

Example: Is the zero matrix in reduced row-echelon form? **Yes.**

Example: How many solutions has each system below?

$$(a) \left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$(b) \left[\begin{array}{ccc|c} 1 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

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

$$x + 2y = 0 \rightsquigarrow x = -2y$$

No solution.

Infinitely many.

One solution.

A system of equations is called consistent if it has at least one solution. It is called inconsistent if it has no solutions.

Theorem: A linear system is inconsistent if and only if its reduced row-echelon form

has a row of the form $[0 \dots 0 \mid 1]$. If a linear system is consistent then:

(i) it has infinitely many solutions if there is at least one free variable.

(ii) it has exactly one solution if all the variables are leading.

The rank of a matrix is the number of leading 1's in its rref.

Example: $\left[\begin{array}{ccc} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{array} \right] \xrightarrow{\text{rref}} \left[\begin{array}{ccc} 1 & 0 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{array} \right]$ The rank is 2.

Theorem: Consider a system with n equations and m variables. Then: $(n \times m)$

(i) We have $\text{rank}(A) \leq n$ and $\text{rank}(A) \leq m$.

A is coefficient matrix

(ii) If $\text{rank}(A) = n$, then the system is consistent.

(iii) If $\text{rank}(A) = m$, then the system has at most one solution.

(iv) If $\text{rank}(A) < m$, then the system has zero or infinitely many solutions.

Why?

Example:

1. Suppose we have a system with fewer equations than variables.

How many solutions may it have? Zero or infinitely many.

2. Suppose that a system has n equations and n variables.

When do we have exactly one solution? Rank n .

Addition: $C = A + B$ $c_{ij} = a_{ij} + b_{ij}$

Scalar multiplication: $C = kA$ $c_{ij} = k a_{ij}$

Dot product: $\vec{x} \cdot \vec{y} = \sum_{i=1}^n x_i y_i$ $[x_1 \dots x_n] \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}$

Multiplication of matrix and vector:

$$A \vec{x} = \begin{bmatrix} - & \vec{w}_1 & - \\ & \vdots & \\ - & \vec{w}_n & - \end{bmatrix} \begin{matrix} \uparrow \\ \vec{x} \\ \uparrow \\ \end{matrix} = \begin{bmatrix} \vec{w}_1 \cdot \vec{x} \\ \vdots \\ \vec{w}_n \cdot \vec{x} \end{bmatrix}$$

$\mathbb{R}^m \rightarrow$ \mathbb{R}^m

$$A\vec{x} = \begin{bmatrix} \vec{v}_1 & \dots & \vec{v}_m \\ | & & | \\ & & x_m \\ & & | \\ & & \vdots \\ & & x_1 \end{bmatrix} = x_1 \vec{v}_1 + \dots + x_m \vec{v}_m$$

\mathbb{R}^n

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 5 \\ 6 \end{bmatrix} = \begin{bmatrix} [1 \ 2] \cdot \begin{bmatrix} 5 \\ 6 \end{bmatrix} \\ [3 \ 4] \cdot \begin{bmatrix} 5 \\ 6 \end{bmatrix} \end{bmatrix} = \begin{bmatrix} 1 \cdot 5 + 2 \cdot 6 \\ 3 \cdot 5 + 4 \cdot 6 \end{bmatrix} = \begin{bmatrix} 17 \\ 39 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 5 \\ 6 \end{bmatrix} = 5 \cdot \begin{bmatrix} 1 \\ 3 \end{bmatrix} + 6 \cdot \begin{bmatrix} 2 \\ 4 \end{bmatrix} = \begin{bmatrix} 5 \\ 15 \end{bmatrix} + \begin{bmatrix} 12 \\ 24 \end{bmatrix} = \begin{bmatrix} 17 \\ 39 \end{bmatrix}$$

Algebraic rules: $A(\vec{x} + \vec{y}) = A\vec{x} + A\vec{y}$ and $A(k\vec{x}) = kA\vec{x}$

A vector \vec{v} is a linear combination of $\vec{v}_1, \dots, \vec{v}_m$ in \mathbb{R}^n if there are scalars a_1, \dots, a_m such that $\vec{v} = a_1 \vec{v}_1 + \dots + a_m \vec{v}_m$.

Given a linear system with augmented matrix $[A | \vec{b}]$, we can write it as an equality of matrices $A\vec{x} = \vec{b}$ where \vec{x} is the vector of variables.

Example:

$$\begin{array}{l} 2x + 8y + 4z = 2 \\ 2x + 5y + z = 5 \\ 4x + 10y - z = 1 \end{array} \rightsquigarrow \left[\begin{array}{ccc|c} 2 & 8 & 4 & 2 \\ 2 & 5 & 1 & 5 \\ 4 & 10 & -1 & 1 \end{array} \right] \rightsquigarrow \begin{bmatrix} 2 & 8 & 4 \\ 2 & 5 & 1 \\ 4 & 10 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2 \\ 5 \\ 1 \end{bmatrix}$$

Example:

1. There is a 3×3 matrix of rank 4. F.

2. There is a system of 3 eqs, 3 unk, with 3 sols. F.

3. If A is a 3×4 matrix of rank 3, then $A\vec{x} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ must have infinitely many solutions. True!

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \xrightarrow{\substack{R_2 - 4 \cdot R_1 \\ R_3 - 7 \cdot R_1}} \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & -6 & -12 \end{bmatrix} \xrightarrow{R_2 \cdot \frac{1}{-3}} \begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & -6 & -12 \end{bmatrix}$$

$R_3 + 6 \cdot R_2 \downarrow \quad R_1 - 2 \cdot R_2$

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