1. Systems of Linear Equations and Matrices

MATH 244

In this Chapter we learn about:

- 1.1 Introduction to Systems of Linear Equations
- 1.2 Gaussian Elimination
- 1.3 Matrices and Matrix Operations
- 1.4 Inverses; Algebraic Properties of Matrices
- 1.5 Elementary Matrices and a Method for Finding A^{-1}
- 1.6 More on Linear Systems and Invertible Matrices
- 1.7 Diagonal, Triangular, and Symmetric Matrices

For the topics covered in this Chapter students are expected to:

- 1. Understand Linear Systems and classify their possible solution sets.
- 2. Perform Gaussian Elimination to solve systems of linear equations.
- **3. Master Matrix Operations** such as addition, multiplication, scalar multiplication, transpose, and trace.
- **4. Understand Matrix Inverses**, their properties, and use them to solve systems of linear equations.
- **5. Explain the role of Elementary Matrices** in row operations and in computing the inverse of a matrix.
- 6. Identify properties of diagonal, triangular, and symmetric matrices, and their advantages.
- **7. Use determinants** to analyze matrix invertibility, system consistency, and to solve linear systems

1.1 Introduction to Systems of Linear Equations

A linear equation in *n* variables:

$$a_1x_1 + a_2x_2 + a_3x_3 + \dots + a_nx_n = b$$

 a_i : real-number coefficients

 x_i : variables needed to be solved

b: real-number constant term

 a_1 : leading coefficient

 x_1 : leading variable

Notes:

- (1) Linear equations have no variables involved in products, roots, trigonometric, exponential, or logarithmic functions.
- (2) Variables appear only to the first power.

Example: Linear or Nonlinear

Linear (a)
$$3x + 2y = 7$$

(b)
$$\frac{1}{2}x + y - \pi z = \sqrt{2}$$
 Linear

Linear (c)
$$x_1 - 2x_2 + 10x_3 + x_4 = 0$$

(d)
$$(\sin \pi)x_1 - 4x_2 = e^2$$
 Linear
 x is the exponent

Nonlinear (e)
$$xy + z = 2$$
 product of variables

$$x$$
 is the exponent
(f) $e^x - 2y = 4$ Nonlinear

Nonlinear (g)
$$\sin x_1 + 2x_2 - 3x_3 = 0$$
 trigonometric function

(h)
$$\frac{1}{x}$$
 $= 4$ Nonlinear not the first power

For a linear equation in *n* variables:

$$a_1 x_1 + a_2 x_2 + \dots + a_n x_n = b$$

A solution is a sequence of values

$$X_1 = S_1, X_2 = S_2, \dots, X_n = S_n$$

So that

$$a_1 s_1 + a_2 s_2 + a_3 s_3 + \dots + a_n s_n = b$$

Solution set is the set of all solutions of a linear equation.

In most cases, there are infinitely many solutions of a linear equation, so we need some methods to represent the solution set.

Example: Parametric representation of a solution set

$$x_1 + 2x_2 = 4$$
 with a solution (2, 1), i.e., $x_1 = 2, x_2 = 1$

 \times If you solve for x_1 in terms of x_2 , you obtain

$$x_1 = 4 - 2x_2$$
 (in this form, the variable x_2 is free)

By letting $x_2 = t$ (the variable t is called a parameter), you can represent the solution set as

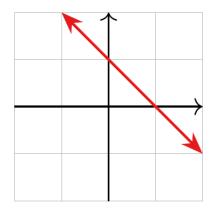
$$x_1 = 4 - 2t$$
, $x_2 = t$, t is any real number

The set representation for solutions: $\{(4-2t, t) | t \in R\}$

 \times Choosing x_1 to be the free variable, the parametric representation of the solution set is $\{(s, 2 - \frac{s}{2}) | s \in R\}$

What does the solution set of a linear equation look like?

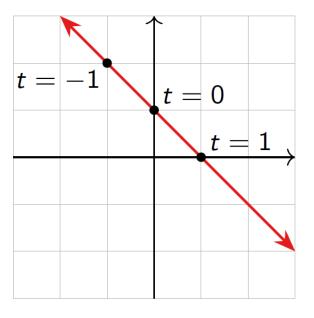
 $x + y = 1 \longrightarrow a$ line in the plane: y = 1 - xThis is called the **implicit equation** of the line.



We can write the same line in **parametric form** in \mathbb{R}^2 :

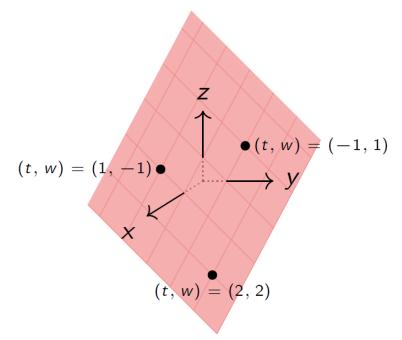
$$(x, y) = (t, 1 - t)$$
 t in **R**.

This means that every point on the line has the form (t, 1 - t) for some real number t. Note we are using \mathbf{R} to *label* the points on a line in \mathbf{R}^2 .



What does the solution set of a linear equation look like?

x + y + z = 1 www a plane in space: This is the **implicit equation** of the plane.



Does this plane have a **parametric form**?

$$(x, y, z) = (t, w, 1 - t - w)$$
 t, w in **R**.

Note we are using \mathbb{R}^2 to *label* the points on a plane in \mathbb{R}^3 .

A system of m linear equations in n variables:

$$a_{11}x_{1} + a_{12}x_{2} + a_{13}x_{3} + \cdots + a_{1n}x_{n} = b_{1}$$

$$a_{21}x_{1} + a_{22}x_{2} + a_{23}x_{3} + \cdots + a_{2n}x_{n} = b_{2}$$

$$a_{31}x_{1} + a_{32}x_{2} + a_{33}x_{3} + \cdots + a_{3n}x_{n} = b_{3}$$

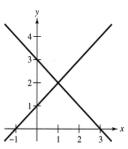
$$\vdots$$

$$a_{m1}x_{1} + a_{m2}x_{2} + a_{m3}x_{3} + \cdots + a_{mn}x_{n} = b_{m}$$

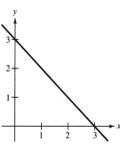
- A solution of a system of linear equations is a sequence of numbers $s_1, s_2, ..., s_n$ that satisfies equation in the system.
- The solution set of a system of linear equations is the collection of all solutions.
- Solving a system of linear equations means finding the solution set of the system.
- A system is call consistent if it has at least one solution and it is called inconsistent if it has no solution.

Example: Solution of a system of linear equations in 2 variables

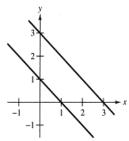
(1) x + y = 3 x - y = -1two intersecting lines



(2) x + y = 3 2x + 2y = 6two coincident lines



(3) x + y = 3 x + y = 1two parallel lines



exactly one solution (consistent)

inifinitely many solution (consistent)

no solution (inconsistent)

Example:

Consider the following systems. How are they different from each other?

$$x_1 - 2x_2 = -1$$

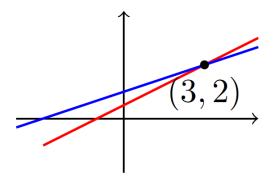
$$-x_1 + 3x_2 = 3$$

$$x_1 - 2x_2 = -1$$

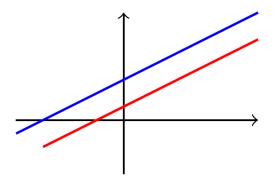
$$-x_1 + 2x_2 = 3$$

$$x_1 - 2x_2 = -1$$

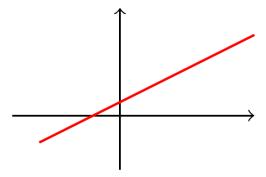
$$-x_1 + 2x_2 = 1$$



non-parallel lines



parallel lines



identical lines

Example:

The system of 3 linear equations in 3 variables

$$x_1 + 2x_2 - 3x_3 = 4 (1)$$

$$8x_1 - x_2 + 2x_3 = 0 (2)$$

$$-x_1 - 2x_2 + 3x_3 = 1 (3)$$

graphically represents three planes in \mathbb{R}^3 .

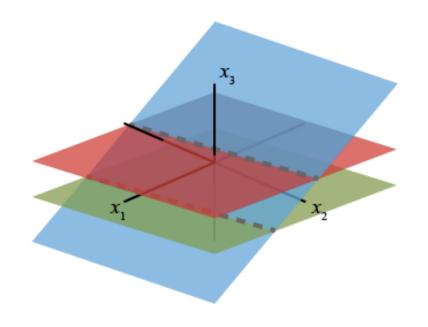


Image Description: There are two parallel and distinct planes, corresponding to equations (1) and (3). A third, non-parallel plane, corresponding to equation (2), intersects planes (1) and (3) separately.

Example: An equation $a_1x_1 + a_2x_2 + a_3x_3 = b$ defines a plane in \mathbb{R}^3 . The **solution** to a system of **three equations** is the set of intersections of the planes.

solution set	sketch	number of solutions
line		
point		
empty		

Example: Using back substitution to solve a system in row-echelon form

$$x - 2y = 5 \tag{1}$$

$$y = -2 \tag{2}$$

- * The row-echelon form means that the system follows a stair-step pattern
- * The back substitution means to solve a system in reverse order.

Sol: By substituting y = -2 into Eq. (1), you obtain

$$x-2(-2)=5 \Rightarrow x=1$$

The system has exactly one solution: x = 1, y = -2

Example: Using back substitution to solve a system in row-echelon form

$$x - 2y + 3z = 9$$
 (1)
 $y + 3z = 5$ (2)
 $z = 2$ (3)

Sol: Substitute z = 2 into (2), y can be solved as follows

$$y + 3(2) = 5$$
$$y = -1$$

and substitute y = -1 and z = 2 into (1)

$$x - 2(-1) + 3(2) = 9$$

 $x = 1$

The system has exactly one solution:

$$x = 1, y = -1, z = 2$$

 Equivalent Systems: Two linear systems are called equivalent if they have the same solution set.

Notes: Each of the following **operations** on a system of linear equations produces an equivalent system

O1: Interchange two equations

O2: Multiply an equation by a nonzero constant

O3: Add a multiple of an equation to another equation

Gaussian elimination:

A procedure to rewrite a system of linear equations to be in row-echelon form by using the above three operations

Example: Solve a system of linear equations (consistent system)

$$x - 2y + 3z = 9$$
 (1)
 $-x + 3y = -4$ (2)
 $2x - 5y + 5z = 17$ (3)

Sol: First, eliminate the x-terms in Eqs. (2) and (3) based on Eq. (1)

$$(1) + (2) \rightarrow (2) \text{ (by O3)}$$

$$x - 2y + 3z = 9$$

$$y + 3z = 5$$

$$2x - 5y + 5z = 17$$

$$(1) \times (-2) + (3) \rightarrow (3) \text{ (by O3)}$$

$$x - 2y + 3z = 9$$

$$y + 3z = 5$$

$$-y - z = -1$$

$$(5)$$

Second, eliminate the (-y)-term in Eq. (5) based on Eq. (4)

$$(4) + (5) \rightarrow (5) \text{ (by O3)}$$

$$x - 2y + 3z = 9$$

$$y + 3z = 5$$

$$2z = 4$$

$$(6) \times \frac{1}{2} \rightarrow (6) \text{ (by O2)}$$

$$x - 2y + 3z = 9$$

$$y + 3z = 5$$

$$z = 2$$

Since the system of linear equations is expressed in its rowechelon form, the solution can be derived by the back substitution: x = 1, y = -1, z = 2 (only one solution)

Example: Solve a system of linear equations (inconsistent system)

$$x_1 - 3x_2 + x_3 = 1$$
 (1)
 $2x_1 - x_2 - 2x_3 = 2$ (2)
 $x_1 + 2x_2 - 3x_3 = -1$ (3)

Sol:

$$(1) \times (-2) + (2) \rightarrow (2) \text{ (by O3)}$$

$$(1) \times (-1) + (3) \rightarrow (3) \text{ (by O3)}$$

$$x_1 - 3x_2 + x_3 = 1$$

$$5x_2 - 4x_3 = 0$$

$$5x_2 - 4x_3 = -2$$

$$(5)$$

$$(4) \times (-1) + (5) \rightarrow (5) \text{ (by O3)}$$

 $x_1 - 3x_2 + x_3 = 1$
 $5x_2 - 4x_3 = 0$
 $0 = -2$ (a false statement)

So, the system has no solution (an inconsistent system)

Example: Solve a system of linear equations (consistent system)

$$x_2 - x_3 = 0$$
 (1)
 $x_1 - 3x_3 = -1$ (2)
 $-x_1 + 3x_2 = 1$ (3)

Sol: $(1) \leftrightarrow (2)$ (by O1)

$$x_1$$
 $-3x_3 = -1$ (1)
 $x_2 - x_3 = 0$ (2)
 $-x_1 + 3x_2 = 1$ (3)

$$(1) + (3) \rightarrow (3) \text{ (by O3)}$$

$$x_1 - 3x_3 = -1$$

$$x_2 - x_3 = 0$$

$$3x_2 - 3x_3 = 0$$

$$(4)$$

Since Equation (4) is the same as Equation (2), it is not necessary and can be omitted

$$x_{1} - 3x_{3} = -1$$

$$x_{2} - x_{3} = 0$$

$$\Rightarrow x_{2} = x_{3}, \quad x_{1} = -1 + 3x_{3}$$
Let $x_{3} = t$, then $x_{1} = 3t - 1$

$$x_{2} = t \qquad t \in R$$

$$x_{3} = t$$

This system has infinitely many solutions.

• A system of *m* equations in *n* variables:

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = b_3$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m$$

 Augmented matrix: formed by appending the constant-term vector to the right of the coefficient matrix of a system of linear equations

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & a_{23} & \cdots & a_{2n} & b_2 \\ a_{31} & a_{32} & a_{33} & \cdots & a_{3n} & b_3 \\ & \vdots & & & & \\ a_{m1} & a_{m2} & a_{m3} & \cdots & a_{mn} & b_m \end{bmatrix} = [A \mid \mathbf{b}]$$

1.2 Gaussian Elimination

- Row-echelon form: (1), (2), and (3)
- Reduced row-echelon form: (1), (2), (3), and (4)
 - (1) Any rows consisting entirely of zeros must be at the bottom of the matrix.
 - (2) The first nonzero entry in any row must be 1, which is called as leading.
 - (3) The leading 1 in a higher row is to the left of the leading 1 in a lower row.
 - (4) Every column that contains a leading 1 has zeros everywhere else.

Example: Row-echelon form or reduced row-echelon form?

Gaussian elimination:

The procedure for reducing a matrix to a **row-echelon form** by performing the three elementary row operations

Gauss-Jordan elimination:

The procedure for reducing a matrix to its **reduced row-echelon form** by performing the three elementary row operations

Notes:

- (1) Every matrix has a unique reduced row-echelon form.
- (2) A row-echelon form of a given matrix is not unique (Different sequences of elementary row operations can produce different row-echelon forms).

Elementary row operations:

(1) Interchange two rows: $I_{i,j} \equiv R_i \leftrightarrow R_j$

(2) Multiply a row by a nonzero constant: $M_i^{(k)} \equiv (k)R_i \rightarrow R_i$

(3) Add a multiple of a row to another row: $A_{i,j}^{(k)} \equiv (k)R_i + R_j \rightarrow R_j$

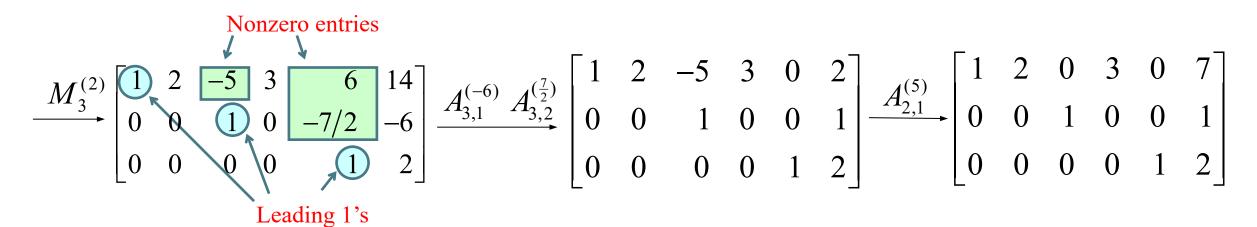
Example: Gauss and Gauss-Jordan elimination algorithm

$$\begin{bmatrix}
0 & 0 & -2 & 0 & 7 & 12 \\
2 & 4 & -10 & 6 & 12 & 28 \\
2 & 4 & -5 & 6 & -5 & -1
\end{bmatrix}$$

$$I_{1,2} \longrightarrow \begin{bmatrix}
2 & 4 & -10 & 6 & 12 & 28 \\
0 & 0 & -2 & 0 & 7 & 12 \\
2 & 4 & -5 & 6 & -5 & -1
\end{bmatrix}$$
The first nonzero column

The first nonzero column

$$\underbrace{M_{2}^{(-\frac{1}{2})}}_{2} \begin{bmatrix} 1 & 2 & -5 & 3 & 6 & 14 \\ 0 & 0 & 1 & 0 & -7/2 & -6 \\ 0 & 0 & 5 & 0 & -17 & -29 \end{bmatrix} \xrightarrow{A_{2,3}^{(-5)}} \begin{bmatrix} 1 & 2 & -5 & 3 & 6 & 14 \\ 0 & 0 & 1 & 0 & -7/2 & -6 \\ 0 & 0 & 0 & 0 & 0 & 1/2 & 1 \end{bmatrix} \\
\xrightarrow{Eliminate nonzero entries}_{below the leading 1} \xrightarrow{Produce}_{Submatrix}_{a leading 1}$$



(row echelon form)

REF

(reduced row echelon form)

RREF

Example: Solve a system by the Gauss-Jordan elimination method

$$x - 2y + 3z = 9$$

 $-x + 3y = -4$
 $2x - 5y + 5z = 17$

Sol: From the augmented matrix

$$\begin{bmatrix} 1 & -2 & 3 & 9 \\ -1 & 3 & 0 & -4 \\ 2 & -5 & 5 & 17 \end{bmatrix} \xrightarrow{A_{1,2}^{(1)} A_{1,3}^{(-2)}} \begin{bmatrix} 1 & -2 & 3 & 9 \\ 0 & 1 & 3 & 5 \\ 0 & -1 & -1 & -1 \end{bmatrix} \xrightarrow{A_{2,3}^{(1)}} \begin{bmatrix} 1 & -2 & 3 & 9 \\ 0 & 1 & 3 & 5 \\ 0 & 0 & 2 & 4 \end{bmatrix} \xrightarrow{M_3^{(1/2)}} \begin{bmatrix} 1 & -2 & 3 & 9 \\ 0 & 1 & 3 & 5 \\ 0 & 0 & 1 & 2 \end{bmatrix}$$

(row-echelon form)

(reduced row-echelon form)

Example: Solve a system by the Gauss-Jordan elimination method

$$2x_1 + 4x_2 - 2x_3 = 0$$
$$3x_1 + 5x_2 = 1$$

Sol: From the augmented matrix

$$\begin{bmatrix} 2 & 4 & -2 & 0 \\ 3 & 5 & 0 & 1 \end{bmatrix} \xrightarrow{M_1^{(\frac{1}{2})}} \begin{bmatrix} 1 & 2 & -1 & 0 \\ 3 & 5 & 0 & 1 \end{bmatrix} \xrightarrow{A_{1,2}^{(-3)}} \begin{bmatrix} 1 & 2 & -1 & 0 \\ 0 & -1 & 3 & 1 \end{bmatrix}$$
$$\xrightarrow{M_2^{(-1)}} \begin{bmatrix} 1 & 2 & -1 & 0 \\ 0 & 1 & -3 & -1 \end{bmatrix} \xrightarrow{A_{2,1}^{(-2)}} \begin{bmatrix} 1 & 0 & 5 & 2 \\ 0 & 1 & -3 & -1 \end{bmatrix}$$

(row-echelon form) (reduced row-echelon form)

Then the system of linear equations becomes

$$x_1 + 5x_3 = 2$$
$$x_2 - 3x_3 = -1$$

It can be further reduced to

$$x_1 = 2 - 5x_3 x_2 = -1 + 3x_3$$

Let
$$x_3 = t$$
, then

$$x_1 = 2 - 5t,$$

$$x_2 = -1 + 3t, t \in R$$

$$x_3 = t,$$

So, this system has infinitely many solutions

X As an experiment to show that the reduced row-echelon form is unique, we perform a redundant elementary row operation of interchanging the first and second rows in advance

$$\begin{bmatrix}
2 & 4 & -2 & 0 \\
3 & 5 & 0 & 1
\end{bmatrix}
\xrightarrow{I_{1,2}}
\begin{bmatrix}
3 & 5 & 0 & 1 \\
2 & 4 & -2 & 0
\end{bmatrix}
\xrightarrow{M_1^{(1/3)}}
\begin{bmatrix}
1 & 5/3 & 0 & 1/3 \\
2 & 4 & -2 & 0
\end{bmatrix}$$

$$\xrightarrow{A_{1,2}^{(-2)}}
\begin{bmatrix}
1 & 5/3 & 0 & 1/3 \\
0 & 2/3 & -2 & -2/3
\end{bmatrix}
\xrightarrow{M_2^{(3/2)}}
\begin{bmatrix}
1 & 5/3 & 0 & 1/3 \\
0 & 1 & -3 & -1
\end{bmatrix}$$
(row-echelon form)
$$\xrightarrow{A_{2,1}^{(-5/3)}}
\begin{bmatrix}
1 & 0 & 5 & 2 \\
0 & 1 & -3 & -1
\end{bmatrix}$$

(reduced row-echelon form)

X Comparing with the previous results, we can infer that it is possible to derive different row-echelon forms, but there is a unique reduced row-echelon form for each matrix

Notes:

- 1. A linear system will not have a solution if and only if it has an impossible equation of the form 0 = b and $b \neq 0$.
- 2. An equation of the form 0 = 0 is satisfied by any values of the variables and hence the solutions will depend on the other equations.
- 3. If the system has no impossible equation, then
 - it has a unique solution if number of variables = the number of nonzero equations in REF.
 - it has infinitely many solutions if number of variables is more than the nonzero equations in REF.
 - The number of variables cannot be fewer than the nonzero equations in REF.