

M511 - Linear Algebra, Fall '17

§1.1 Systems of Linear Equations

Def'n. A linear eqn in n unknowns.

Def'n. A system of m eqn's in n unknowns

Def'n. Solutions / Solution Set.

Examples, of 2×2 - Use x_1, x_2 .

$$3 \text{ cases: i) } x_1 + x_2 = 2 \quad \text{ii) } x_1 + x_2 = 2 \quad \text{iii) } x_1 + x_2 = 2 \\ x_1 - x_2 = 2 \quad x_1 + x_2 = 1 \quad -x_1 - x_2 = -2$$

Def'n. Equivalent systems.

$$\begin{array}{ll} \text{Ex. } 3x_1 + 2x_2 - x_3 = -2 & 3x_1 + 2x_2 - x_3 = -2 \\ x_2 = 3 & -3x_1 - x_2 + x_3 = 5 \\ 2x_3 = 4 & 3x_1 + 2x_2 + x_3 = 2 \end{array}$$

We can collect the coefficients of these equations into an array to remove clutter. The array is called a matrix.

The system $\begin{cases} 3x_1 + 2x_2 - x_3 = -2 \\ -3x_1 - x_2 + x_3 = 5 \\ 3x_1 + 2x_2 + x_3 = 2 \end{cases}$ becomes the augmented matrix:

$$\left(\begin{array}{ccc|c} 3 & 2 & -1 & -2 \\ -3 & -1 & 1 & 5 \\ 3 & 2 & 1 & 2 \end{array} \right)$$

RE. Solve the system by performing all of the same operations we did to the system, to the matrix.

§1.2 - Row Echelon Form

Elementary Row Operations:

- I. Interchange two rows
- II. Multiply a row by a nonzero real number
- III. Replace a row by its sum w/ a multiple of another row.

These can be used to transform any matrix into row echelon form:

Def'n (REF)

- I. The first nonzero entry in each nonzero row is 1.
- II. If row k does not consist entirely of zeros, the number of leading zeros in row $k+1$ is greater than the number of leading zeros in row k .
- III. If there are rows whose entries are all zeros, they lie below the rows having nonzero entries.

Examples of REF and non-REF

The act of using elementary row ops to transform a matrix into REF is known as Gaussian Elimination.

Examples.

$$1. \quad x_1 + x_2 = 1$$

$$x_1 - x_2 = 3$$

$$-x_1 + 2x_2 = -2$$

$$\left(\begin{array}{cc|c} 1 & 1 & 1 \\ 1 & -1 & 3 \\ 0 & 2 & -2 \end{array} \right)$$

No Sol'n

$$2. \quad x_1 + 2x_2 + x_3 = 1$$

$$2x_1 + 4x_2 + 2x_3 = 3$$

$$\left(\begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 2 & 4 & 2 & 3 \end{array} \right)$$

No Sol'n

$$3. \quad -x_1 + x_2 - x_3 + 3x_4 = 0$$

$$3x_1 + x_2 - x_3 - x_4 = 0$$

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

$$\left(\begin{array}{cccc|c} 1 & 0 & 0 & -1 & 0 \\ 3 & 1 & 0 & 1 & 0 \\ 2 & -1 & -2 & -1 & 0 \end{array} \right) \text{REF!}$$

no-many solns

$$\begin{aligned} x_1 &= x \\ x_2 &= -2 \\ x_3 &= 2 \\ x_4 &= 2 \end{aligned}$$

$$\{(x, -2, 2, 2) \mid x \in \mathbb{R}\}$$