -1 & 0 & 2 & 6 \\ 0 & 3 & -4 & 10 \\ 3 & 3 & 2 & -5 \end{pmatrix}$$

- Size of $A = (3,4)$; 3 rows & 4 columns.
 - ◆ 3 row vectors and 4 column vectors.

Linear Combinations and Systems

- The **example system** can be written as a vector equation

$$\begin{pmatrix} 3x - 4y + 5z \\ -x + 2y - 2z \end{pmatrix} = \begin{pmatrix} 3 \\ -2 \end{pmatrix}$$

- or

$$x \begin{pmatrix} 3 \\ -1 \end{pmatrix} + y \begin{pmatrix} -4 \\ 2 \end{pmatrix} + z \begin{pmatrix} 5 \\ -2 \end{pmatrix} = \begin{pmatrix} 3 \\ -2 \end{pmatrix}$$

- These vectors are the column vectors in the **coefficient matrix**.

Coefficient Matrix

- The coefficient matrix is

$$C = \begin{pmatrix} 3 & -4 & 5 \\ -1 & 2 & -2 \end{pmatrix}$$

- Solving the system of equations \Leftrightarrow finding a linear combination of the columns of the coefficient matrix which is equal to the RHS.

Product of a Matrix with a Vector

- The *product* of a matrix A and a vector \mathbf{x} is the linear combination of the columns of A with the elements of \mathbf{x} as coefficients.
- Example:

$$\begin{pmatrix} 3 & -4 & 5 \\ -1 & 2 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} \\ = x \begin{pmatrix} 3 \\ -1 \end{pmatrix} + y \begin{pmatrix} -4 \\ 2 \end{pmatrix} + z \begin{pmatrix} 5 \\ -2 \end{pmatrix}$$

Example

- Thus the system of equations becomes

$$\begin{pmatrix} 3 & -4 & 5 \\ -1 & 2 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 3 \\ -2 \end{pmatrix}$$

or

$$C\mathbf{x} = \mathbf{b}$$

Computing the Product of a Matrix and a Vector.

- From the definition.
- A faster way.
 - ◆ $A = (a_{ij})$, a $p \times q$ matrix, and \mathbf{x} , a column q -vector.

$$A\mathbf{x} = \mathbf{y} \Leftrightarrow$$

$$y_i = \sum_{j=1}^q a_{ij}x_j \quad \text{for } 1 \leq i \leq p.$$

- $A\mathbf{x}$ is only defined if A has the same number of columns as \mathbf{x} has rows.

Algebraic Properties of the Matrix-Vector Product

Suppose A is a matrix, \mathbf{x} and \mathbf{y} are vectors, and a and b are numbers.

- $A(a\mathbf{x}) = a(A\mathbf{x})$
- $A(\mathbf{x} + \mathbf{y}) = A\mathbf{x} + A\mathbf{y}$
- $A(a\mathbf{x} + b\mathbf{y}) = aA\mathbf{x} + bA\mathbf{y}$
- Multiplication by a matrix is a *linear operation*.

Product of Two Matrices

Suppose A is $n \times p$ and B is $p \times q$.

Write B in terms of its column vectors

$$B = [\mathbf{b}_1 \ \mathbf{b}_2 \ \dots \ \mathbf{b}_q]$$

Define the *product* AB by

$$AB = [A\mathbf{b}_1 \ A\mathbf{b}_2 \ \dots \ A\mathbf{b}_q]$$

Algebraic Properties of the Product

Suppose that A , B , and C are matrices

- $A(BC) = (AB)C$
- $A(B + C) = AB + AC$
- $(B + C)A = BA + CA$
- However $AB \neq BA$ in general

The Identity Matrix

- In dimension 3

$$I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

- $I\mathbf{x} = \mathbf{x}$ for every 3-vector \mathbf{x} .
- $IA = A$ for every matrix A with 3 rows.
- $AI = A$ for every matrix A with 3 columns.