



Lecture 04

Math 22 Summer 2017 Section 2
June 28, 2017



- ▶ §1.4 Matrix equations
- ▶ §1.5 More on solution sets

§1.4 Definition of Ax



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Definition

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Examples?

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Examples? What is required for this definition to make sense?

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Examples? What is required for this definition to make sense?
Where does the vector $A\mathbf{x}$ live?

§1.4 Theorem 3



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Theorem

If A is an $m \times n$ matrix with columns $\mathbf{a}_1, \dots, \mathbf{a}_n$ (where do these vectors live?) and $\mathbf{b} \in \mathbb{R}^m$...

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Moreover, both of these solution sets are the same as the solution set of the linear system whose augmented matrix is

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Examples?

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$$\begin{aligned} A\mathbf{x} &= \begin{bmatrix} -10 & -2 & 0 \\ 0 & 1 & 5 \end{bmatrix} \begin{bmatrix} 3 \\ -1 \\ 4 \end{bmatrix} \\ &= 3 \begin{bmatrix} -10 \\ 0 \end{bmatrix} - 1 \begin{bmatrix} -2 \\ 1 \end{bmatrix} + 4 \begin{bmatrix} 0 \\ 5 \end{bmatrix} \\ &= \begin{bmatrix} 3(-10) + (-1)(-2) + 4(0) \\ 3(0) + (-1)(1) + 4(5) \end{bmatrix} \end{aligned}$$

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(a) *For every $\mathbf{b} \in \mathbb{R}^m$, the equation $A\mathbf{x} = \mathbf{b}$ has a solution.*

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- (a) *For every $\mathbf{b} \in \mathbb{R}^m$, the equation $A\mathbf{x} = \mathbf{b}$ has a solution.*
- (b) *Every $\mathbf{b} \in \mathbb{R}^m$ is a linear combination of the columns of A .*

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- (d) *A has a pivot position in every row.*

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- (c) *The columns of A span all of \mathbb{R}^m .*
- (d) *A has a pivot position in every row.*

This theorem says that a matrix A either has all of these properties or none of these properties.

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- ▶ Careful about $\begin{bmatrix} A & \mathbf{b} \end{bmatrix} \neq A$
- ▶ The first 3 statements follow directly from the definitions and Theorem 3 (try to convince yourself of this!), so it suffices to show the last statement about pivots is equivalent to any of the others.

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- ▶ Careful about $\begin{bmatrix} A & \mathbf{b} \end{bmatrix} \neq A$
- ▶ The first 3 statements follow directly from the definitions and Theorem 3 (try to convince yourself of this!), so it suffices to show the last statement about pivots is equivalent to any of the others.
- ▶ The RREF of A does not depend on the vector \mathbf{b} in the augmented matrix $\begin{bmatrix} A & \mathbf{b} \end{bmatrix}$.

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$(d) \implies (a)$: Suppose (d) is true.

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$(d) \implies (a)$: Suppose (d) is true. Then $[A \ \mathbf{b}]$ has RREF $[R \ \mathbf{b}']$ with no pivot in the last column.

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$(d) \implies (a)$: Suppose (d) is true. Then $[A \ \mathbf{b}]$ has RREF $[R \ \mathbf{b}']$ with no pivot in the last column. Why does (a) follow from this?

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Example of theorem in use?

§1.4 Theorem 5





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- (b) $A(c\mathbf{u}) = cA(\mathbf{u})$



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Proof.

Try to prove these as an exercise.



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Where have you seen linear maps before?

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$$T(f + g) = (f + g)' = f' + g' = T(f) + T(g)$$

$$T(cf) = (cf)' = cf' = cT(f).$$

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The study of linear maps given by matrices is of primary importance in linear algebra.

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A linear system is **homogeneous** if it can be written in the form $A\mathbf{x} = \mathbf{0}$ with $A_{m \times n}$ (notation for $m \times n$ matrix) and $\mathbf{0} \in \mathbb{R}^m$.

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How can we tell if a homogeneous system has a nontrivial solution?

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How can we tell if a homogeneous system has a nontrivial solution? Well, we know that a consistent system has a unique solution or infinitely many solutions. When do we get infinitely many solutions?

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How can we tell if a homogeneous system has a nontrivial solution? Well, we know that a consistent system has a unique solution or infinitely many solutions. When do we get infinitely many solutions? When we have free variables.

§1.5 Homogeneous linear systems



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To summarize, we have the following theorem...

§1.5 Homogeneous linear systems



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§1.5 Homogeneous linear systems



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Proof.

This follows from discussion on previous slide: since the number of pivots is $\leq m < n$ and the number of variables is n , we see that we must have free variables in this case. \square

§1.5 Example



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We now do an example to illustrate the next Theorem.

§1.5 Example



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Suppose now we choose a specific A in RREF given by

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

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How many free variables do we have in this case? As we've seen before with a single free variable, we can write a general solution to this system using a **parametric vector equation**...

§1.5 Example



A general solution to the system $A\mathbf{x} = \mathbf{0}$ (for A defined previously) is given by:

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What is the geometric interpretation of the solution set?

Now let $\mathbf{b} = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}$ and consider the *nonhomogeneous linear system*

$$A\mathbf{x} = \mathbf{b}.$$

§1.5 Example



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§1.5 Theorem 6





Theorem

Suppose that the equation $A\mathbf{x} = \mathbf{b}$ is consistent for some given \mathbf{b} , and let \mathbf{p} be a particular solution.



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Suppose that the equation $A\mathbf{x} = \mathbf{b}$ is consistent for some given \mathbf{b} , and let \mathbf{p} be a particular solution. Then the solution set of $A\mathbf{x} = \mathbf{b}$ is the set of all vectors of the form $\mathbf{w} = \mathbf{p} + \mathbf{v}_h$



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Let S be the set of solutions to $A\mathbf{x} = \mathbf{b}$.



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Let S be the set of solutions to $A\mathbf{x} = \mathbf{b}$. Let $T = \{\mathbf{p} + \mathbf{v}_h : \mathbf{v}_h \text{ satisfies } A\mathbf{x} = \mathbf{0}\}$.



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§1.5 Proof of Theorem 6



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§1.5 Proof of Theorem 6



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An arbitrary element of T is of the form $\mathbf{p} + \mathbf{v}_h$. But $A\mathbf{p} = \mathbf{b}$ and $A\mathbf{v}_h = \mathbf{0}$.

§1.5 Proof of Theorem 6



Proof.

$(T \subseteq S)$:

An arbitrary element of T is of the form $\mathbf{p} + \mathbf{v}_h$. But $A\mathbf{p} = \mathbf{b}$ and $A\mathbf{v}_h = \mathbf{0}$. How do we conclude that $A(\mathbf{p} + \mathbf{v}_h) = \mathbf{b}$?

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For the reverse containment let $\mathbf{w} \in S$ be any solution to $A\mathbf{x} = \mathbf{b}$. This means $A\mathbf{w} = \mathbf{b}$.

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Thus $\mathbf{v}_h := \mathbf{w} - \mathbf{p}$ satisfies $A\mathbf{x} = \mathbf{0}$ and $\mathbf{w} = \mathbf{p} + \mathbf{v}_h$.

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Thus $\mathbf{v}_h := \mathbf{w} - \mathbf{p}$ satisfies $A\mathbf{x} = \mathbf{0}$ and $\mathbf{w} = \mathbf{p} + \mathbf{v}_h$. This shows that $\mathbf{w} \in S$ and concludes the proof. □