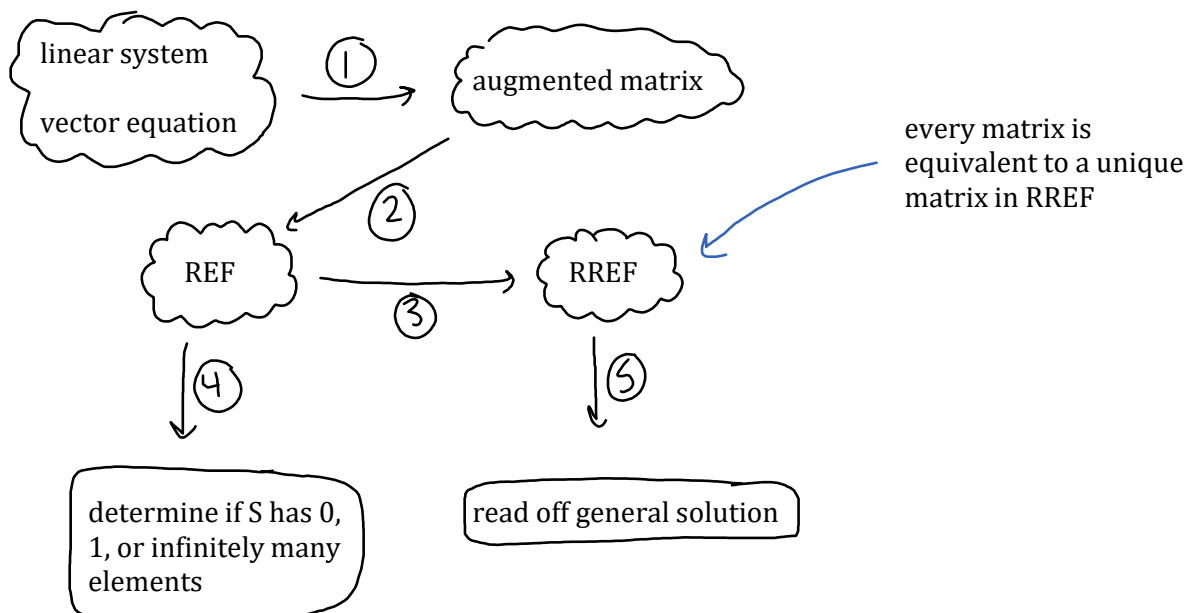


Lecture 14: Reading off a general solution

November 16, 2016 9:32 PM

Mindmap of what we're currently doing:



- (1) Copy coefficient and solution vector
- (2) and (3) Gaussian Elimination (handout from last lecture)
- (4) and (5) Reading off a general solution

11.6 Reading off a general solution

$$\begin{bmatrix} x_1 & x_2 & x_3 & x_4 \\ 0 & 1 & 2 & 3 & | & 4 \\ 0 & 0 & 1 & 0 & | & 2 \end{bmatrix} \rightarrow \text{in REF but not in RREF}$$

$$\begin{bmatrix} 0 & 1 & 0 & 3 & | & 0 \\ 0 & 0 & 1 & 0 & | & 2 \end{bmatrix} \rightarrow \text{in RREF}$$

N P P N

N="non-pivot": column without a leading 1

ie. a free parameter

P="pivot": column with a leading 1

ie. no choice

Choose free parameters:

$$\begin{aligned} x_1 &= s & x_2 + 3t &= 0 & \Rightarrow x_2 &= -3t \\ x_4 &= t & x_3 &= 2 & \Rightarrow x_3 &= 2 \end{aligned} \Rightarrow S = \left\{ \begin{pmatrix} s \\ -3t \\ 2 \\ t \end{pmatrix} \mid s, t \in \mathbb{R} \right\}$$

Another example

$$\begin{bmatrix} x_1 & x_2 & x_3 & x_4 \\ 1 & a & 0 & b & | & d \\ 0 & 0 & 1 & e & | & f \\ 0 & 0 & 0 & 0 & | & g \end{bmatrix}$$

s t

Here there are two different solutions depending on the value of g:

- a) $g \neq 0 \Rightarrow S = \{\emptyset\} = \emptyset$
- b) $g = 0 \Rightarrow \begin{cases} x_2 = s \\ x_4 = t \end{cases} \quad \begin{aligned} x_1 + a * s + b * t &= d \\ x_3 + e * t &= f \end{aligned}$

$$b) \quad g = 0 \Rightarrow \begin{cases} x_2 = s \\ x_4 = t \end{cases} \quad \begin{aligned} x_1 + a*s + b*t &= d \\ x_3 + e*t &= f \end{aligned}$$

$$\begin{aligned} x_1 &= d - as - bt \\ x_3 &= f - et \end{aligned}$$

$$S = \left\{ \begin{pmatrix} d-as-bt \\ s \\ f-et \\ t \end{pmatrix} \mid s, t \in \mathbb{R} \right\}$$

Another example

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & a \\ 0 & 1 & 0 & b \\ 0 & 0 & 1 & c \end{array} \right] \Rightarrow \begin{aligned} x_1 &= a \\ x_2 &= b \\ x_3 &= c \end{aligned} \Rightarrow S = \left\{ \begin{pmatrix} a \\ b \\ c \end{pmatrix} \right\}$$

Rules

(1) Row of type "0, ..., 0 | *"? $\begin{matrix} \neq 0 \\ \downarrow \end{matrix}$ "degenerate inhomogeneous equation"
Yes: $S = \emptyset$
No: Continue

(2) Each column of the coefficient matrix has a leading 1?

Yes: S has 1 element

No: S has infinitely many elements

(1) and (2) work with matrixes in REF. For (3) onwards, RREF is required:

(3) If S has 1 element, solution is the vector in the augmented column. *ignore zero-rows*

(4) If S has infinitely many elements, the variables corresponding to columns without leading 1s become free parameters (generally s and t). The remaining variable can now be expressed in terms of the free parameters.

Examples

Find a linear system with $m=4$ equations and $n=3$ variables that has:

		rank (A)	rank (A b)
0 solutions (inconsistent)	$\left[\begin{array}{ccc c} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 4 \end{array} \right]$	3	4
1 solution	$\left[\begin{array}{cccc c} 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 2 \\ 0 & 0 & 1 & 0 & 3 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$	3	3
infinitely many solutions	$\left[\begin{array}{ccc c} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$	2	2

Find a homogenous linear system with 4 equations and 3 variables that has:

0 solutions — DNE

1 solution — —

0 solutions

— DNE

1 solution

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

3

3

infinitely many solutions

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

2

2

$$\text{rank}(A) \leq \text{rank}(A|b)$$

↓
always!

Chapter 12

Definition

The rank of a matrix A , denoted by $\text{rank}(A)$, is the number of leading 1s (pivots) in any REF of A .

Theorem

Let $[A|b]$ be an augmented matrix. Then:

- | | | |
|-------------------------------|-------------------|--|
| a) 0 solutions (inconsistent) | \Leftrightarrow | $\text{rank}(A) < \text{rank}(A b)$ |
| b) 1 solution | \Leftrightarrow | $\text{rank}(A) = \text{rank}(A b)$
and $\text{rank}(A) = \# \text{ columns of } A$ |
| c) infinitely many solutions | \Leftrightarrow | $\text{rank}(A) = \text{rank}(A b)$
and $\text{rank}(A) < \# \text{ columns of } A$ |

See textbook for Chapter 13: Applications