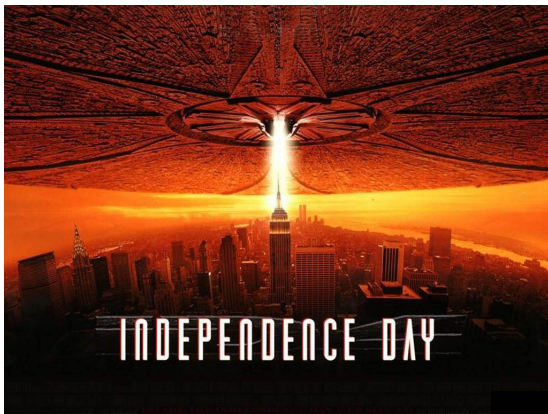
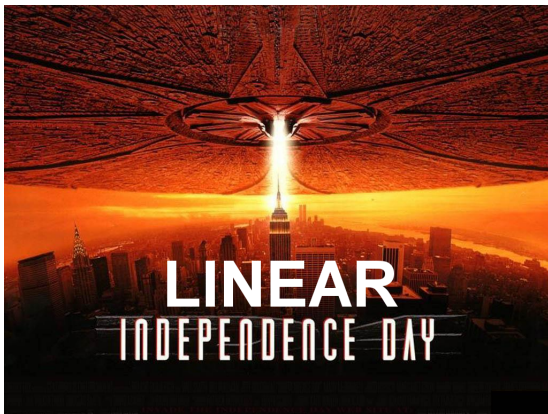


Lecture 05



Math 22 Summer 2017 Section 2
June 30, 2017

Lecture 05



Math 22 Summer 2017 Section 2
June 30, 2017



- ▶ Finish up §1.5
- ▶ Part of §1.6 on network flows
- ▶ §1.7 Linear Independence

§1.5 Example



§1.5 Example



We now do an example to illustrate the next Theorem.

§1.5 Example



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Consider $A\mathbf{x} = \mathbf{0}$ where A is a (nonzero) 4×5 matrix.

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

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How many free variables do we have in this case?

§1.5 Example



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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:

§1.5 Example



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

$$\mathbf{x} = \begin{bmatrix} 3x_3 + x_5 \\ -2x_3 + 3x_5 \\ x_3 \\ -3x_5 \\ x_5 \end{bmatrix} = x_3 \begin{bmatrix} 3 \\ -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} 1 \\ 3 \\ 0 \\ -3 \\ 1 \end{bmatrix} .$$

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§1.5 Example



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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



§1.5 Example

For A and \mathbf{b} defined above, we see that a general solution to $A\mathbf{x} = \mathbf{b}$ is given by



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§1.5 Theorem 6



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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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$T = \{\mathbf{p} + \mathbf{v}_h : \mathbf{v}_h \text{ satisfies } A\mathbf{x} = \mathbf{0}\}$. What do we need to show to prove this theorem?



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§1.5 Proof of Theorem 6



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$(T \subseteq S)$:

§1.5 Proof of Theorem 6



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An arbitrary element of T is of the form $\mathbf{p} + \mathbf{v}_h$.

§1.5 Proof of Theorem 6



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§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 $A(\mathbf{p} + \mathbf{v}_h) = \mathbf{b}$?

§1.5 Proof of Theorem 6



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

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$$A(\mathbf{w} - \mathbf{p}) = A\mathbf{w} - A\mathbf{p} = \mathbf{b} - \mathbf{b} = \mathbf{0}.$$

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$$A(\mathbf{w} - \mathbf{p}) = A\mathbf{w} - A\mathbf{p} = \mathbf{b} - \mathbf{b} = \mathbf{0}.$$

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. □

§1.6 Network flows



§1.6 Network flows

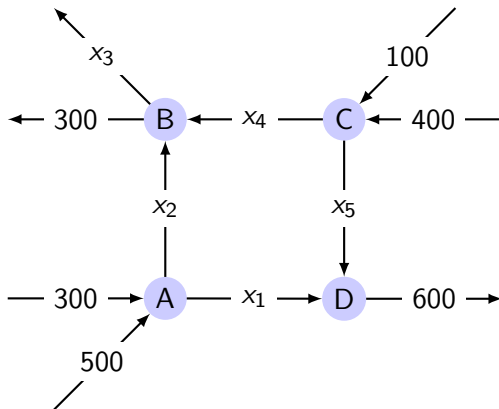


Consider the following network flow diagram.

§1.6 Network flows



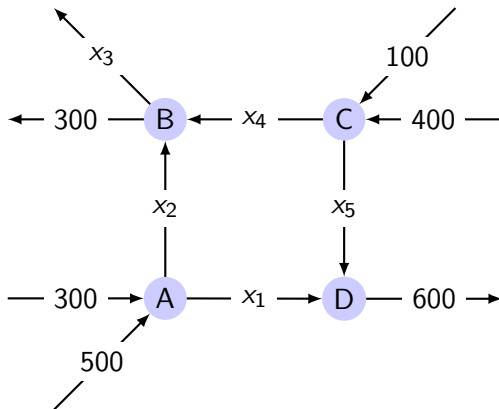
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§1.6 Network flows



Consider the following network flow diagram.



Can you see how this defines a linear system?

§1.6 Network flows



§1.6 Network flows



The total flow in equals the total flow out:

§1.6 Network flows



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$$500 + 300 + 100 + 400 = 300 + x_3 + 600.$$

§1.6 Network flows



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§1.6 Network flows



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The flow into a node equals the flow out of a node:

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$$x_2 + x_4 = 300 + x_3$$

$$100 + 400 = x_4 + x_5$$

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§1.6 Network flows



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Now we can use linear algebra to answer questions about the network!

§1.6 Network flows



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First let's solve the linear system arising from the network.



§1.6 Network flows

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$$\begin{bmatrix} 0 & 0 & 1 & 0 & 0 & 400 \\ 1 & 1 & 0 & 0 & 0 & 800 \\ 0 & 1 & -1 & 1 & 0 & 300 \\ 0 & 0 & 0 & 1 & 1 & 500 \\ 1 & 0 & 0 & 0 & 1 & 600 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 600 \\ 0 & 1 & 0 & 0 & -1 & 200 \\ 0 & 0 & 1 & 0 & 0 & 400 \\ 0 & 0 & 0 & 1 & 1 & 500 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

§1.6 Network flows



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So a general solution to this linear system is given by

$$\begin{cases} x_1 = 600 - x_5 \\ x_2 = 200 + x_5 \\ x_3 = 400 \\ x_4 = 500 - x_5 \\ x_5 \text{ free} \end{cases}$$

§1.6 Network flows



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When dealing with network flows, a general solution of this form is called a **general flow pattern** for the network.

§1.6 Network flows



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We saw that our network has the following general flow pattern.

§1.6 Network flows



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§1.6 Network flows



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Depending on the assumptions about the network, the variables could be more constrained than indicated in the general flow pattern.

§1.6 Network flows



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§1.6 Network flows



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Depending on the assumptions about the network, the variables could be more constrained than indicated in the general flow pattern. For example, suppose that the flow between each node is assumed to be nonnegative. How does this further constrain the variables?

§1.6 Network flows



We saw that our network has the following general flow pattern.

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Depending on the assumptions about the network, the variables could be more constrained than indicated in the general flow pattern. For example, suppose that the flow between each node is assumed to be nonnegative. How does this further constrain the variables? The flows between the nodes are given by the variables x_1, x_2, x_4, x_5 .

§1.6 Network flows



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So we see that in this application x_5 is not quite *free*.

§1.6 Network flows



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The above constraint on the *free* variable x_5 allows us to get conditions on the other variables written in terms of x_5 .

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In particular, what can we say about x_1 ? $x_1 \in [100, 600]$.

What about for x_2 ? $x_2 \in [200, 700]$.

§1.7 Linear Independence



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Definition

Let $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$ be an (indexed) set of vectors in \mathbb{R}^m .

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§1.7 Example



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Let S be the set of vectors

$$\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\} = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ -7 \end{bmatrix} \right\}.$$

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§1.7 Linear independence and $Ax = 0$



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§1.7 Linear independence and $Ax = 0$



Let $\mathbf{a}_1, \dots, \mathbf{a}_n \in \mathbb{R}^m$. How can we tell if these vectors form a linearly independent set?

§1.7 Linear independence and $Ax = 0$



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§1.7 Linear independence and $A\mathbf{x} = \mathbf{0}$



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Let's do an example with 4 vectors in \mathbb{R}^3 .

§1.7 Theorem 8



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Theorem

If a set contains more vectors than there are entries in each vector, then the set is linearly dependent.



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Proof.

See previous slide.



§1.7 More examples



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Is the set $\{\mathbf{0}\}$ linearly independent?

§1.7 More examples



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§1.7 More examples



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§1.7 More examples



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§1.7 More examples



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Suppose we have the set $\{\mathbf{v}_1, \dots, \mathbf{v}_p\}$.

§1.7 More examples



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§1.7 More examples



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§1.7 Characterizing linear dependence



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Could all of the scalars on the RHS of the equation be zero? No! Since we assumed $\mathbf{v}_j \neq \mathbf{0}$. Thus, dividing by c_j we get \mathbf{v}_j as a linear combination of the other vectors.

§1.7 Theorem 7



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Proof.

See previous slide.



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A 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 is a linear combination of the others. Said another way, if and only if at least one of the vectors is in the span of the others.

Proof.

See previous slide.



Note that a set with one vector $\{\mathbf{v}\}$ is linearly dependent if and only if $\mathbf{v} = \mathbf{0}$.

§1.7 Theorem 7



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Note that a set with one vector $\{\mathbf{v}\}$ is linearly dependent if and only if $\mathbf{v} = \mathbf{0}$.

Suppose $\mathbf{v} \neq \mathbf{0}$ and we want to find a vector \mathbf{w} so that $\{\mathbf{v}, \mathbf{w}\}$ is linearly independent. By the theorem, such a \mathbf{w} cannot be in the span of \mathbf{v} which is just all scalar multiples of \mathbf{v} .

§1.7 Classwork



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Find all values of $h \in \mathbb{R}$ for which the vectors

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§1.7 Classwork



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So the set is dependent if and only if $h = 6$.

§1.7 Classwork



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Let A be a $m \times n$ matrix with the property that for every $\mathbf{b} \in \mathbb{R}^m$, the matrix equation $A\mathbf{x} = \mathbf{b}$ has at most one solution.

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§1.7 Classwork



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