Math 254: Introduction to Linear Algebra

Notes #1.3 —

Solutions of Linear systems; Matrix Algebra

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SLOs 1.3

Solutions of Linear systems; Matrix Algebra

After this lecture you should:

- Know what the **Rank** of a Matrix is; and its connection to total/leading/free variables and the number of solutions of a linear system
- Know the Fundamentals of:
 - Matrix-Vector algebra
 - Vector-Vector Dot Product / Inner Product
 - Matrix-Vector Product: Linear combinations





How Many Solutions Are There?!?

That's a good question; and it ties in with last lecture...

Let's ponder the three (augmented, eliminated) systems:

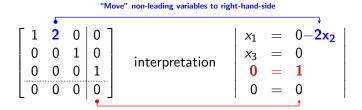
a.
$$\begin{bmatrix} 1 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \hline 0 & 0 & 0 & 0 \end{bmatrix}$$
 b.
$$\begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 0 & 1 & 2 \\ \hline 0 & 0 & 0 & 0 \end{bmatrix}$$
 c.
$$\begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{bmatrix}$$

Where the leading coefficients have been circled in red Notice that in a, we did not circle the 1 in the third row, since it belongs to the right-hand-side (and NOT the coefficient matrix).





System a. — No Solutions



right-hand-side constants

Here, the third row shows that there are **no solutions** to this system. We say that **the system is inconsistent**.





System b. — Infinitely Many Solutions

$$\begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 0 & 1 & 2 \\ \hline 0 & 0 & 0 & 0 \end{bmatrix} \text{ interpretation } \begin{vmatrix} x_1 & = 1 - 2x_2 \\ x_3 & = 2 \end{vmatrix}$$

We are left with one un-determined (free) variable; and introduce a **parameter for x**₂ (let's pick the Greek letter η for fun), and write the infinitely many solutions as:

$$\left[\begin{array}{c} x_1 \\ x_2 \\ x_3 \end{array}\right] = \left[\begin{array}{c} 1-2\eta \\ \eta \\ 2 \end{array}\right] = \left[\begin{array}{c} 1 \\ 0 \\ 2 \end{array}\right] + \eta \left[\begin{array}{c} -2 \\ 1 \\ 0 \end{array}\right], \quad \text{where } \eta \in \mathbb{R} \Leftrightarrow \eta \in [-\infty, +\infty]$$





1.3. Linear Systems, Matrix Algebra

System c. — One (Unique) Solutions

$$\begin{bmatrix} 1 & 0 & 0 & | & 1 \\ 0 & 1 & 0 & | & 2 \\ 0 & 0 & 1 & | & 3 \end{bmatrix} \quad \text{interpretation} \quad \begin{vmatrix} x_1 & = & 1 \\ x_2 & = & 2 \\ x_3 & = & 3 \end{vmatrix}$$

Here, there are no un-determined (free) variables; so there's only one solution.





Collecting the Results... and Adding More Language / Notation Mathematical Language: Logic Using Logic to Derive More Results Re: Variables and Rank

Consistent vs. Inconsistent Linear Systems

Theorem (Number of Solutions of a Linear System)

A system of equations is said to be **consistent** if there is at least one solution; it is **inconsistent** if there are no solutions.

A linear system is inconsistent if and only if the reduced row-echelon form of its augmented matrix contains the row

$$[0 \ 0 \ 0 \ 0 \ | 1],$$

representing the equation "0 = 1."

If a linear system is consistent, then it has either

- infinitely many solutions, if there is at least one free variable, or
- exactly one solution, if all the variables are leading.





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Definitions

The Rank of a Matrix

Definition (The RANK of a Matrix)

The ${\bf rank}$ of a matrix is the number of leading 1s in ${\rm rref}(A)$ — the Reduced Row Echelon Form of A — and is denoted

$$rank(A)$$
.

Definition (Full RANK)

If $A \in \mathbb{R}^{n \times n}$ (a square matrix of size n), and rank(A) = n, then the matrix is said to have **full rank**.

Heads-up! In terms of linear systems; the important rank is that of the *coefficient matrix*...





Consider a matrix $A \in \mathbb{R}^{n \times m}$, corresponding to a linear system of n equations with m unknowns:

Property #1a, and #1b

The inequalities

$$rank(A) \le n$$
, and $rank(A) \le m$

hold.

"Proof:" If we transform A into rref(A), there is at most one leading 1 in each of the n rows (showing #1a); and there is at most one leading 1 in each of the m columns (showing #1b).





 $A \in \mathbb{R}^{n \times m}$

Property #2

If the system is inconsistent, then

$$rank(A) < n$$
.

"Proof:" For an inconsistent matrix A, $\operatorname{rref}(A)$ will contain (at least) a row of the form $[0\ 0\ 0\ 0\ 1\]$ — which does not have a leading one — so the rank can be at most (n-1).







Property #3

If the system has exactly one solution, then

$$rank(A) = m$$
.

"Proof:" A leading 1 for each variable leaves no free (un-determined) variables.

Property #4

If the system has infinitely many solutions, then

$$rank(A) < m$$
.

"Proof:" In this case, there's at least one free (un-determined) variable, which does not have a corresponding leading 1.





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It is true that (for $A \in \mathbb{R}^{n \times m}$)

#Free_Variables = #Total_Variables - #Leading_Variables =
$$m - \text{rank}(A)$$
.





More Mathematical Language: The Contrapositive

Definition (The Contrapositive of a Statement)

The contrapositive of a logic statement "if p then q", in math notation: $p \to q$; is: "if not-q then not-p", notation: $(\sim q) \to (\sim p)$.

The contrapositive of

if
$$\underbrace{you \ are \ in \ this \ room}_{p}$$
 then $\underbrace{you \ are \ in \ this \ building}_{q}$

is

if
$$\underbrace{you \ are \ not \ in \ this \ building}_{(\sim p)}$$
 then $\underbrace{you \ are \ not \ in \ this \ room}_{(\sim p)}$

A statement and its contrapositive are <u>logically equivalent</u>; that is if the statement is true, then the contrapositive is true.





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sing the Contrapositive

We have some true statements (for $A \in \mathbb{R}^{n \times m}$):

- \emptyset if the system is inconsistent, then rank(A) < n.
- 1 if the system has exactly one solution, then rank(A) = m.
- if the system has infinitely many solutions, then rank(A) < m.

Using the contrapositive, we immediately can say that

- if rank(A) = n, then the system is consistent.
- if rank(A) < m, then the system has either no solutions, or infinitely many solutions.
- if rank(A) = m, then the system has no solutions, or exactly one solution.





Using Logic to Derive More Results Re: Variables and Rank

Additional Discussion I

In all cases below, $A \in \mathbb{R}^{n \times m}$, $rank(A) \leq min(n, m)$.

For an inconsistent system, there must be (as least) one row with zeros one the coefficient-side, and a non-zero on the right-hand-side:

therefore, rank(A) < n.





Additional Discussion II

- When a system has **exactly one solution**, then ref(A) must have a *leading one* in each column (no free variables can remain). The number of columns (m) equals the number of variables; so we must have rank(A) = m. Note that therefore $n \ge m$ there can only be a single *leading one* in each row. We get two cases:
 - $(n = m) \Rightarrow \operatorname{rref}(A) = I_n$
 - $(n > m) \Rightarrow \text{Rows } (m+1) \text{ to } (n) \text{ must be all zeros, with zero right-hand-side.}$
- When a system has infinitely many solutions, there is at least one free variable. Therefore $\operatorname{rref}(A)$ must have at least one column without a leading one, which means that $\operatorname{rank}(A) \leq (m-1)$. $\Rightarrow \operatorname{rank}(A) < m$.





Additional Discussion III

Thinking about the contrapositive statements...

When rank(A) = n, there are leading ones in each row of the reduced system. Therefore, there cannot be any row of the form

$$\begin{bmatrix} 0 & \cdots & 0 & 1 \end{bmatrix}$$

which would indicate inconsistency. Hence, the system must be consistent. Again, we have two cases:

- $(m = n) \Rightarrow \operatorname{rref}(A) = I_n \Rightarrow$ the solution is unique.
- $(m > n) \Rightarrow$ there are (m n) free variables \Rightarrow there are infinitely many solutions.





Additional Discussion IV

When rank(A) < m, there is at least one column without a leading one \Rightarrow there is at least one free variable. Note that this does not rule out rows of the form

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

if such a row exists, the system is inconsistent and has no solutions, otherwise the system is consistent with (at least) one free variable, and has infinitely many solutions.

When rank(A) = m, there is a leading one in each column \Rightarrow there are no free variables. If there is a row of the form

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

the system is inconsistent and has no solutions, otherwise the system is consistent with a unique solution.



The number of equations vs. the number of unknowns

Theorem (#Equations vs. #Unknowns)

- statement: If a linear system has exactly one solution, then there must be at least as many equations as there are variables; $(m \le n)$ using previous notation. [The coefficient matrix is either square, or "tall and skinny."]
- contrapositive: If a linear system has fewer equations than unknowns (n < m), then it either has no solutions or infinitely many solutions. [The coefficient matrix is "short and wide."]

Proof (of statement).

A system with exactly one solution has m = rank(A) [PROPERTY #3]; further rank(A) $\leq n$ [PROPERTY #1A], therefore

$$m = \operatorname{rank}(A) \leq n$$

which shows $(m \le n)$.



Square Matrices, and Their Reduced-Row-Echelon-Form

"Square" systems play a huge role in linear algebra:

Theorem (Systems of n Equations in n Variables)

A linear system of n equations (rows in the coefficient matrix) in n variables (columns in the coefficient matrix) has a unique solution if and only if the rank of the coefficient matrix A satisfies $\operatorname{rank}(A) = n$. When that is true the Reduced Row Echelon Form of A satisfies

$$\operatorname{rref}(A) = \begin{bmatrix} 1 & 0 & 0 & \cdots & 0 \\ 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \end{bmatrix}$$

that is rref(A) is the $(n \times n)$ identity matrix, usually denoted I_n .





Fundamentals of Matrix and Vector Algebra

We now define ways that our Matrix and Vector objects can "interact"; we are adding some "verbs" to our Mathematical language!

Definition (Matrix Sums)

The sum of two matrices of the same size $A, B \in \mathbb{R}^{n \times m}$ is determined by the entry-by-entry sums, that is if

$$C = A + B$$

then $C \in \mathbb{R}^{n \times m}$, and $c_{ij} = a_{ij} + b_{ij}$ for $i \in [1, \dots, n]$, $j \in [1, \dots, m]$.

Definition (Scalar Multiple of a Matrix)

If $A \in \mathbb{R}^{n \times m}$ is a matrix, and $\rho \in \mathbb{R}$ is a real scalar, then the scalar-matrix-product

$$C = \rho A$$

gives $C \in \mathbb{R}^{n \times m}$, and $c_{ii} = \rho a_{ii}$.



Fundamentals of Matrix and Vector Algebra

Dot Product

Definition (Dot Product of Vectors)

Consider two vectors \vec{v} , and \vec{w} , both with *n* components (that is v_1, v_2, \ldots, v_n and w_1, w_2, \ldots, w_n). The **dot product** is defined as the sum of the element-wise products:

$$\vec{v} \cdot \vec{w} = v_1 w_1 + v_2 w_2 + \dots + v_n w_n = \sum_{k=1}^n v_k w_k$$

Note: The way we have defined the *dot product* it is not row/column sensitive. However if you stick with the standard notation that "vectors" are column-vectors, it is common to see the equivalent notation:

$$\vec{v}^T \vec{w} \equiv \vec{v} \cdot \vec{w} = v_1 w_1 + v_2 w_2 + \dots + v_n w_n = \sum_{k=1}^n v_k w_k.$$

A common alternative name for the dot product, is the **inner product**.





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Fundamentals of Matrix and Vector Algebra

Matrix-Vector Product

Definition (Matrix-Vector Product)

If $A \in \mathbb{R}^{n \times m}$ matrix with row-vectors $\vec{r}_1^T, \dots, \vec{r}_n^T \in \mathbb{R}^m$, and $\vec{x} \in \mathbb{R}^m$ is a (column) vector, then

$$A\vec{x} = \begin{bmatrix} - & \vec{r}_1^T & - \\ & \vdots & \\ - & \vec{r}_n^T & - \end{bmatrix} \vec{x} = \underbrace{\begin{bmatrix} \vec{r}_1^T \vec{x} \\ \vdots \\ \vec{r}_n^T \vec{x} \end{bmatrix}}_{\text{Using Inner Product Notation}} \equiv \underbrace{\begin{bmatrix} \vec{r}_1^T \cdot \vec{x} \\ \vdots \\ \vec{r}_n^T \cdot \vec{x} \end{bmatrix}}_{\text{Using Dot Product Notation}}$$

The i^{th} component of the resulting vector $\vec{y} = A\vec{x}$ is given by the dot (inner) product of the i^{th} row of A and the vector \vec{x} . Note that if $m \neq n$ then $\vec{y} \in \mathbb{R}^n$ is not the same size as $\vec{x} \in \mathbb{R}^m$.





Size and Shape Do Matter in Matrix-Vector Multiplication

For the matrix-vector product to make sense, the matrix $A \in \mathbb{R}^{n \times m}$ and the vector $\vec{x} \in \mathbb{R}^{\mathbf{m}} \equiv \mathbb{R}^{\mathbf{m} \times 1}$ must have compatible sizes:

$$\underbrace{A}_{[n \times m]}\underbrace{\vec{x}}_{[m \times 1]} = \underbrace{\vec{y}}_{[n \times 1]}$$

Looking Ahead (Matrix Multiplication): thinking about size, it's probably OK to multiply $A \in \mathbb{R}^{n \times m}$ and $B \in \mathbb{R}^{m \times p}$; a solid "guess" for the size of the result? —

$$\underbrace{A}_{[n\times m]}\underbrace{B}_{[n\times p]} = \underbrace{C}_{[n\times p]},$$

however the product BA does not make sense (unless n = p).



We will formally define Matrix-Matrix products in [Notes#3.3].

Thinking About $A\vec{x}$ in a Different Way

So far, we have thought of the components of $A\vec{x}$ as the result of dot-products of the rows of A and the vector \vec{x} ; to inspire a different view:

Consider $A \in \mathbb{R}^{2 \times 3}$ and $\vec{x} \in \mathbb{R}^3$, then

$$A\vec{x} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 \end{bmatrix}$$

We realize that

$$\begin{bmatrix} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 \end{bmatrix} = x_1 \begin{bmatrix} a_{11} \\ a_{21} \end{bmatrix} + x_2 \begin{bmatrix} a_{12} \\ a_{22} \end{bmatrix} + x_3 \begin{bmatrix} a_{13} \\ a_{23} \end{bmatrix}$$

Which means that we can think of $\vec{y} = A\vec{x}$ as a sum of vectors (where the vectors are the columns of \vec{A} , scaled by the components of \vec{x})





Thinking about $A\vec{x}$ as the Linear Combination of the Columns

Theorem (The Product $A\vec{x}$ in Terms of the Columns of A)

If the column vectors of an $n \times m$ matrix A are $\vec{v}_1, \dots, \vec{v}_m$ and $\vec{x} \in \mathbb{R}^m$ with components x_1, \dots, x_m , then

$$A\vec{x} = \begin{bmatrix} & & & & | \\ \vec{v_1} & \dots & \vec{v_m} & | & | & | \\ & | & & | & | & | & | \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_m \end{bmatrix} = x_1\vec{v_1} + \dots + x_m\vec{v_m}.$$

Definition (Linear Combinations)

A vector \vec{b} in \mathbb{R}^n is called a **linear combination** of the vectors $\vec{v}_1, \ldots, \vec{v}_m \in \mathbb{R}^n$ if there exists scalars x_1, \ldots, x_m such that

$$\vec{b} = x_1 \vec{v}_1 + \dots x_m \vec{v}_m.$$





Challenge Question

Think, again, about the linear systems:

a.
$$\begin{bmatrix} \mathbf{1} & 2 & 0 & 0 & 0 \\ 0 & 0 & \mathbf{1} & 0 & 0 \\ 0 & 0 & 0 & \mathbf{1} & \mathbf{1} \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$
 b.
$$\begin{bmatrix} \mathbf{1} & 2 & 0 & 1 \\ 0 & 0 & \mathbf{1} & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$
 c.
$$\begin{bmatrix} \mathbf{1} & 0 & 0 & 1 \\ 0 & \mathbf{1} & 0 & 2 \\ 0 & 0 & \mathbf{1} & 3 \end{bmatrix}$$

Let $A_a \in \mathbb{R}^{4 \times 3}$, $A_b \in \mathbb{R}^{3 \times 3}$, $A_c \in \mathbb{R}^{3 \times 3}$ be the coefficient matrices; and $\vec{b}_a \in \mathbb{R}^4$, $\vec{b}_b, \vec{b}_c \in \mathbb{R}^3$ be the right-hand-sides. We are seeking solutions $\vec{x}_a, \vec{x}_b, \vec{x}_c \in \mathbb{R}^3$, so that $A_a \vec{x}_a = \vec{b}_a$, $A_b \vec{x}_b = \vec{b}_b$, $A_c \vec{x}_c = \vec{b}_c$.

If we think of the matrix-vector products as linear combinations of the columns; how can we characterize the 3 possible scenarios (no, ∞ , 1) solutions?

Does the rank have anything to do with it?

This will be answered very soon, but do think about it...





Two More Theorems...

Theorem (Algebraic Rules for $A\vec{x}$)

If $A \in \mathbb{R}^{n \times m}$, $\vec{x} \in \mathbb{R}^m$, $\vec{y} \in \mathbb{R}^m$, and $k \in \mathbb{R}$, then

- $A(\vec{x} + \vec{y}) = A\vec{x} + A\vec{y}$
- $A(k\vec{x}) = k(A\vec{x})$

Theorem (Matrix Form of Linear System)

We can write the linear system with Augmented Matrix $\begin{bmatrix} A \mid \vec{b} \end{bmatrix}$ in matrix-vector form as

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





Suggested Problems 1.3

Available on "Learning Glass" videos:

- **1.3.1** Given rref, how many solutions does each system have?
- **1.3.2** Find the rank of a matrix.
- **1.3.3** Find the rank of a matrix.
- **1.3.7** How many solutions? (Geometrical argument).
- **1.3.13** Compute matrix-vector product.
- **1.3.22** Given a system + properties of the solution; what is the form of rref(A)?
- **1.3.23** Given a system + properties of the solution; what is the form of rref(A)?
- **1.3.37** Find all solutions of $A\vec{x} = \vec{b}$.
- **1.3.46** Find rank(A).
- 1.3.55 Is a given vector a linear combination of two other vectors?



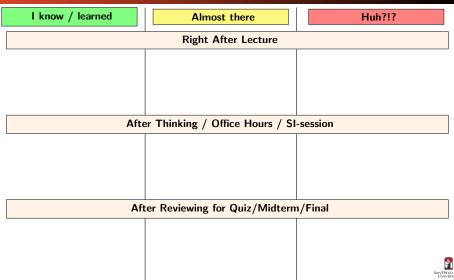
Lecture – Book Roadmap

Lecture	Book, [GS5-]
1.1	§2.2
1.2	§1.1, §1.3, §2.1, §2.3
1.3	§1.1, §1.2, §1.3, §2.1, §2.3





Metacognitive Exercise — Thinking About Thinking & Learning



(1.3.1)

(1.3.1) The reduced-row-echelon-forms (RREF) of the augmented matrices of three systems are given. How many solutions does each system have?

(a)
$$\begin{bmatrix} 1 & 0 & 2 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$
, (b) $\begin{bmatrix} 1 & 0 & 5 \\ 0 & 1 & 6 \end{bmatrix}$, (c) $\begin{bmatrix} 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{bmatrix}$.





(1.3.2), (1.3.3)

(1.3.2) Find the rank of

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

(1.3.3) Find the rank of

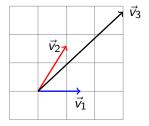
$$A = \left[\begin{array}{rrr} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{array} \right]$$





(1.3.7)

(1.3.7) Consider the vectors $\bar{\mathbf{v}}_1$, $\bar{\mathbf{v}}_2$, $\bar{\mathbf{v}}_3 \in \mathbb{R}^2$:



How many solutions x, y does the system

$$x\overline{\mathbf{v}}_1 + y\overline{\mathbf{v}}_2 = \overline{\mathbf{v}}_3$$

have? Argue geometrically.





(1.3.13), (1.3.22), (1.3.23)

(1.3.13) Compute the matrix-vector product $A\bar{\mathbf{x}}$, where

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \quad \vec{x} = \begin{bmatrix} 7 \\ 11 \end{bmatrix}.$$

(1.3.22) Consider a linear system of 3 equations with 3 unknowns, $A\bar{\mathbf{x}} = \bar{\mathbf{b}}$. GIVEN: This system has a unique solution. What does the reduced-row-echelon-form of the coefficient matrix, $\operatorname{rref}(A)$ of this system look like?

(1.3.23) Consider a linear system of 4 equations with 3 unknowns, $A\bar{\mathbf{x}} = \bar{\mathbf{b}}$. GIVEN: This system has a unique solution. What does the reduced-row-echelon-form of the coefficient matrix, $\operatorname{rref}(A)$ of this system look like?





(1.3.37), (1.3.46)

(1.3.37) Find all vectors \vec{x} such that $A\vec{x} = \vec{b}$, where

$$A = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}, \quad \vec{b} = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}.$$

(1.3.46) Find the rank of the matrix

$$A = \begin{bmatrix} a & b & c \\ 0 & d & e \\ 0 & 0 & f \end{bmatrix},$$

where $a, d, f \neq 0$; and $b, c, e \in \mathbb{R}^n$ are arbitrary numbers.





(1.3.55)

(1.3.55) Is the vector

a linear combination of the vectors

$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \quad \text{and} \quad \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}.$$



