College of Electronics Engineering

Biomedical Engineering Department

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# Mathematics I

# Linear Algebra and its Applications

## Lecture 1

## Linear Equations in Linear Algebra

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Textbook: Linear Algebra and its Applications

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## Systems of Linear Equations

A **linear equation** in the variables $x_1, \ldots, x_n$ is an equation that can be written in the form

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = b \qquad (1)$$

where $b$ and the **coefficients** $a_1, \ldots, a_n$ are real or complex numbers, usually known in advance. The subscript $n$ may be any positive integer. In textbook examples and exercises, $n$ is normally between 2 and 5. In real-life problems, $n$ might be 50 or 5000, or even larger.

The equations

$$4x_1 - 5x_2 + 2 = x_1 \quad \text{and} \quad x_2 = 2\left(\sqrt{6} - x_1\right) + x_3$$

are both linear because they can be rearranged algebraically as in equation (1):

$$3x_1 - 5x_2 = -2 \quad \text{and} \quad 2x_1 + x_2 - x_3 = 2\sqrt{6}$$

The equations

$$4x_1 - 5x_2 = x_1x_2 \quad \text{and} \quad x_2 = 2\sqrt{x_1} - 6$$

are not linear because of the presence of $x_1x_2$ in the first equation and $\sqrt{x_1}$ in the second.

A **system of linear equations** (or a **linear system**) is a collection of one or more linear equations involving the same variables—say, $x_1, \ldots, x_n$. An example is

$$\begin{aligned} 2x_1 - x_2 + 1.5x_3 &= 8 \\ x_1 \phantom{- x_2} - 4x_3 &= -7 \end{aligned} \qquad (2)$$

A **solution** of the system is a list $(s_1, s_2, \ldots, s_n)$ of numbers that makes each equation a true statement when the values $s_1, \ldots, s_n$ are substituted for $x_1, \ldots, x_n$, respectively. For instance, $(5, 6.5, 3)$ is a solution of system (2) because, when these values are substituted in (2) for $x_1, x_2, x_3$, respectively, the equations simplify to $8 = 8$ and $-7 = -7$.

The set of all possible solutions is called the **solution set** of the linear system. Two linear systems are called **equivalent** if they have the same solution set. That is, each solution of the first system is a solution of the second system, and each solution of the second system is a solution of the first.

Finding the solution set of a system of two linear equations in two variables is easy because it amounts to finding the intersection of two lines. A typical problem is

$$\begin{aligned} x_1 - 2x_2 &= -1 \\ -x_1 + 3x_2 &= 3 \end{aligned}$$

The graphs of these equations are lines, which we denote by $\ell_1$ and $\ell_2$. A pair of numbers $(x_1, x_2)$ satisfies *both* equations in the system if and only if the point $(x_1, x_2)$ lies on both $\ell_1$ and $\ell_2$. In the system above, the solution is the single point $(3, 2)$, as you can easily verify. See Figure 1.

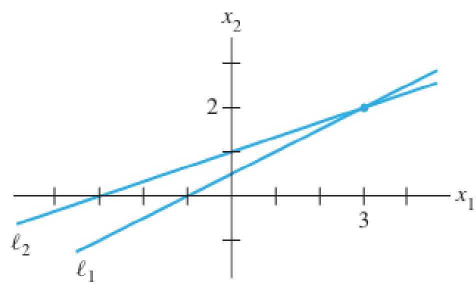



**FIGURE 1** Exactly one solution.

Of course, two lines need not intersect in a single point—they could be parallel, or they could coincide and hence "intersect" at every point on the line. Figure 2 shows the graphs that correspond to the following systems:

$$\text{(a)}\quad \begin{aligned} x_1 - 2x_2 &= -1 \\ -x_1 + 2x_2 &= \phantom{-}3 \end{aligned} \qquad \text{(b)}\quad \begin{aligned} x_1 - 2x_2 &= -1 \\ -x_1 + 2x_2 &= \phantom{-}1 \end{aligned}$$

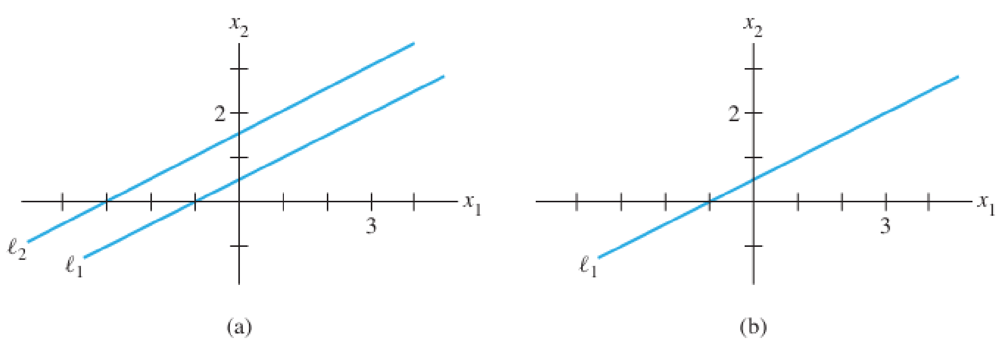



**FIGURE 2** (a) No solution. (b) Infinitely many solutions.

Figures 1 and 2 illustrate the following general fact about linear systems, to be verified in Section 1.2.

> A system of linear equations has
>
> **1.** no solution, or
>
> **2.** exactly one solution, or
>
> **3.** infinitely many solutions.

A system of linear equations is said to be **consistent** if it has either one solution or infinitely many solutions; a system is **inconsistent** if it has no solution.

## Matrix Notation

The essential information of a linear system can be recorded compactly in a rectangular array called a **matrix**. Given the system

$$\begin{aligned} x_1 - 2x_2 + \phantom{8}x_3 &= 0 \\ 2x_2 - 8x_3 &= 8 \\ 5x_1 \phantom{- 2x_2} - 5x_3 &= 10 \end{aligned} \tag{3}$$

with the coefficients of each variable aligned in columns, the matrix

$$\begin{bmatrix} 1 & -2 & 1 \\ 0 & 2 & -8 \\ 5 & 0 & -5 \end{bmatrix}$$

is called the **coefficient matrix** (or **matrix of coefficients**) of the system (3), and

$$\begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 2 & -8 & 8 \\ 5 & 0 & -5 & 10 \end{bmatrix} \tag{4}$$

is called the **augmented matrix** of the system. (The second row here contains a zero because the second equation could be written as $0 \cdot x_1 + 2x_2 - 8x_3 = 8$.) An augmented matrix of a system consists of the coefficient matrix with an added column containing the constants from the right sides of the equations.

The **size** of a matrix tells how many rows and columns it has. The augmented matrix (4) above has 3 rows and 4 columns and is called a $3 \times 4$ (read "3 by 4") matrix. If $m$ and $n$ are positive integers, an $\boldsymbol{m \times n}$ **matrix** is a rectangular array of numbers with $m$ rows and $n$ columns. (The number of rows always comes first.) Matrix notation will simplify the calculations in the examples that follow.

## Solving a Linear System

This section and the next describe an algorithm, or a systematic procedure, for solving linear systems. The basic strategy is *to replace one system with an equivalent system (i.e., one with the same solution set) that is easier to solve*.

Roughly speaking, use the $x_1$ term in the first equation of a system to eliminate the $x_1$ terms in the other equations. Then use the $x_2$ term in the second equation to eliminate the $x_2$ terms in the other equations, and so on, until you finally obtain a very simple equivalent system of equations.

Three basic operations are used to simplify a linear system: Replace one equation by the sum of itself and a multiple of another equation, interchange two equations, and multiply all the terms in an equation by a nonzero constant. After the first example, you will see why these three operations do not change the solution set of the system.

**EXAMPLE 1** Solve system (3).

**SOLUTION** The elimination procedure is shown here with and without matrix notation, and the results are placed side by side for comparison:

$$\begin{aligned} x_1 - 2x_2 + x_3 &= 0 \\ 2x_2 - 8x_3 &= 8 \\ 5x_1 \qquad - 5x_3 &= 10 \end{aligned} \qquad \begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 2 & -8 & 8 \\ 5 & 0 & -5 & 10 \end{bmatrix}$$

*Keep $x_1$ in the first equation and eliminate it from the other equations*. To do so, add $-5$ times equation 1 to equation 3. After some practice, this type of calculation is usually performed mentally:

$$\begin{array}{r|r} -5 \cdot [\text{equation 1}] & -5x_1 + 10x_2 - 5x_3 = 0 \\ + [\text{equation 3}] & 5x_1 \qquad - 5x_3 = 10 \\ \hline [\text{new equation 3}] & 10x_2 - 10x_3 = 10 \end{array}$$

The result of this calculation is written in place of the original third equation:

$$\begin{aligned} x_1 - 2x_2 + x_3 &= 0 \\ 2x_2 - 8x_3 &= 8 \\ 10x_2 - 10x_3 &= 10 \end{aligned} \qquad \begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 2 & -8 & 8 \\ 0 & 10 & -10 & 10 \end{bmatrix}$$

Now, multiply equation 2 by $\frac{1}{2}$ in order to obtain 1 as the coefficient for $x_2$. (This calculation will simplify the arithmetic in the next step.)

$$\begin{aligned} x_1 - 2x_2 + x_3 &= 0 \\ x_2 - 4x_3 &= 4 \\ 10x_2 - 10x_3 &= 10 \end{aligned} \qquad \begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 1 & -4 & 4 \\ 0 & 10 & -10 & 10 \end{bmatrix}$$

Use the $x_2$ in equation 2 to eliminate the $10x_2$ in equation 3. The "mental" computation is

$$\begin{array}{r|r} -10 \cdot [\text{equation 2}] & -10x_2 + 40x_3 = -40 \\ + [\text{equation 3}] & 10x_2 - 10x_3 = 10 \\ \hline [\text{new equation 3}] & 30x_3 = -30 \end{array}$$

The result of this calculation is written in place of the previous third equation (row):

$$\begin{aligned} x_1 - 2x_2 + x_3 &= 0 \\ x_2 - 4x_3 &= 4 \\ 30x_3 &= -30 \end{aligned} \qquad \begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 1 & -4 & 4 \\ 0 & 0 & 30 & -30 \end{bmatrix}$$

Now, multiply equation 3 by $\frac{1}{30}$ in order to obtain 1 as the coefficient for $x_3$. (This calculation will simplify the arithmetic in the next step.)

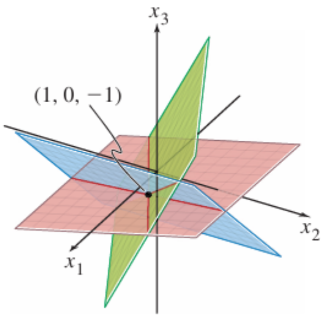
$$\begin{aligned} x_1 - 2x_2 + x_3 &= 0 \\ x_2 - 4x_3 &= 4 \\ x_3 &= -1 \end{aligned} \qquad \begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 1 & -4 & 4 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

The new system has a *triangular* form (the intuitive term *triangular* will be replaced by a precise term in the next section):

$$\begin{aligned} x_1 - 2x_2 + x_3 &= 0 \\ x_2 - 4x_3 &= 4 \\ x_3 &= -1 \end{aligned} \qquad \begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 1 & -4 & 4 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

Eventually, you want to eliminate the $-2x_2$ term from equation 1, but it is more efficient to use the $x_3$ in equation 3 first, to eliminate the $-4x_3$ and $+x_3$ terms in equations 2 and 1. The two "mental" calculations are

$$\begin{array}{rrcl} 4\cdot[\text{equation 3}] & 4x_3 &=& -4 \\ +[\text{equation 2}] & x_2 - 4x_3 &=& 4 \\ \hline [\text{new equation 2}] & x_2 \qquad &=& 0 \end{array} \qquad \begin{array}{rrcl} -1\cdot[\text{equation 3}] & -x_3 &=& 1 \\ +[\text{equation 1}] & x_1 - 2x_2 + x_3 &=& 0 \\ \hline [\text{new equation 1}] & x_1 - 2x_2 \qquad &=& 1 \end{array}$$




Each of the original equations determines a plane in three-dimensional space. The point $(1, 0, -1)$ lies in all three planes.

It is convenient to combine the results of these two operations:

$$\begin{array}{rcl} x_1 - 2x_2 \qquad &=& 1 \\ x_2 \qquad &=& 0 \\ x_3 &=& -1 \end{array} \qquad \begin{bmatrix} 1 & -2 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

Now, having cleaned out the column above the $x_3$ in equation 3, move back to the $x_2$ in equation 2 and use it to eliminate the $-2x_2$ above it. Because of the previous work with $x_3$, there is now no arithmetic involving $x_3$ terms. Add 2 times equation 2 to equation 1 and obtain the system:

$$\begin{array}{rcl} x_1 \qquad\qquad &=& 1 \\ x_2 \qquad &=& 0 \\ x_3 &=& -1 \end{array} \qquad \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

The work is essentially done. It shows that the only solution of the original system is $(1, 0, -1)$. However, since there are so many calculations involved, it is a good practice to check the work. To verify that $(1, 0, -1)$ *is* a solution, substitute these values into the left side of the original system, and compute:

$$\begin{aligned} 1(1) - 2(0) + 1(-1) &= 1 - 0 - 1 = 0 \\ 2(0) - 8(-1) &= 0 + 8 = 8 \\ 5(1) \qquad\quad - 5(-1) &= 5 + 5 = 10 \end{aligned}$$

The results agree with the right side of the original system, so $(1, 0, -1)$ is a solution of the system. ■

Example 1 illustrates how operations on equations in a linear system correspond to operations on the appropriate rows of the augmented matrix. The three basic operations listed earlier correspond to the following operations on the augmented matrix.

**ELEMENTARY ROW OPERATIONS**

1. (Replacement) Replace one row by the sum of itself and a multiple of another row.[1]
2. (Interchange) Interchange two rows.
3. (Scaling) Multiply all entries in a row by a nonzero constant.

Row operations can be applied to any matrix, not merely to one that arises as the augmented matrix of a linear system. Two matrices are called **row equivalent** if there is a sequence of elementary row operations that transforms one matrix into the other.

It is important to note that row operations are *reversible*. If two rows are interchanged, they can be returned to their original positions by another interchange. If a row is scaled by a nonzero constant $c$, then multiplying the new row by $1/c$ produces the original row. Finally, consider a replacement operation involving two rows—say, rows 1 and 2—and suppose that $c$ times row 1 is added to row 2 to produce a new row 2. To "reverse" this operation, add $-c$ times row 1 to (new) row 2 and obtain the original row 2. See Exercises 29–32 at the end of this section.

> If the augmented matrices of two linear systems are row equivalent, then the two systems have the same solution set.

## Existence and Uniqueness Questions

Section 1.2 will show why a solution set for a linear system contains either no solutions, one solution, or infinitely many solutions. Answers to the following two questions will determine the nature of the solution set for a linear system.

To determine which possibility is true for a particular system, we ask two questions.

**TWO FUNDAMENTAL QUESTIONS ABOUT A LINEAR SYSTEM**

1. Is the system consistent; that is, does at least one solution *exist*?
2. If a solution exists, is it the *only* one; that is, is the solution *unique*?

These two questions will appear throughout the text, in many different guises. This section and the next will show how to answer these questions via row operations on the augmented matrix.

**EXAMPLE 2** Determine if the following system is consistent:

$$\begin{aligned} x_1 - 2x_2 + \phantom{8}x_3 &= 0 \\ 2x_2 - 8x_3 &= 8 \\ 5x_1 \phantom{- 2x_2} - 5x_3 &= 10 \end{aligned}$$

**SOLUTION** This is the system from Example 1. Suppose that we have performed the row operations necessary to obtain the triangular form

$$\begin{aligned} x_1 - 2x_2 + \phantom{4}x_3 &= 0 \\ x_2 - 4x_3 &= 4 \\ x_3 &= -1 \end{aligned} \qquad \begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 1 & -4 & 4 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

At this point, we know $x_3$. Were we to substitute the value of $x_3$ into equation 2, we could compute $x_2$ and hence could determine $x_1$ from equation 1. So a solution exists; the system is consistent. (In fact, $x_2$ is uniquely determined by equation 2 since $x_3$ has only one possible value, and $x_1$ is therefore uniquely determined by equation 1. So the solution is unique.) ■

**EXAMPLE 3** Determine if the following system is consistent:

$$\begin{aligned} x_2 - 4x_3 &= 8 \\ 2x_1 - 3x_2 + 2x_3 &= 1 \\ 4x_1 - 8x_2 + 12x_3 &= 1 \end{aligned} \tag{5}$$

**SOLUTION** The augmented matrix is

$$\begin{bmatrix} 0 & 1 & -4 & 8 \\ 2 & -3 & 2 & 1 \\ 4 & -8 & 12 & 1 \end{bmatrix}$$

To obtain an $x_1$ in the first equation, interchange rows 1 and 2:

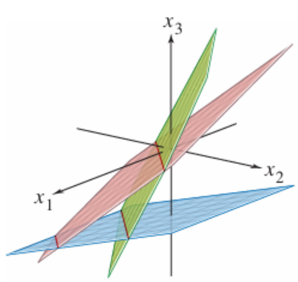
$$\begin{bmatrix} 2 & -3 & 2 & 1 \\ 0 & 1 & -4 & 8 \\ 4 & -8 & 12 & 1 \end{bmatrix}$$

To eliminate the $4x_1$ term in the third equation, add $-2$ times row 1 to row 3:

$$\begin{bmatrix} 2 & -3 & 2 & 1 \\ 0 & 1 & -4 & 8 \\ 0 & -2 & 8 & -1 \end{bmatrix} \tag{6}$$

Next, use the $x_2$ term in the second equation to eliminate the $-2x_2$ term from the third equation. Add 2 times row 2 to row 3:

$$\begin{bmatrix} 2 & -3 & 2 & 1 \\ 0 & 1 & -4 & 8 \\ 0 & 0 & 0 & 15 \end{bmatrix} \tag{7}$$



The system is inconsistent because there is no point that lies on all three planes.

The augmented matrix is now in triangular form. To interpret it correctly, go back to equation notation:

$$\begin{aligned} 2x_1 - 3x_2 + 2x_3 &= 1 \\ x_2 - 4x_3 &= 8 \\ 0 &= 15 \end{aligned} \tag{8}$$

The equation $0 = 15$ is a short form of $0x_1 + 0x_2 + 0x_3 = 15$. This system in triangular form obviously has a built-in contradiction. There are no values of $x_1, x_2, x_3$ that satisfy (8) because the equation $0 = 15$ is never true. Since (8) and (5) have the same solution set, the original system is inconsistent (i.e., has no solution). ■

Pay close attention to the augmented matrix in (7). Its last row is typical of an inconsistent system in triangular form.

**Problems:** Solve each of the following systems by using elementary row operations:

**1.** $\begin{aligned} x_1 + 5x_2 &= 7 \\ -2x_1 - 7x_2 &= -5 \end{aligned}$

**2.** $\begin{aligned} 2x_1 + 4x_2 &= -4 \\ 5x_1 + 7x_2 &= 11 \end{aligned}$

**1.** $\begin{aligned} x_1 + 5x_2 &= 7 \\ -2x_1 - 7x_2 &= -5 \end{aligned}$ $\begin{bmatrix} 1 & 5 & 7 \\ -2 & -7 & -5 \end{bmatrix}$

Replace R2 by R2 + (2)R1 and obtain: $\begin{aligned} x_1 + 5x_2 &= 7 \\ 3x_2 &= 9 \end{aligned}$ $\begin{bmatrix} 1 & 5 & 7 \\ 0 & 3 & 9 \end{bmatrix}$

Scale R2 by 1/3: $\begin{aligned} x_1 + 5x_2 &= 7 \\ x_2 &= 3 \end{aligned}$ $\begin{bmatrix} 1 & 5 & 7 \\ 0 & 1 & 3 \end{bmatrix}$

Replace R1 by R1 + (–5)R2: $\begin{aligned} x_1 \quad &= -8 \\ x_2 &= 3 \end{aligned}$ $\begin{bmatrix} 1 & 0 & -8 \\ 0 & 1 & 3 \end{bmatrix}$

The solution is $(x_1, x_2) = (-8, 3)$, or simply (–8, 3).

**2.** $\begin{aligned} 2x_1 + 4x_2 &= -4 \\ 5x_1 + 7x_2 &= 11 \end{aligned}$ $\begin{bmatrix} 2 & 4 & -4 \\ 5 & 7 & 11 \end{bmatrix}$

Scale R1 by 1/2 and obtain: $\begin{aligned} x_1 + 2x_2 &= -2 \\ 5x_1 + 7x_2 &= 11 \end{aligned}$ $\begin{bmatrix} 1 & 2 & -2 \\ 5 & 7 & 11 \end{bmatrix}$

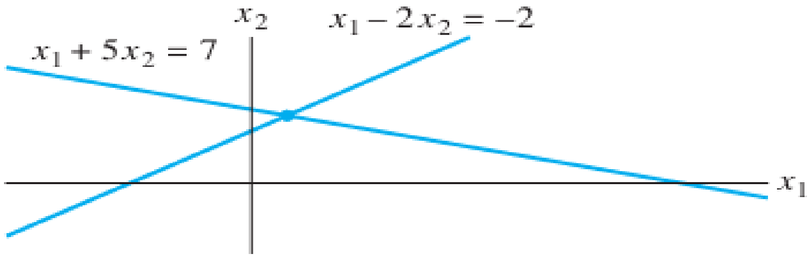
Replace R2 by R2 + (–5)R1: $\begin{aligned} x_1 + 2x_2 &= -2 \\ -3x_2 &= 21 \end{aligned}$ $\begin{bmatrix} 1 & 2 & -2 \\ 0 & -3 & 21 \end{bmatrix}$

Scale R2 by –1/3: $\begin{aligned} x_1 + 2x_2 &= -2 \\ x_2 &= -7 \end{aligned}$ $\begin{bmatrix} 1 & 2 & -2 \\ 0 & 1 & -7 \end{bmatrix}$

Replace R1 by R1 + (–2)R2: $\begin{aligned} x_1 \quad &= 12 \\ x_2 &= -7 \end{aligned}$ $\begin{bmatrix} 1 & 0 & 12 \\ 0 & 1 & -7 \end{bmatrix}$

The solution is $(x_1, x_2) = (12, -7)$, or simply (12, –7).

**3.** Find the point $(x_1, x_2)$ that lies on the line $x_1 + 5x_2 = 7$ and on the line $x_1 - 2x_2 = -2$. See the figure.




**3**. The point of intersection satisfies the system of two linear equations:

$$\begin{aligned} x_1 + 5x_2 &= 7 \\ x_1 - 2x_2 &= -2 \end{aligned} \qquad \begin{bmatrix} 1 & 5 & 7 \\ 1 & -2 & -2 \end{bmatrix}$$

Replace R2 by R2 + (–1)R1 and obtain:

$$\begin{aligned} x_1 + 5x_2 &= 7 \\ -7x_2 &= -9 \end{aligned} \qquad \begin{bmatrix} 1 & 5 & 7 \\ 0 & -7 & -9 \end{bmatrix}$$

Scale R2 by –1/7:

$$\begin{aligned} x_1 + 5x_2 &= 7 \\ x_2 &= 9/7 \end{aligned} \qquad \begin{bmatrix} 1 & 5 & 7 \\ 0 & 1 & 9/7 \end{bmatrix}$$

Replace R1 by R1 + (–5)R2:

$$\begin{aligned} x_1 \qquad &= 4/7 \\ x_2 &= 9/7 \end{aligned} \qquad \begin{bmatrix} 1 & 0 & 4/7 \\ 0 & 1 & 9/7 \end{bmatrix}$$

The point of intersection is $(x_1, x_2) = (4/7, 9/7)$.

**Problems:** Solve the following systems:

**12.**

$$\begin{aligned} x_1 - 3x_2 + 4x_3 &= -4 \\ 3x_1 - 7x_2 + 7x_3 &= -8 \\ -4x_1 + 6x_2 - x_3 &= 7 \end{aligned}$$

$$\begin{bmatrix} 1 & -3 & 4 & -4 \\ 3 & -7 & 7 & -8 \\ -4 & 6 & -1 & 7 \end{bmatrix} \sim \begin{bmatrix} 1 & -3 & 4 & -4 \\ 0 & 2 & -5 & 4 \\ 0 & -6 & 15 & -9 \end{bmatrix} \sim \begin{bmatrix} 1 & -3 & 4 & -4 \\ 0 & 2 & -5 & 4 \\ 0 & 0 & 0 & 3 \end{bmatrix}$$

The system is inconsistent, because the last row would require that $0 = 3$ if there were a solution. The solution set is empty.

**13.**

$$\begin{aligned} x_1 \qquad\quad - 3x_3 &= 8 \\ 2x_1 + 2x_2 + 9x_3 &= 7 \\ x_2 + 5x_3 &= -2 \end{aligned}$$

$$\begin{bmatrix} 1 & 0 & -3 & 8 \\ 2 & 2 & 9 & 7 \\ 0 & 1 & 5 & -2 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -3 & 8 \\ 0 & 2 & 15 & -9 \\ 0 & 1 & 5 & -2 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -3 & 8 \\ 0 & 1 & 5 & -2 \\ 0 & 2 & 15 & -9 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -3 & 8 \\ 0 & 1 & 5 & -2 \\ 0 & 0 & 5 & -5 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 0 & -3 & 8 \\ 0 & 1 & 5 & -2 \\ 0 & 0 & 1 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 5 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$. The solution is $(5, 3, -1)$.

**Problem:** Determine if the following system is consistent.

**15.**
$$\begin{aligned} x_1 \quad\quad + 3x_3 \quad\quad &= 2 \\ x_2 \quad\quad - 3x_4 &= 3 \\ -2x_2 + 3x_3 + 2x_4 &= 1 \\ 3x_1 \quad\quad\quad\quad + 7x_4 &= -5 \end{aligned}$$

$$\begin{bmatrix} 1 & 0 & 3 & 0 & 2 \\ 0 & 1 & 0 & -3 & 3 \\ 0 & -2 & 3 & 2 & 1 \\ 3 & 0 & 0 & 7 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 3 & 0 & 2 \\ 0 & 1 & 0 & -3 & 3 \\ 0 & -2 & 3 & 2 & 1 \\ 0 & 0 & -9 & 7 & -11 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 0 & 3 & 0 & 2 \\ 0 & 1 & 0 & -3 & 3 \\ 0 & 0 & 3 & -4 & 7 \\ 0 & 0 & -9 & 7 & -11 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 3 & 0 & 2 \\ 0 & 1 & 0 & -3 & 3 \\ 0 & 0 & 3 & -4 & 7 \\ 0 & 0 & 0 & -5 & 10 \end{bmatrix}$$

The resulting triangular system indicates that a solution exists. In fact, using the argument from Example 2, one can see that the solution is unique.

**Problem:** Determine the value(s) of $h$ such that the matrix is the augmented matrix of a consistent system.

**19.** $\begin{bmatrix} 1 & h & 4 \\ 3 & 6 & 8 \end{bmatrix}$

$\begin{bmatrix} 1 & h & 4 \\ 3 & 6 & 8 \end{bmatrix} \sim \begin{bmatrix} 1 & h & 4 \\ 0 & 6-3h & -4 \end{bmatrix}$ Write $c$ for $6 - 3h$. If $c = 0$, that is, if $h = 2$, then the system has no solution, because 0 cannot equal –4. Otherwise, when $h \neq 2$, the system has a solution.

**20.** $\begin{bmatrix} 1 & h & -3 \\ -2 & 4 & 6 \end{bmatrix}$

$\begin{bmatrix} 1 & h & -3 \\ -2 & 4 & 6 \end{bmatrix} \sim \begin{bmatrix} 1 & h & -3 \\ 0 & 4+2h & 0 \end{bmatrix}$. Write $c$ for $4 + 2h$. Then the second equation $cx_2 = 0$ has a solution for every value of c. So the system is consistent for all $h$.

## Homogeneous Linear Systems

A system of linear equations is said to be **homogeneous** if it can be written in the form $A\mathbf{x} = \mathbf{0}$, where $A$ is an $m \times n$ matrix and $\mathbf{0}$ is the zero vector in $\mathbb{R}^m$. Such a system $A\mathbf{x} = \mathbf{0}$ *always* has at least one solution, namely, $\mathbf{x} = \mathbf{0}$ (the zero vector in $\mathbb{R}^n$). This zero solution is usually called the **trivial solution**. For a given equation $A\mathbf{x} = \mathbf{0}$, the important question is whether there exists a **nontrivial solution**, that is, a nonzero vector $\mathbf{x}$ that satisfies $A\mathbf{x} = \mathbf{0}$. The Existence and Uniqueness Theorem in Section 1.2 (Theorem 2) leads immediately to the following fact.

> The homogeneous equation $A\mathbf{x} = \mathbf{0}$ has a nontrivial solution if and only if the equation has at least one free variable.

**EXAMPLE 1** Determine if the following homogeneous system has a nontrivial solution. Then describe the solution set.

$$\begin{aligned} 3x_1 + 5x_2 - 4x_3 &= 0 \\ -3x_1 - 2x_2 + 4x_3 &= 0 \\ 6x_1 + \phantom{5}x_2 - 8x_3 &= 0 \end{aligned}$$

**SOLUTION** Let $A$ be the matrix of coefficients of the system and row reduce the augmented matrix $[\, A \quad \mathbf{0} \,]$ to echelon form:

$$\begin{bmatrix} 3 & 5 & -4 & 0 \\ -3 & -2 & 4 & 0 \\ 6 & 1 & -8 & 0 \end{bmatrix} \sim \begin{bmatrix} 3 & 5 & -4 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & -9 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 3 & 5 & -4 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Since $x_3$ is a free variable, $A\mathbf{x} = \mathbf{0}$ has nontrivial solutions (one for each choice of $x_3$). To describe the solution set, continue the row reduction of $[\, A \quad \mathbf{0} \,]$ to *reduced* echelon form:

$$\begin{bmatrix} 1 & 0 & -\frac{4}{3} & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \qquad \begin{aligned} x_1 \phantom{+x_2} - \tfrac{4}{3}x_3 &= 0 \\ x_2 \phantom{- \tfrac{4}{3}x_3} &= 0 \\ 0 &= 0 \end{aligned}$$

Solve for the basic variables $x_1$ and $x_2$ and obtain $x_1 = \frac{4}{3}x_3$, $x_2 = 0$, with $x_3$ free. As a vector, the general solution of $A\mathbf{x} = \mathbf{0}$ has the form

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \frac{4}{3}x_3 \\ 0 \\ x_3 \end{bmatrix} = x_3 \begin{bmatrix} \frac{4}{3} \\ 0 \\ 1 \end{bmatrix} = x_3\mathbf{v}, \quad \text{where } \mathbf{v} = \begin{bmatrix} \frac{4}{3} \\ 0 \\ 1 \end{bmatrix}$$

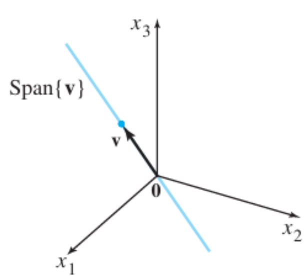


**FIGURE 1**

Here $x_3$ is factored out of the expression for the general solution vector. This shows that every solution of $A\mathbf{x} = \mathbf{0}$ in this case is a scalar multiple of $\mathbf{v}$. The trivial solution is obtained by choosing $x_3 = 0$. Geometrically, the solution set is a line through $\mathbf{0}$ in $\mathbb{R}^3$. See Figure 1. ■

Notice that a nontrivial solution $\mathbf{x}$ can have some zero entries so long as not all of its entries are zero.

## Solutions of Nonhomogeneous Systems

When a nonhomogeneous linear system has many solutions, the general solution can be written in parametric vector form as one vector plus an arbitrary linear combination of vectors that satisfy the corresponding homogeneous system.

**EXAMPLE 3** Describe all solutions of $A\mathbf{x} = \mathbf{b}$, where

$$A = \begin{bmatrix} 3 & 5 & -4 \\ -3 & -2 & 4 \\ 6 & 1 & -8 \end{bmatrix} \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} 7 \\ -1 \\ -4 \end{bmatrix}$$

**SOLUTION** Here $A$ is the matrix of coefficients from Example 1. Row operations on $[\,A \quad \mathbf{b}\,]$ produce

$$\begin{bmatrix} 3 & 5 & -4 & 7 \\ -3 & -2 & 4 & -1 \\ 6 & 1 & -8 & -4 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -\frac{4}{3} & -1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \qquad \begin{aligned} x_1 \quad - \tfrac{4}{3}x_3 &= -1 \\ x_2 \quad &= 2 \\ 0 &= 0 \end{aligned}$$

Thus $x_1 = -1 + \frac{4}{3}x_3$, $x_2 = 2$, and $x_3$ is free. As a vector, the general solution of $A\mathbf{x} = \mathbf{b}$ has the form

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 + \frac{4}{3}x_3 \\ 2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 0 \end{bmatrix} + \begin{bmatrix} \frac{4}{3}x_3 \\ 0 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} \frac{4}{3} \\ 0 \\ 1 \end{bmatrix}$$

**Example:** Determine if the system has a nontrivial solution. Try to use as few row operations as possible.

$$\begin{aligned} x_1 - 3x_2 + 7x_3 &= 0 \\ -2x_1 + x_2 - 4x_3 &= 0 \\ x_1 + 2x_2 + 9x_3 &= 0 \end{aligned}$$

**Solution:**

$$\begin{bmatrix} 1 & -3 & 7 & 0 \\ -2 & 1 & -4 & 0 \\ 1 & 2 & 9 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & -3 & 7 & 0 \\ 0 & -5 & 10 & 0 \\ 0 & 5 & 2 & 0 \end{bmatrix} \sim \begin{bmatrix} \textcircled{1} & -3 & 7 & 0 \\ 0 & \textcircled{-5} & 10 & 0 \\ 0 & 0 & \textcircled{12} & 0 \end{bmatrix}$$

There is no free variable; the system has only the trivial solution.