



Section 1.4 : The Matrix Equation

Chapter 1 : Linear Equations

Math 1554 Linear Algebra

"Mathematics is the art of giving the same name to different things."
- H. Poincaré

In this section we introduce another way of expressing a linear system that we will use throughout this course.

1.4 : Matrix Equation $A\vec{x} = \vec{b}$

Topics

We will cover these topics in this section.

1. Matrix notation for systems of equations.
2. The matrix product $A\vec{x}$.

Objectives

For the topics covered in this section, students are expected to be able to do the following.

1. Compute matrix-vector products.
2. Express linear systems as vector equations and matrix equations.
3. Characterize linear systems and sets of vectors using the concepts of span, linear combinations, and pivots.



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3 9/4 - 9/8	Break	WS1.7	1.8	WS1.8	1.9
4 9/11 - 9/15	2.1	WS1.9,2.1	Exam 1. Review	Cancelled	2.2

STAR EQUATION

Notation

symbol	meaning
\in	belongs to
\mathbb{R}^n	the set of vectors with n real-valued elements
$\mathbb{R}^{m \times n}$	the set of real-valued matrices with m rows and n columns

Example: the notation $\vec{x} \in \mathbb{R}^5$ means that \vec{x} is a vector with five real-valued elements.

Linear Combinations

Definition
 A is a $m \times n$ matrix with columns $\vec{a}_1, \dots, \vec{a}_n$ and $x \in \mathbb{R}^n$, then the **matrix vector product** $A\vec{x}$ is a linear combination of the columns of A :

$$A\vec{x} = \begin{bmatrix} | & | & \dots & | \\ \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n \\ | & | & \dots & | \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = x_1\vec{a}_1 + x_2\vec{a}_2 + \dots + x_n\vec{a}_n$$

Note that $A\vec{x}$ is in the span of the columns of A .

Example
The following product can be written as a linear combination of vectors:

$$\begin{bmatrix} 1 & 0 & -1 \\ 0 & -3 & 3 \\ 0 & 7 & 7 \end{bmatrix} \begin{bmatrix} 4 \\ 0 \\ 7 \end{bmatrix} = 4 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + 0 \begin{bmatrix} 0 \\ -3 \\ 7 \end{bmatrix} + 7 \begin{bmatrix} -1 \\ 3 \\ 7 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & -1 \\ 0 & -3 & 3 \\ 0 & 7 & 7 \end{bmatrix} \begin{bmatrix} 4 \\ 0 \\ 7 \end{bmatrix} = \begin{bmatrix} -3 \\ -3 \\ 12 \end{bmatrix}$$

Annotations: 3×1 (3 rows & 1 column), 2×3 (rows & cols), 2×1 vector.

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plane in \mathbb{R}^5

$\vec{x} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{bmatrix}$ is NOT \mathbb{R}^2 .

Solution Sets

Theorem
If A is a $m \times n$ matrix with columns $\vec{a}_1, \dots, \vec{a}_n$, and $x \in \mathbb{R}^n$ and $\vec{b} \in \mathbb{R}^m$, then the solutions to

$$A\vec{x} = \vec{b}$$

has the same set of solutions as the vector equation

$$x_1\vec{a}_1 + \dots + x_n\vec{a}_n = \vec{b}$$

which as the same set of solutions as the set of linear equations with the augmented matrix

$$\begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n & \vec{b} \end{bmatrix}$$

Existence of Solutions

Theorem
The equation $A\vec{x} = \vec{b}$ has a solution if and only if \vec{b} is a linear combination of the columns of A .

Example

For what vectors $\vec{b} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$ does the equation have a solution?
 $\begin{pmatrix} 1 & 3 & 4 \\ 2 & 8 & 4 \\ 0 & 1 & -2 \end{pmatrix} \vec{x} = \vec{b}$

$\vec{x} \in \mathbb{R}^3$
 $\vec{b} \in \mathbb{R}^3$
 $A \in \mathbb{R}^{3 \times 3}$

$\begin{bmatrix} 1 & 0 & 2 & 0 & 3 \\ 0 & 1 & 0 & 2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix}$
 SKVP for new.

Soln = Row reduce $[A|b]$

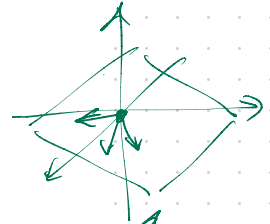
$$\left[\begin{array}{ccc|c} 1 & 3 & 4 & b_1 \\ 2 & 8 & 4 & b_2 \\ 0 & 1 & -2 & b_3 \end{array} \right] \sim -2R_1 + R_2 \left[\begin{array}{ccc|c} 1 & 3 & 4 & b_1 \\ 0 & 2 & -4 & -2b_1 + b_2 \\ 0 & 1 & -2 & b_3 \end{array} \right]$$

$\begin{cases} x_1 + 3x_2 + 4x_3 = b_1 \\ 2x_1 + 8x_2 + 4x_3 = b_2 \\ x_2 - 2x_3 = b_3 \end{cases}$

$$\sim \left[\begin{array}{ccc|c} 1 & 3 & 4 & b_1 \\ 0 & 2 & -4 & -2b_1 + b_2 \\ 0 & 1 & -2 & b_3 \end{array} \right]$$

$$\sim -2R_2 + R_3 \left[\begin{array}{ccc|c} 1 & 3 & 4 & b_1 \\ 0 & 1 & -2 & b_3 \\ 0 & 0 & 0 & -2b_1 + b_2 - 2b_3 \end{array} \right]$$

$$c_1 \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 3 \\ 8 \\ 1 \end{bmatrix} + c_3 \begin{bmatrix} 4 \\ 4 \\ -2 \end{bmatrix} = \begin{bmatrix} * \\ * \\ * \end{bmatrix}$$



Consistent system if

$$\boxed{-2b_1 + b_2 - 2b_3 = 0}$$

↑ equation of a plane in \mathbb{R}^3

Which plane?
 span $\left\{ \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 8 \\ 1 \end{bmatrix}, \begin{bmatrix} 4 \\ 4 \\ -2 \end{bmatrix} \right\}$ ✓

Summary

We now have four equivalent ways of expressing linear systems.

1. A system of equations:

$$\begin{cases} 2x_1 + 3x_2 = 7 \\ x_1 - x_2 = 5 \end{cases} \quad (\text{row base})$$

2. An augmented matrix:

$$\left[\begin{array}{cc|c} 2 & 3 & 7 \\ 1 & -1 & 5 \end{array} \right] \quad (\text{row reduce \& count pivots})$$

3. A vector equation:

$$x_1 \begin{pmatrix} 2 \\ 1 \end{pmatrix} + x_2 \begin{pmatrix} 3 \\ -1 \end{pmatrix} = \begin{pmatrix} 7 \\ 5 \end{pmatrix} \quad (\text{span, linear comb.})$$

4. As a matrix equation:

$$\begin{pmatrix} 2 & 3 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 7 \\ 5 \end{pmatrix} \quad (\text{mult. of matrices, transformations, inverses})$$

Each representation gives us a different way to think about linear systems.

DEFINITION

If A is an $m \times n$ matrix, with columns $\mathbf{a}_1, \dots, \mathbf{a}_n$, and if \mathbf{x} is in \mathbb{R}^n , then the product of A and \mathbf{x} , denoted by $A\mathbf{x}$, is the linear combination of the columns of A using the corresponding entries in \mathbf{x} as weights; that is,

$$A\mathbf{x} = [\mathbf{a}_1 \ \mathbf{a}_2 \ \cdots \ \mathbf{a}_n] \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \cdots + x_n\mathbf{a}_n$$

← Star Equation.

EXAMPLE 1

a. $\begin{bmatrix} 1 & 2 & -1 \\ 0 & -5 & 3 \end{bmatrix} \begin{bmatrix} 4 \\ 3 \\ 7 \end{bmatrix} = 4 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 3 \begin{bmatrix} 2 \\ -5 \end{bmatrix} + 7 \begin{bmatrix} -1 \\ 3 \end{bmatrix} = \begin{bmatrix} 3 \\ 6 \end{bmatrix}$

So $\begin{bmatrix} 3 \\ 6 \end{bmatrix}$ belongs to $\text{span} \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ -5 \end{bmatrix}, \begin{bmatrix} -1 \\ 3 \end{bmatrix} \right\}$

$\begin{bmatrix} 1 & 2 & -1 \\ 0 & -5 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ -5 \end{bmatrix} + x_3 \begin{bmatrix} -1 \\ 3 \end{bmatrix} \in \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ -5 \end{bmatrix}, \begin{bmatrix} -1 \\ 3 \end{bmatrix} \right\}$

b. $\begin{bmatrix} 2 & -3 \\ 8 & 0 \\ -5 & 2 \end{bmatrix} \begin{bmatrix} 4 \\ 7 \end{bmatrix} = 4 \begin{bmatrix} 2 \\ 8 \\ -5 \end{bmatrix} + 7 \begin{bmatrix} -3 \\ 0 \\ 2 \end{bmatrix}$

The equation $Ax = \mathbf{b}$ has a solution if and only if \mathbf{b} is a linear combination of the columns of A .

EXAMPLE 3 Let $A = \begin{bmatrix} 1 & 3 & 4 \\ -4 & 2 & -6 \\ -3 & -2 & -7 \end{bmatrix}$ and $\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$. Is the equation $Ax = \mathbf{b}$ consistent for all possible b_1, b_2, b_3 ?

Soln. Row reduce A (not $[A|\mathbf{b}]$)

$$\begin{bmatrix} 1 & 3 & 4 \\ -4 & 2 & -6 \\ -3 & -2 & -7 \end{bmatrix} \sim \dots$$

Count pivots.

$$\sim \begin{bmatrix} 1 & 3 & 4 \\ 0 & 7 & 5 \\ 0 & 0 & 0 \end{bmatrix}$$

Ans NO b/c
Some choices
of $\begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$

Will give an
inconsistent

system.

$[A|\mathbf{b}]$

SOLUTION Row reduce the augmented matrix for $Ax = \mathbf{b}$:

$$\begin{bmatrix} 1 & 3 & 4 & b_1 \\ -4 & 2 & -6 & b_2 \\ -3 & -2 & -7 & b_3 \end{bmatrix} \sim \begin{bmatrix} 1 & 3 & 4 & b_1 \\ 0 & 14 & 10 & b_2 + 4b_1 \\ 0 & 7 & 5 & b_3 + 3b_1 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 3 & 4 & b_1 \\ 0 & 14 & 10 & b_2 + 4b_1 \\ 0 & 0 & 0 & b_3 + 3b_1 - \frac{1}{2}(b_2 + 4b_1) \end{bmatrix}$$

1.4 EXERCISES

Compute the products in Exercises 1–4 using (a) the definition, as in Example 1, and (b) the row–vector rule for computing $A\mathbf{x}$. If a product is undefined, explain why.

In Exercises 5–8, use the definition of $A\mathbf{x}$ to write the matrix equation as a vector equation, or vice versa.

$$\begin{array}{ll} 1. \begin{bmatrix} -4 & 2 \\ 6 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ -2 \end{bmatrix} & 2. \begin{bmatrix} 2 \\ -4 \end{bmatrix} \begin{bmatrix} 1 \\ -2 \end{bmatrix} \\ 3. \begin{bmatrix} 4 & 3 \\ -7 & 6 \end{bmatrix} \begin{bmatrix} 1 \\ -2 \end{bmatrix} & 4. \begin{bmatrix} 8 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \end{array}$$

$$\begin{array}{ll} 5. \begin{bmatrix} 5 & 1 & -4 \\ -2 & -7 & 3 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \\ -3 \end{bmatrix} = \begin{bmatrix} -8 \\ 16 \end{bmatrix} \\ 6. \begin{bmatrix} 7 & -1 \\ 2 & -4 \\ -3 & 2 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} -4 \\ 12 \\ -4 \end{bmatrix} \end{array}$$

$$7. x_1 \begin{bmatrix} 4 \\ -1 \\ 7 \\ -4 \end{bmatrix} + x_2 \begin{bmatrix} -5 \\ 3 \\ -5 \\ 1 \end{bmatrix} + x_3 \begin{bmatrix} 7 \\ -8 \\ 0 \\ 2 \end{bmatrix} = \begin{bmatrix} 6 \\ -8 \\ 0 \\ -7 \end{bmatrix}$$

$$8. z_1 \begin{bmatrix} 4 \\ -2 \end{bmatrix} + z_2 \begin{bmatrix} -4 \\ 5 \end{bmatrix} + z_3 \begin{bmatrix} -5 \\ 4 \end{bmatrix} + z_4 \begin{bmatrix} 3 \\ 0 \end{bmatrix} = \begin{bmatrix} 4 \\ 13 \end{bmatrix}$$

In Exercises 9 and 10, write the system first as a vector equation and then as a matrix equation.

$$\begin{array}{ll} 9. 3x_1 + x_2 - 5x_3 = 9 & 10. 8x_1 - x_2 = 4 \\ & 5x_1 + 4x_2 = 1 \\ & x_2 + 4x_3 = 0 & x_1 - 3x_2 = 2 \end{array}$$

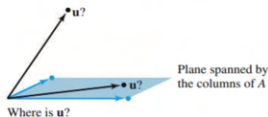
Given A and \mathbf{b} in Exercises 11 and 12, write the augmented matrix for the linear system that corresponds to the matrix equation $A\mathbf{x} = \mathbf{b}$. Then solve the system and write the solution as a vector.

$$11. A = \begin{bmatrix} 1 & 2 & 4 \\ 0 & 1 & 5 \\ -2 & -4 & -3 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} -2 \\ 2 \\ 9 \end{bmatrix}$$

$$12. A = \begin{bmatrix} 1 & 2 & 1 \\ -3 & -1 & 2 \\ 0 & 5 & 3 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

$$13. \text{Let } \mathbf{u} = \begin{bmatrix} 0 \\ 4 \\ 4 \end{bmatrix} \text{ and } A = \begin{bmatrix} 3 & -5 \\ -2 & 6 \\ 1 & 1 \end{bmatrix}. \text{ Is } \mathbf{u} \text{ in the plane } \mathbb{R}^3$$

spanned by the columns of A ? (See the figure.) Why or why not?



$$14. \text{Let } \mathbf{u} = \begin{bmatrix} 2 \\ -3 \\ 2 \end{bmatrix} \text{ and } A = \begin{bmatrix} 5 & 8 & 7 \\ 0 & 1 & -1 \\ 1 & 3 & 0 \end{bmatrix}. \text{ Is } \mathbf{u} \text{ in the subset of } \mathbb{R}^3 \text{ spanned by the columns of } A? \text{ Why or why not?}$$

$$15. \text{Let } A = \begin{bmatrix} 2 & -1 \\ -6 & 3 \end{bmatrix} \text{ and } \mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}. \text{ Show that the equation } A\mathbf{x} = \mathbf{b} \text{ does not have a solution for all possible } \mathbf{b}, \text{ and describe the set of all } \mathbf{b} \text{ for which } A\mathbf{x} = \mathbf{b} \text{ does have a solution.}$$

$$16. \text{Repeat Exercise 15: } A = \begin{bmatrix} 1 & -3 & -4 \\ -3 & 2 & 6 \\ 5 & -1 & -8 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}.$$

Exercises 17–20 refer to the matrices A and B below. Make appropriate calculations that justify your answers and mention an appropriate theorem.

In Exercises 23 and 24, mark each statement True or False. Justify each answer.

23. a. The equation $A\mathbf{x} = \mathbf{b}$ is referred to as a *vector equation*.
 b. A vector \mathbf{b} is a linear combination of the columns of a matrix A if and only if the equation $A\mathbf{x} = \mathbf{b}$ has at least one solution.
 c. The equation $A\mathbf{x} = \mathbf{b}$ is consistent if the augmented matrix $[A \ \mathbf{b}]$ has a pivot position in every row.
 d. The first entry in the product $A\mathbf{x}$ is a sum of products.
 e. If the columns of an $m \times n$ matrix A span \mathbb{R}^m , then the equation $A\mathbf{x} = \mathbf{b}$ is consistent for each \mathbf{b} in \mathbb{R}^m .
 f. If A is an $m \times n$ matrix and if the equation $A\mathbf{x} = \mathbf{b}$ is inconsistent for some \mathbf{b} in \mathbb{R}^m , then A cannot have a pivot position in every row.
24. a. Every matrix equation $A\mathbf{x} = \mathbf{b}$ corresponds to a vector equation with the same solution set.
 b. Any linear combination of vectors can always be written in the form $A\mathbf{x}$ for a suitable matrix A and vector \mathbf{x} .
 c. The solution set of a linear system whose augmented matrix is $[a_1 \ a_2 \ a_3 \ \mathbf{b}]$ is the same as the solution set of $A\mathbf{x} = \mathbf{b}$, if $A = [a_1 \ a_2 \ a_3]$.
 d. If the equation $A\mathbf{x} = \mathbf{b}$ is inconsistent, then \mathbf{b} is not in the set spanned by the columns of A .
 e. If the augmented matrix $[A \ \mathbf{b}]$ has a pivot position in every row, then the equation $A\mathbf{x} = \mathbf{b}$ is inconsistent.

Section 1.5 : Solution Sets of Linear Systems

Chapter 1 : Linear Equations

Math 1554 Linear Algebra

1.5 : Solution Sets of Linear Systems

Topics

We will cover these topics in this section.

1. Homogeneous systems
2. Parametric **vector** forms of solutions to linear systems

Objectives

For the topics covered in this section, students are expected to be able to do the following.

1. Express the solution set of a linear system in parametric vector form.
2. Provide a geometric interpretation to the solution set of a linear system.
3. Characterize homogeneous linear systems using the concepts of free variables, span, pivots, linear combinations, and echelon forms.

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Section 1.5 : Solution Sets of Linear Systems

Chapter 1 : Linear Equations
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Homogeneous Systems

Definition
Linear systems of the form $A\vec{x} = \vec{0}$ are homogeneous.

Linear systems of the form $A\vec{x} = \vec{b}$ are inhomogeneous ($\vec{b} \neq \vec{0}$)

Because homogeneous systems always have the trivial solution, $\vec{x} = \vec{0}$, the interesting question is whether they have po-many solutions.

Observation

$A\vec{x} = \vec{0}$ has a nontrivial solution
 \Leftrightarrow there is a free variable
 $\Leftrightarrow A$ has a column with no pivot.

Example: a Homogeneous System

Identify the free variables, and the solution set, of the system.

$$\begin{aligned} x_1 + 3x_2 + x_3 &= 0 \\ 2x_1 - x_2 - 5x_3 &= 0 \\ x_1 - 2x_3 &= 0 \end{aligned}$$

$$[A|\vec{0}]$$

notice

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

 is an obvious soln.

only one soln.

$$\begin{aligned} x_1 &= 0 \\ x_2 &= 0 \\ x_3 &= 0 \end{aligned}$$

Soln: Row reduce $[A|\vec{0}]$

$$\begin{aligned} \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 2 & -1 & -5 & 0 \\ 0 & 1 & -2 & 0 \end{array} \right] & \sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 0 & -7 & -7 & 0 \\ 0 & 1 & -2 & 0 \end{array} \right] & \sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & -2 & 0 \end{array} \right] & \sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & -3 & 0 \end{array} \right] \\ & \sim \left[\begin{array}{ccc|c} 1 & 3 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -3 & 0 \end{array} \right] & \sim \left[\begin{array}{ccc|c} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right] \end{aligned}$$

Soln (alt. problem)

$$\begin{aligned} \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 2 & -1 & -5 & 0 \\ 1 & 0 & -2 & 0 \end{array} \right] & \sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 0 & -7 & -7 & 0 \\ 0 & -3 & -3 & 0 \end{array} \right] & \sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 0 \end{array} \right] \\ & \sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] & \sim \left[\begin{array}{ccc|c} 1 & 0 & -2 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \end{aligned}$$

Free column:

$$\begin{aligned} x_1 - 2x_3 &= 0 \\ x_2 + x_3 &= 0 \\ x_3 &= x_3 \text{ free} \end{aligned}$$

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

Soln (alt. problem)

parametric EQUATION form of solns.
to $A\vec{x} = \vec{0}$

$$\left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 2 & -1 & -5 & 0 \\ 1 & 0 & -2 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 0 & -7 & -7 & 0 \\ 0 & -3 & -3 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 0 \end{array} \right]$$

Free column:

$$\sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & -2 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\begin{aligned} x_1 - 2x_3 &= 0 \\ x_2 + x_3 &= 0 \\ x_3 &= x_3 \text{ free} \end{aligned}$$

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

parametric vector form of solns to $A\vec{x} = \vec{0}$

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

$$\vec{x} = x_3 \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

↑ parametric vector form.

vec{x} \vec{x}

$$\begin{aligned} x_1 &= 2x_3 \\ x_2 &= -x_3 \\ x_3 &= x_3 \text{ (free)} \end{aligned}$$

$$\begin{cases} x_1 = 2t \\ x_2 = -t \\ x_3 = t \text{ (free)} \end{cases}$$

$$\vec{x} = \begin{bmatrix} 2t \\ -t \\ t \end{bmatrix} = t \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

$$\vec{x} = t \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

Parametric Forms, Homogeneous Case

In the example on the previous slide we expressed the solution to a system using a vector equation. This is a **parametric form** of the solution.

In general, suppose the free variables for $A\vec{x} = \vec{0}$ are x_{k_1}, \dots, x_{k_r} . Then all solutions to $A\vec{x} = \vec{0}$ can be written as

$$\vec{x} = x_{k_1}\vec{v}_1 + x_{k_2}\vec{v}_2 + \dots + x_{k_r}\vec{v}_r$$

for some $\vec{v}_1, \dots, \vec{v}_r$. This is the **parametric form** of the solution.

Example 2 (non-homogeneous system)

Write the parametric vector form of the solution, and give a geometric interpretation of the solution.

$$\begin{aligned} x_1 + 3x_2 + x_3 &= 9 \\ 2x_1 - x_2 - 5x_3 &= 11 \\ x_1 - 2x_3 &= 6 \end{aligned}$$

(Note that the left-hand side is the same as Example 1).

META

- ① row reduce $[A|b]$ to REF ✓
- ② rewrite the eqns.
- ③ moved free vars to RHS.

$A\vec{x} = \vec{b}$ ($b \neq 0$), inhomogeneous w/ SAME coeff. A.

$$\left[\begin{array}{ccc|c} 1 & 3 & 1 & 9 \\ 2 & -1 & -5 & 11 \\ 1 & 0 & -2 & 6 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 9 \\ 0 & -7 & -7 & -7 \\ 0 & -3 & -3 & -3 \end{array} \right]$$

$$\sim \left[\begin{array}{ccc|c} 1 & 3 & 1 & 9 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & -2 & 6 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\begin{aligned} x_1 - 2x_3 &= 6 \\ x_2 + x_3 &= 1 \\ x_3 &= t \text{ (Free)} \end{aligned}$$

$$\begin{aligned} x_1 &= 6 + 2t \\ x_2 &= 1 - t \\ x_3 &= t \text{ (Free)} \end{aligned}$$

parametric eqn form

④ write $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 6 + 2t \\ 1 - t \\ t \end{bmatrix} = \begin{bmatrix} 6 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

∴ substitute

$$\vec{x} = \begin{bmatrix} 6 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

param-vector form of solns to $A\vec{x} = \vec{b}$

Soln to $A\vec{x} = \vec{0}$

$$\vec{x} = t \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

(same A)

↑ Solns to $A\vec{x} = \vec{b}$

Ex. Solve $A\vec{x}=\vec{0}$ AND $A\vec{x}=\vec{b}$ for some \vec{b}
 s.t. consistent system

$$A = \begin{bmatrix} 1 & -2 & -9 & 5 \\ 0 & 1 & 2 & -6 \end{bmatrix} \quad \vec{b} = \begin{bmatrix} 18 \\ -19 \end{bmatrix}$$

Q: Sal Fun question:

Suppose I want a solution

$$\vec{x} = \begin{bmatrix} 1 \\ -1 \\ 0 \\ 3 \end{bmatrix} \text{ to } A\vec{x}=\vec{b}.$$

How do I choose \vec{b} ?



$$A\vec{x}=\vec{b} \quad \begin{bmatrix} 1 & -2 & -9 & 5 \\ 0 & 1 & 2 & -6 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 0 \\ 3 \end{bmatrix} = \vec{b}?$$

Soln. Solve $A\vec{x}=\vec{b}$

$$\left[\begin{array}{cccc|c} 1 & -2 & -9 & 5 & 18 \\ 0 & 1 & 2 & -6 & -19 \end{array} \right]$$

$\swarrow s$ $\swarrow t$

$$\sim \left[\begin{array}{cccc|c} 1 & 0 & -5 & -7 & -20 \\ 0 & 1 & 2 & -6 & -19 \end{array} \right]$$

$$= 1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} - 2 \begin{bmatrix} -2 \\ 1 \end{bmatrix} + 0 \begin{bmatrix} -9 \\ 2 \end{bmatrix} + 3 \begin{bmatrix} 5 \\ -6 \end{bmatrix}$$

$$= \begin{bmatrix} 18 \\ -19 \end{bmatrix}$$

$$x_1 - 5s - 7t = -20$$

$$x_2 + 2s - 6t = -19$$

$$x_3 = s \text{ (free)}$$

$$x_4 = t \text{ (free)}$$

$$\vec{x} = \begin{bmatrix} -20 \\ -19 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 5s \\ -2s \\ s \\ 0 \end{bmatrix} + \begin{bmatrix} 7t \\ -6t \\ 0 \\ t \end{bmatrix}$$

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -20 + 5s + 7t \\ -19 - 2s + 6t \\ s \\ t \end{bmatrix}$$

$$\begin{cases} x_1 = -20 + 5s + 7t \\ x_2 = -19 - 2s + 6t \\ x_3 = s \\ x_4 = t \end{cases}$$

$$\vec{x} = \begin{bmatrix} -20 \\ -19 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} 5 \\ -2 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 7 \\ 6 \\ 0 \\ 1 \end{bmatrix}$$

Ex. Solve $A\vec{x}=\vec{0}$ AND $A\vec{x}=\vec{b}$ for some \vec{b}
 s.t. consistent system

$$A = \begin{bmatrix} 1 & -2 & -9 & 5 \\ 0 & 1 & 2 & -6 \end{bmatrix} \quad \vec{b} = \begin{bmatrix} 18 \\ -19 \end{bmatrix}$$

Soln. Solve $A\vec{x}=\vec{b}$

$$\left[\begin{array}{cccc|c} 1 & -2 & -9 & 5 & 18 \\ 0 & 1 & 2 & -6 & -19 \end{array} \right]$$

$$\sim \left[\begin{array}{cccc|c} 1 & 0 & -5 & -7 & -20 \\ 0 & 1 & 2 & -6 & -19 \end{array} \right]$$

$$\begin{cases} x_1 = -20 + 5s + 7t \\ x_2 = -19 - 2s + 6t \\ x_3 = s \\ x_4 = t \end{cases}$$

$A\vec{x}=\vec{b}$
inhomogeneous

$$\begin{aligned} x_1 - 5s - 7t &= -20 \\ x_2 + 2s - 6t &= -19 \\ x_3 &= s \text{ (free)} \\ x_4 &= t \text{ (free)} \end{aligned}$$

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -20 + 5s + 7t \\ -19 - 2s + 6t \\ s \\ t \end{bmatrix}$$

$$\vec{x} = \begin{bmatrix} -20 \\ -19 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} 5 \\ -2 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 7 \\ 6 \\ 0 \\ 1 \end{bmatrix}$$

particular
 inhom.
 soln.

Soln $A\vec{x}=\vec{0}$ hom-case

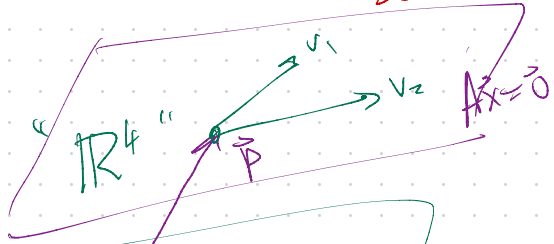
$$\left[\begin{array}{cccc|c} 1 & -2 & -9 & 5 & 0 \\ 0 & 1 & 2 & -6 & 0 \end{array} \right]$$

$$\sim \left[\begin{array}{cccc|c} 1 & 0 & -5 & -7 & 0 \\ 0 & 1 & 2 & -6 & 0 \end{array} \right]$$

$$\begin{cases} x_1 = 5t + 7t \\ x_2 = -2s + 6t \\ x_3 = s \\ x_4 = t \end{cases}$$

$$\vec{x} = s \begin{bmatrix} 5 \\ -2 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 7 \\ 6 \\ 0 \\ 1 \end{bmatrix}$$

homogeneous
 general soln



$$\vec{v}_1 = \begin{bmatrix} 5 \\ -2 \\ 1 \\ 0 \end{bmatrix} \quad \vec{v}_2 = \begin{bmatrix} 7 \\ 6 \\ 0 \\ 1 \end{bmatrix} \quad P = \begin{bmatrix} -20 \\ -19 \\ 0 \\ 0 \end{bmatrix}$$

T/F. Suppose $A\vec{x} = \vec{b}$ is a system of linear eqns and $\vec{x} = \vec{0}$ is a solution.

Then $\vec{b} = \vec{0}$.

$$\begin{pmatrix} 1 & 0 & 3 \\ 0 & 1 & 2 \\ 1 & 0 & 3 \end{pmatrix}$$

$$\text{Span} \left\{ \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 3 \\ 2 \\ 3 \end{pmatrix} \right\}$$

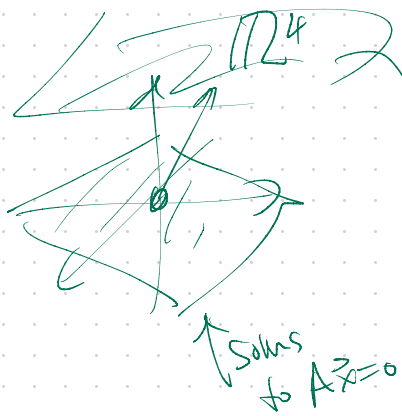
is a
on \mathbb{R}^3

?
↓
~~2-dim~~
~~"3-dim"~~

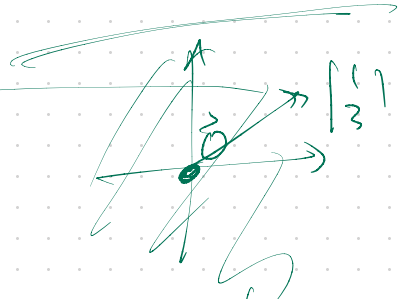
$$A = \begin{bmatrix} 1 & 0 & -5 & -7 \\ 0 & 1 & 2 & -6 \end{bmatrix}$$

$$A \vec{x} = \vec{b}$$

?



$$\text{Span} \left\{ \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 5 \\ 2 \end{bmatrix}, \begin{bmatrix} 7 \\ 6 \end{bmatrix} \right\}$$



$$\text{Span} \left\{ \begin{bmatrix} 5 \\ -2 \\ 1 \\ 6 \end{bmatrix}, \begin{bmatrix} 7 \\ 6 \\ 1 \\ 9 \end{bmatrix} \right\}$$

$$\begin{aligned} & x_1 \begin{bmatrix} 0 \\ 1 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} + x_3 \begin{bmatrix} 5 \\ 2 \end{bmatrix} + x_4 \begin{bmatrix} 7 \\ 6 \end{bmatrix} \\ &= A \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \vec{b} \end{aligned}$$



1.5 EXERCISES

In Exercises 1–4, determine if the system has a nontrivial solution. Try to use as few row operations as possible.

- $2x_1 - 5x_2 + 8x_3 = 0$
 $-2x_1 - 7x_2 + x_3 = 0$
 $4x_1 + 2x_2 + 7x_3 = 0$
- $2x_1 - 3x_2 + 7x_3 = 0$
 $-2x_1 + x_2 - 4x_3 = 0$
 $x_1 + 2x_2 + 9x_3 = 0$
- $-3x_1 + 5x_2 - 7x_3 = 0$
 $-6x_1 + 7x_2 + x_3 = 0$
- $-5x_1 + 7x_2 + 9x_3 = 0$
 $x_1 - 2x_2 + 6x_3 = 0$

In Exercises 5 and 6, follow the method of Examples 1 and 2 to write the solution set of the given homogeneous system in parametric vector form.

- $x_1 + 3x_2 + x_3 = 0$
 $-4x_1 - 9x_2 + 2x_3 = 0$
 $-3x_2 - 6x_3 = 0$
- $x_1 + 3x_2 - 5x_3 = 0$
 $x_1 + 4x_2 - 8x_3 = 0$
 $-3x_1 - 7x_2 + 9x_3 = 0$

In Exercises 7–12, describe all solutions of $A\mathbf{x} = \mathbf{0}$ in parametric vector form, where A is row equivalent to the given matrix.

- $\begin{bmatrix} 1 & 3 & -3 & 7 \\ 0 & 1 & -4 & 5 \end{bmatrix}$
- $\begin{bmatrix} 1 & -2 & -9 & 5 \\ 0 & 1 & 2 & -6 \end{bmatrix}$
- $\begin{bmatrix} 3 & -9 & 6 \\ -1 & 3 & -2 \end{bmatrix}$
- $\begin{bmatrix} 1 & 3 & 0 & -4 \\ 2 & 6 & 0 & -8 \end{bmatrix}$
- $\begin{bmatrix} 1 & -4 & -2 & 0 & 3 & -5 \\ 0 & 0 & 1 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$
- $A = \begin{bmatrix} 1 & -2 & -9 & 5 \\ 0 & 1 & 2 & -6 \end{bmatrix}$
- $\begin{bmatrix} 1 & 5 & 2 & -6 & 9 & 0 \\ 0 & 0 & 1 & -7 & 4 & -8 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$

- Suppose the solution set of a certain system of linear equations can be described as $x_1 = 5 + 4x_3$, $x_2 = -2 - 7x_3$, with x_3 free. Use vectors to describe this set as a line in \mathbb{R}^3 .
- Suppose the solution set of a certain system of linear equations can be described as $x_1 = 3x_4$, $x_2 = 8 + x_4$, $x_3 = 2 - 5x_4$, with x_4 free. Use vectors to describe this set as a “line” in \mathbb{R}^4 .
- Follow the method of Example 3 to describe the solutions of the following system in parametric vector form. Also, give a geometric description of the solution set and compare it to that in Exercise 5.

$$\begin{aligned} x_1 + 3x_2 + x_3 &= 1 \\ -4x_1 - 9x_2 + 2x_3 &= -1 \\ -3x_2 - 6x_3 &= -3 \end{aligned}$$

- As in Exercise 15, describe the solutions of the following system in parametric vector form, and provide a geometric comparison with the solution set in Exercise 6.

In Exercises 29–32, (a) does the equation $A\mathbf{x} = \mathbf{0}$ have a nontrivial solution and (b) does the equation $A\mathbf{x} = \mathbf{b}$ have at least one solution for every possible \mathbf{b} ?

- A is a 3×3 matrix with three pivot positions.
 - A is a 3×3 matrix with two pivot positions.
 - A is a 3×2 matrix with two pivot positions.
 - A is a 2×4 matrix with two pivot positions.
33. Given $A = \begin{bmatrix} -2 & -6 \\ 7 & 21 \\ -3 & -9 \end{bmatrix}$, find one nontrivial solution of $A\mathbf{x} = \mathbf{0}$ by inspection. [Hint: Think of the equation $A\mathbf{x} = \mathbf{0}$ written as a vector equation.]

$$\begin{aligned} x_1 + 3x_2 - 5x_3 &= 4 \\ x_1 + 4x_2 - 8x_3 &= 7 \\ -3x_1 - 7x_2 + 9x_3 &= -6 \end{aligned}$$

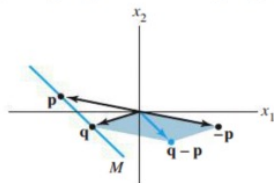
- Describe and compare the solution sets of $x_1 + 9x_2 - 4x_3 = 0$ and $x_1 + 9x_2 - 4x_3 = -2$.
- Describe and compare the solution sets of $x_1 - 3x_2 + 5x_3 = 0$ and $x_1 - 3x_2 + 5x_3 = 4$.

In Exercises 19 and 20, find the parametric equation of the line through \mathbf{a} parallel to \mathbf{b} .

$$19. \mathbf{a} = \begin{bmatrix} -2 \\ 0 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} -5 \\ 3 \end{bmatrix} \quad 20. \mathbf{a} = \begin{bmatrix} 3 \\ -4 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} -7 \\ 8 \end{bmatrix}$$

In Exercises 21 and 22, find a parametric equation of the line M through \mathbf{p} and \mathbf{q} . [Hint: M is parallel to the vector $\mathbf{q} - \mathbf{p}$. See the figure below.]

$$21. \mathbf{p} = \begin{bmatrix} 2 \\ -5 \end{bmatrix}, \mathbf{q} = \begin{bmatrix} -3 \\ 1 \end{bmatrix} \quad 22. \mathbf{p} = \begin{bmatrix} -6 \\ 3 \end{bmatrix}, \mathbf{q} = \begin{bmatrix} 0 \\ -4 \end{bmatrix}$$



The line through \mathbf{p} and \mathbf{q} .

In Exercises 23 and 24, mark each statement True or False. Justify each answer.

- A homogeneous equation is always consistent.
 - The equation $A\mathbf{x} = \mathbf{0}$ gives an explicit description of its solution set.
 - The homogeneous equation $A\mathbf{x} = \mathbf{0}$ has the trivial solution if and only if the equation has at least one free variable.
 - The equation $\mathbf{x} = \mathbf{p} + t\mathbf{v}$ describes a line through \mathbf{v} parallel to \mathbf{p} .
 - The solution set of $A\mathbf{x} = \mathbf{b}$ is the set of all vectors of the form $\mathbf{w} = \mathbf{p} + \mathbf{v}_h$, where \mathbf{v}_h is any solution of the equation $A\mathbf{x} = \mathbf{0}$.
- If \mathbf{x} is a nontrivial solution of $A\mathbf{x} = \mathbf{0}$, then every entry in \mathbf{x} is nonzero.
 - The equation $\mathbf{x} = x_2\mathbf{u} + x_3\mathbf{v}$, with x_2 and x_3 free (and neither \mathbf{u} nor \mathbf{v} a multiple of the other), describes a plane through the origin.
 - The equation $A\mathbf{x} = \mathbf{b}$ is homogeneous if the zero vector is a solution.
 - The effect of adding \mathbf{p} to a vector is to move the vector in a direction parallel to \mathbf{p} .
- The solution set of $A\mathbf{x} = \mathbf{b}$ is obtained by translating the solution set of $A\mathbf{x} = \mathbf{0}$.

1.7 LINEAR INDEPENDENCE

Dates	Mon Lecture	Tue Studio	Wed Lecture	Thu Studio	Fri Lecture
8/21 - 8/25	1.1	WS1.1	1.2	WS1.2	1.3
8/28 - 9/1	1.4	WS1.3, 1.4	1.5	WS1.5	1.7

The homogeneous equations in Section 1.5 can be studied from a different perspective by writing them as vector equations. In this way, the focus shifts from the unknown

DEFINITION

An indexed set of vectors $\{v_1, \dots, v_p\}$ in \mathbb{R}^n is said to be **linearly independent** if the vector equation

$$x_1 v_1 + x_2 v_2 + \dots + x_p v_p = 0$$

has only the trivial solution. The set $\{v_1, \dots, v_p\}$ is said to be **linearly dependent** if there exist weights c_1, \dots, c_p , not all zero, such that

$$c_1 v_1 + c_2 v_2 + \dots + c_p v_p = 0 \quad (2)$$



FACTS: If A is $m \times n$ $A = [v_1 \dots v_n]$

- Equivalent defn.
- * $Ax=0$ has only the trivial sol. $A=[v_1 \dots v_p]$
 - * A has a pivot in every col. $A=[v_1 \dots v_p]$

- * If $n > m$ then $\{v_1, \dots, v_n\}$ lin dep
- * If $\{v_1, \dots, v_p\}$ are lin ind then $m \geq n$.
- * $Ax=0$ has a free var $\Rightarrow \{v_1, \dots, v_p\}$ lin dep.

Ex. Which of the following sets of vectors are lin ind/lin dep

① $\left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\}$

linearly dependent

$$\left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 1 & 3 & 1 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & -2 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

e.g. $s=1 \quad \vec{x} = \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$ a solution to $A\vec{x} = \vec{0}$.

$x_1 - 2s = 0$
 $x_2 + s = 0$
 $x_3 = s$ free

$x_1 = 2s$
 $x_2 = -s$
 $x_3 = s$

REF of $[A|\vec{0}]$

★ EQU. $\left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 1 & 3 & 1 & 0 \end{array} \right] \left[\begin{array}{c} 2 \\ -1 \\ 1 \end{array} \right] = 2 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + (-1) \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} + 1 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

$\vec{x} = s \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$

dependence relation.

② $\left\{ \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 4 \\ 2 \end{bmatrix} \right\}$

linearly dependent

$$\left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 2 & 4 & 0 & 0 \\ 1 & 2 & 0 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$x_1 = -2s$
 $x_2 = s$ (free)

$\vec{x} = s \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix}$

dependence relation

$$\left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 2 & 4 & 0 & 0 \\ 1 & 2 & 0 & 0 \end{array} \right] \left[\begin{array}{c} -2 \\ 1 \\ 1 \end{array} \right] = -2 \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} + \begin{bmatrix} 2 \\ 4 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Q: Are the sets of vectors linearly independent?

Q2: IF dep give a dependence relation.

② $\left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix} \right\}$ $\left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 0 & 2 & 2 & 0 \\ 1 & 0 & 1 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & -2 & 1 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 3 & 0 \end{array} \right]$

linearly independent.

$A\vec{x} = \vec{0}$
 $\vec{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$
 $x_1 = 0$
 $x_2 = 0$
 $x_3 = 0$

$\begin{pmatrix} 1 & 2 & 0 \\ 0 & 2 & 2 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$

$= 0 \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + 0 \begin{pmatrix} 2 \\ 2 \\ 0 \end{pmatrix} + 0 \begin{pmatrix} 0 \\ 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ only solution to $A\vec{x} = \vec{0}$

③ $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 2 \\ 0 \end{bmatrix} \right\}$ $\begin{pmatrix} 1 & 0 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$ already RREF

linearly dependent

e.g. $3 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + 2 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} - \begin{pmatrix} 3 \\ 2 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$

dependence relation

④ $\left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right\}$

linearly dependent.

← not possible for these vectors to be linearly independent.

Why? b/c at most 3 pivots

$A = \begin{bmatrix} 1 & -1 & 2 & 1 \\ 0 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \end{bmatrix}$

Q: Is one of the cols a lin comb of the others? yes.

④ $\left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right\}$
 linearly dependent.

← not possible for these vectors to be linearly independent.

Soln to Q3:

Step 1: row reduce

Step 2: get parametrized vector form of solns to $A\vec{x} = \vec{0}$.

left only.

$$A = \begin{bmatrix} 1 & -1 & 2 & 1 \\ 0 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 2 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 2 & -2 & 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

$$\begin{cases} x_1 = 0 \\ x_2 = -s \\ x_3 = -s \\ x_4 = s \end{cases}$$

$$\vec{x} = s \begin{bmatrix} 0 \\ -1 \\ -1 \\ 1 \end{bmatrix} \quad (s = -1)$$

$$\vec{x} = \begin{bmatrix} 0 \\ 1 \\ 1 \\ -1 \end{bmatrix}$$

Now use \star EQN.

$$\begin{bmatrix} 1 & -1 & 2 & 1 \\ 0 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ -1 \\ -1 \end{bmatrix} = 0 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} + \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

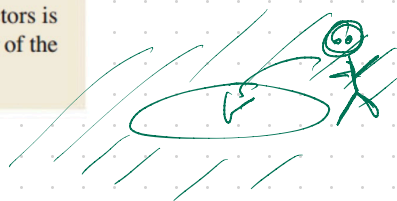
$$\Rightarrow 0 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} + \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

Why? b/c at most 3 rows

$$A = \begin{bmatrix} 1 & -1 & 2 & 1 \\ 0 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \end{bmatrix}$$

Q3: Is one of the cols a lin comb of the others? yes.

A set of two vectors $\{\mathbf{v}_1, \mathbf{v}_2\}$ is linearly dependent if at least one of the vectors is a multiple of the other. The set is linearly independent if and only if neither of the vectors is a multiple of the other.



$$\left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} \right\}$$

$$\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + 2 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} - \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

at the end of this section:

THEOREM 7

Characterization of Linearly Dependent Sets

An indexed set $S = \{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ of two or more vectors is linearly dependent if and only if at least one of the vectors in S is a linear combination of the others. In fact, if S is linearly dependent and $\mathbf{v}_1 \neq \mathbf{0}$, then some \mathbf{v}_j (with $j > 1$) is a linear combination of the preceding vectors, $\mathbf{v}_1, \dots, \mathbf{v}_{j-1}$.

$$\left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 2 \\ 2 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 4 \\ 7 \end{pmatrix} \right\}$$

set is automatic. moreover, theorem 8 will be a key result for work in later chapters.

THEOREM 8

$$n \begin{matrix} & p \\ \begin{bmatrix} * & * & * & * & * \\ * & * & * & * & * \\ * & * & * & * & * \end{bmatrix} \end{matrix}$$

If a set contains more vectors than there are entries in each vector, then the set is linearly dependent. That is, any set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$ in \mathbb{R}^n is linearly dependent if $p > n$.

$$\left\{ \begin{pmatrix} 2 \\ 4 \\ 7 \end{pmatrix}, \begin{pmatrix} 4 \\ 8 \\ -3 \end{pmatrix}, \begin{pmatrix} 8 \\ 16 \\ 18 \end{pmatrix} \right\} \text{ can't know!}$$

$$\left\{ \begin{pmatrix} 2 \\ 4 \\ 7 \end{pmatrix}, \begin{pmatrix} 4 \\ 8 \\ -3 \end{pmatrix} \right\} \text{ lin ind } \checkmark$$

THEOREM 9

If a set $S = \{v_1, \dots, v_p\}$ in \mathbb{R}^n contains the zero vector, then the set is linearly dependent.

Ex. $\left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 0 \end{bmatrix} \right\}$

lin dep?
lin ind?
pivots?

$$c_1 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} + c_3 \begin{bmatrix} 2 \\ 3 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

c_1, c_2, c_3 not?
all zero.

$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 0 & 3 \\ 1 & 0 & 4 \end{bmatrix}$$

no chance
to have
pivot here

Ex.

In Exercises 11–14, find the value(s) of h for which the vectors are linearly dependent. Justify each answer.

11. $\begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix}, \begin{bmatrix} 3 \\ -5 \\ 7 \end{bmatrix}, \begin{bmatrix} -1 \\ 5 \\ h \end{bmatrix}$ 12. $\begin{bmatrix} 2 \\ -4 \\ 1 \end{bmatrix}, \begin{bmatrix} -6 \\ 7 \\ -3 \end{bmatrix}, \begin{bmatrix} 8 \\ h \\ 4 \end{bmatrix}$

$$\begin{pmatrix} 1 & 3 & -1 \\ -1 & -5 & 5 \\ 4 & 7 & h \end{pmatrix} \sim \begin{pmatrix} 1 & 3 & -1 \\ 0 & -2 & 4 \\ 0 & -5 & h+4 \end{pmatrix}$$

Ans.

$h = -14$ then
for dep vectors.

$$\sim \begin{pmatrix} 1 & 3 & -1 \\ 0 & 1 & -2 \\ 0 & -5 & h+4 \end{pmatrix} \sim \begin{pmatrix} 1 & 3 & -1 \\ 0 & 1 & -2 \\ 0 & 0 & h+4 \end{pmatrix}$$

↑ pivot position
if $h \neq -14$

1.7 EXERCISES

In Exercises 1–4, determine if the vectors are linearly independent. Justify each answer.

$$1. \begin{bmatrix} 5 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 7 \\ 2 \\ -6 \end{bmatrix}, \begin{bmatrix} 9 \\ 4 \\ -8 \end{bmatrix} \quad 2. \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 5 \\ -8 \end{bmatrix}, \begin{bmatrix} -3 \\ 4 \\ 1 \end{bmatrix}$$

$$3. \begin{bmatrix} 1 \\ -3 \\ -3 \end{bmatrix}, \begin{bmatrix} -3 \\ 9 \\ 9 \end{bmatrix} \quad 4. \begin{bmatrix} -1 \\ 4 \\ 4 \end{bmatrix}, \begin{bmatrix} -2 \\ -8 \\ -8 \end{bmatrix}$$

In Exercises 5–8, determine if the columns of the matrix form a linearly independent set. Justify each answer.

$$5. \begin{bmatrix} 0 & -8 & 5 \\ 3 & -7 & 4 \\ -1 & 5 & -4 \\ 1 & -3 & 2 \end{bmatrix} \quad 6. \begin{bmatrix} -4 & -3 & 0 \\ 0 & -1 & 4 \\ 1 & 0 & 3 \\ 5 & 4 & 6 \end{bmatrix}$$

$$7. \begin{bmatrix} 1 & 4 & -3 & 0 \\ -2 & -7 & 5 & 1 \\ -4 & -5 & 7 & 5 \end{bmatrix} \quad 8. \begin{bmatrix} 1 & -3 & 3 & -2 \\ -3 & 7 & -1 & 2 \\ 0 & 1 & -4 & 3 \end{bmatrix}$$

In Exercises 9 and 10, (a) for what values of h is \mathbf{v}_3 in $\text{Span}\{\mathbf{v}_1, \mathbf{v}_2\}$, and (b) for what values of h is $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ linearly dependent? Justify each answer.

$$9. \mathbf{v}_1 = \begin{bmatrix} 1 \\ -3 \\ 2 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} -3 \\ 9 \\ -6 \end{bmatrix}, \mathbf{v}_3 = \begin{bmatrix} 5 \\ -7 \\ h \end{bmatrix}$$

$$10. \mathbf{v}_1 = \begin{bmatrix} 1 \\ -5 \\ -3 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} -2 \\ 10 \\ 6 \end{bmatrix}, \mathbf{v}_3 = \begin{bmatrix} 2 \\ -9 \\ h \end{bmatrix}$$

In Exercises 11–14, find the value(s) of h for which the vectors are linearly dependent. Justify each answer.

$$11. \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix}, \begin{bmatrix} 3 \\ -5 \\ 7 \end{bmatrix}, \begin{bmatrix} -1 \\ 5 \\ h \end{bmatrix} \quad 12. \begin{bmatrix} 2 \\ -4 \\ 1 \end{bmatrix}, \begin{bmatrix} -6 \\ 7 \\ -3 \end{bmatrix}, \begin{bmatrix} 8 \\ h \\ 4 \end{bmatrix}$$

$$13. \begin{bmatrix} 1 \\ 5 \\ -3 \end{bmatrix}, \begin{bmatrix} -2 \\ -9 \\ 6 \end{bmatrix}, \begin{bmatrix} 3 \\ h \\ -9 \end{bmatrix} \quad 14. \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix}, \begin{bmatrix} -5 \\ 7 \\ 8 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ h \end{bmatrix}$$

Determine by inspection whether the vectors in Exercises 15–20 are linearly independent. Justify each answer.

$$15. \begin{bmatrix} 5 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 8 \end{bmatrix}, \begin{bmatrix} 1 \\ 3 \end{bmatrix}, \begin{bmatrix} -1 \\ 7 \end{bmatrix} \quad 16. \begin{bmatrix} 4 \\ -2 \\ 6 \end{bmatrix}, \begin{bmatrix} 6 \\ -3 \\ 9 \end{bmatrix}$$

$$17. \begin{bmatrix} 3 \\ 5 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -6 \\ 5 \\ 4 \end{bmatrix} \quad 18. \begin{bmatrix} 4 \\ 4 \end{bmatrix}, \begin{bmatrix} -1 \\ 3 \end{bmatrix}, \begin{bmatrix} 2 \\ 5 \end{bmatrix}, \begin{bmatrix} 8 \\ 1 \end{bmatrix}$$

$$19. \begin{bmatrix} -8 \\ 12 \\ -4 \end{bmatrix}, \begin{bmatrix} 2 \\ -3 \\ -1 \end{bmatrix} \quad 20. \begin{bmatrix} 1 \\ 4 \\ -7 \end{bmatrix}, \begin{bmatrix} -2 \\ 5 \\ 3 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

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24. A is a 2×2 matrix with linearly dependent columns.
25. A is a 4×2 matrix, $A = [\mathbf{a}_1 \ \mathbf{a}_2]$, and \mathbf{a}_2 is not a multiple of \mathbf{a}_1 .
26. A is a 4×3 matrix, $A = [\mathbf{a}_1 \ \mathbf{a}_2 \ \mathbf{a}_3]$, such that $\{\mathbf{a}_1, \mathbf{a}_2\}$ is linearly independent and \mathbf{a}_3 is not in $\text{Span}\{\mathbf{a}_1, \mathbf{a}_2\}$.
27. How many pivot columns must a 7×5 matrix have if its columns are linearly independent? Why?
28. How many pivot columns must a 5×7 matrix have if its columns span \mathbb{R}^5 ? Why?
29. Construct 3×2 matrices A and B such that $A\mathbf{x} = \mathbf{0}$ has only the trivial solution and $B\mathbf{x} = \mathbf{0}$ has a nontrivial solution.
30. a. Fill in the blank in the following statement: "If A is an $m \times n$ matrix, then the columns of A are linearly independent if and only if A has _____ pivot columns."
b. Explain why the statement in (a) is true.

Exercises 31 and 32 should be solved *without performing row operations*. [Hint: Write $A\mathbf{x} = \mathbf{0}$ as a vector equation.]

31. Given $A = \begin{bmatrix} 2 & 3 & 5 \\ -5 & 1 & -4 \\ -3 & -1 & -4 \\ 1 & 0 & 1 \end{bmatrix}$, observe that the third column is the sum of the first two columns. Find a nontrivial solution of $A\mathbf{x} = \mathbf{0}$.

32. Given $A = \begin{bmatrix} 4 & 1 & 6 \\ -7 & 5 & 3 \\ 9 & -3 & 3 \end{bmatrix}$, observe that the first column

In Exercises 21 and 22, mark each statement True or False. Justify each answer on the basis of a careful reading of the text.

21. a. The columns of a matrix A are linearly independent if the equation $A\mathbf{x} = \mathbf{0}$ has the trivial solution.
b. If S is a linearly dependent set, then each vector is a linear combination of the other vectors in S .
c. The columns of any 4×5 matrix are linearly dependent.
d. If \mathbf{x} and \mathbf{y} are linearly independent, and if $\{\mathbf{x}, \mathbf{y}, \mathbf{z}\}$ is linearly dependent, then \mathbf{z} is in $\text{Span}\{\mathbf{x}, \mathbf{y}\}$.
22. a. Two vectors are linearly dependent if and only if they lie on a line through the origin.
b. If a set contains fewer vectors than there are entries in the vectors, then the set is linearly independent.
c. If \mathbf{x} and \mathbf{y} are linearly independent, and if \mathbf{z} is in $\text{Span}\{\mathbf{x}, \mathbf{y}\}$, then $\{\mathbf{x}, \mathbf{y}, \mathbf{z}\}$ is linearly dependent.
d. If a set in \mathbb{R}^n is linearly dependent, then the set contains more vectors than there are entries in each vector.

In Exercises 23–26, describe the possible echelon forms of the matrix. Use the notation of Example 1 in Section 1.2.

23. A is a 3×3 matrix with linearly independent columns.

plus twice the second column equals the third column. Find a nontrivial solution of $A\mathbf{x} = \mathbf{0}$.

Each statement in Exercises 33–38 is either true (in all cases) or false (for at least one example). If false, construct a specific example to show that the statement is not always true. Such an example is called a *counterexample* to the statement. If a statement is true, give a justification. (One specific example cannot explain why a statement is always true. You will have to do more work here than in Exercises 21 and 22.)

33. If $\mathbf{v}_1, \dots, \mathbf{v}_4$ are in \mathbb{R}^4 and $\mathbf{v}_3 = 2\mathbf{v}_1 + \mathbf{v}_2$, then $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$ is linearly dependent.
34. If $\mathbf{v}_1, \dots, \mathbf{v}_4$ are in \mathbb{R}^4 and $\mathbf{v}_3 = \mathbf{0}$, then $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$ is linearly dependent.
35. If \mathbf{v}_1 and \mathbf{v}_2 are in \mathbb{R}^4 and \mathbf{v}_2 is not a scalar multiple of \mathbf{v}_1 , then $\{\mathbf{v}_1, \mathbf{v}_2\}$ is linearly independent.
36. If $\mathbf{v}_1, \dots, \mathbf{v}_4$ are in \mathbb{R}^4 and \mathbf{v}_3 is *not* a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_4$, then $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$ is linearly independent.
37. If $\mathbf{v}_1, \dots, \mathbf{v}_4$ are in \mathbb{R}^4 and $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is linearly dependent, then $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$ is also linearly dependent.
38. If $\mathbf{v}_1, \dots, \mathbf{v}_4$ are linearly independent vectors in \mathbb{R}^4 , then $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ is also linearly independent. [*Hint*: Think about $x_1\mathbf{v}_1 + x_2\mathbf{v}_2 + x_3\mathbf{v}_3 + 0 \cdot \mathbf{v}_4 = \mathbf{0}$.]