Systems of Linear Equations

Linear Algebra MATH 2076



A D > A P > A B > A

A *linear equation* in "unknowns" (the variables) $x_1, x_2, \ldots x_n$ has the form

 $a_1x_1+a_2x_2+\cdots+a_nx_n=b.$

A linear equation in "unknowns" (the variables) $x_1, x_2, \ldots x_n$ has the form

$$a_1x_1+a_2x_2+\cdots+a_nx_n=b.$$

Here a_1, a_2, \ldots, a_n are the *coefficients* and *b* is the *right-hand-side*; these are numbers (aka, *constants* or *scalars*) that are usually—but not always—known in advance.

A linear equation in "unknowns" (the variables) $x_1, x_2, \ldots x_n$ has the form

$$a_1x_1+a_2x_2+\cdots+a_nx_n=b.$$

Here a_1, a_2, \ldots, a_n are the *coefficients* and *b* is the *right-hand-side*; these are numbers (aka, *constants* or *scalars*) that are usually—but not always—known in advance.

A solution to the above linear equation is a list (s_1, s_2, \ldots, s_n) of numbers such that setting $x_1 = s_1, \ldots, x_n = s_n$ makes the equation a true statement. The solution set consists of **all** of the solutions.

Systems of Linear Equations and their Solutions

A *system* of linear equation in "unknowns" (the *variables*) $x_1, x_2, \ldots x_n$ has the form

$$a_{11}x_{1} + a_{12}x_{2} + \dots + a_{1n}x_{n} = b_{1}$$

$$a_{21}x_{1} + a_{22}x_{2} + \dots + a_{2n}x_{n} = b_{2}$$

$$\vdots \qquad \vdots \qquad \vdots \qquad \vdots \qquad \vdots$$

$$a_{m1}x_{1} + a_{m2}x_{2} + \dots + a_{mn}x_{n} = b_{m}$$

Systems of Linear Equations and their Solutions

A system of linear equation in "unknowns" (the variables) $x_1, x_2, \ldots x_n$ has the form

$$a_{11}x_{1} + a_{12}x_{2} + \dots + a_{1n}x_{n} = b_{1}$$

$$a_{21}x_{1} + a_{22}x_{2} + \dots + a_{2n}x_{n} = b_{2}$$

$$\vdots \qquad \vdots \qquad \vdots \qquad \vdots \qquad \vdots$$

$$a_{m1}x_{1} + a_{m2}x_{2} + \dots + a_{mn}x_{n} = b_{m}$$

Here $a_{11}, a_{12}, \ldots, a_{mn}$ are the *coefficients* and b_1, \ldots, b_m are the *right-hand-side constants*; these are numbers (aka, *constants* or *scalars*) that are usually—but not always—known in advance.

Systems of Linear Equations and their Solutions

A system of linear equation in "unknowns" (the variables) $x_1, x_2, \ldots x_n$ has the form

 $a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$ $a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$ $\vdots \qquad \vdots \qquad \vdots \qquad \vdots$ $a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$

Here $a_{11}, a_{12}, \ldots, a_{mn}$ are the *coefficients* and b_1, \ldots, b_m are the *right-hand-side constants*; these are numbers (aka, *constants* or *scalars*) that are usually—but not always—known in advance.

A solution to the above system is a list (s_1, s_2, \ldots, s_n) of numbers such that setting $x_1 = s_1, \ldots, x_n = s_n$ makes **all** of the equations true statements. The solution set consists of **all** solutions.

SLE Solution Trichotomy

Every system of linear equations has exactly

Image: A math a math

SLE Solution Trichotomy

Every system of linear equations has exactly

• 0 solutions (that is, no solution), or,

SLE Solution Trichotomy

Every system of linear equations has exactly

- 0 solutions (that is, no solution), or,
- 1 solution (so, a *unique* solution), or,

SLE Solution Trichotomy

Every system of linear equations has exactly

- 0 solutions (that is, no solution), or,
- 1 solution (so, a *unique* solution), or,
- infinitely many solutions.

SLE Solution Trichotomy

Every system of linear equations has exactly

- 0 solutions (that is, no solution), or,
- 1 solution (so, a *unique* solution), or,
- infinitely many solutions.

In the third case, when there are infinitely many solutions, we must—somehow—describe *all* of solutions.

SLE Solution Trichotomy

Every system of linear equations has exactly

- 0 solutions (that is, no solution), or,
- 1 solution (so, a *unique* solution), or,
- infinitely many solutions.

In the third case, when there are infinitely many solutions, we must—somehow—describe *all* of solutions.

There are two totally different ways to go about describing the solution set for an SLE. An *algebraic description* for the solution set provides a formula, or formulas, that gives every single solution.

SLE Solution Trichotomy

Every system of linear equations has exactly

- 0 solutions (that is, no solution), or,
- 1 solution (so, a *unique* solution), or,
- infinitely many solutions.

In the third case, when there are infinitely many solutions, we must—somehow—describe *all* of solutions.

There are two totally different ways to go about describing the solution set for an SLE. An *algebraic description* for the solution set provides a formula, or formulas, that gives every single solution.

A *geometric description* for the solution set provides a pictorial visualization that represents every single solution.

Euclidean Space

The set $\mathbb{R}^2 = \{(x, y) \mid x, y \text{ any numbers}\}$ is called 2-*dimensional Euclidean space*; the *xy*-plane is a *geometric visualization* for \mathbb{R}^2 and allows us to draw pictures that describe certain subsets of \mathbb{R}^2 . The set $\mathbb{R}^2 = \{(x, y) \mid x, y \text{ any numbers}\}$ is called 2-*dimensional Euclidean space*; the *xy*-plane is a *geometric visualization* for \mathbb{R}^2 and allows us to draw pictures that describe certain subsets of \mathbb{R}^2 .

The set $\mathbb{R}^3 = \{(x, y, z) \mid x, y, z \text{ any numbers}\}$ is called 3-*dimensional Euclidean space*; *xyz*-space is a *geometric visualization* for \mathbb{R}^3 and allows us to draw pictures that describe certain subsets of \mathbb{R}^2 . The set $\mathbb{R}^2 = \{(x, y) \mid x, y \text{ any numbers}\}$ is called 2-*dimensional Euclidean space*; the *xy*-plane is a *geometric visualization* for \mathbb{R}^2 and allows us to draw pictures that describe certain subsets of \mathbb{R}^2 .

The set $\mathbb{R}^3 = \{(x, y, z) \mid x, y, z \text{ any numbers}\}$ is called 3-*dimensional Euclidean space*; *xyz*-space is a *geometric visualization* for \mathbb{R}^3 and allows us to draw pictures that describe certain subsets of \mathbb{R}^2 .

The set $\mathbb{R}^n = \{(x_1, \ldots, x_n) \mid x_1, \ldots, x_n \text{ any numbers}\}$ is called *n-dimensional Euclidean space.* 'Seeing' a *geometric visualization* for \mathbb{R}^n is difficult and drawing pictures that describe subsets of \mathbb{R}^n can be a daunting task; but, we can do simple things!

The set $\mathbb{R}^2 = \{(x, y) \mid x, y \text{ any numbers}\}$ is called 2-*dimensional Euclidean space*; the *xy*-plane is a *geometric visualization* for \mathbb{R}^2 and allows us to draw pictures that describe certain subsets of \mathbb{R}^2 .

The set $\mathbb{R}^3 = \{(x, y, z) \mid x, y, z \text{ any numbers}\}$ is called 3-*dimensional Euclidean space*; *xyz*-space is a *geometric visualization* for \mathbb{R}^3 and allows us to draw pictures that describe certain subsets of \mathbb{R}^2 .

The set $\mathbb{R}^n = \{(x_1, \ldots, x_n) \mid x_1, \ldots, x_n \text{ any numbers}\}$ is called *n*-dimensional Euclidean space. 'Seeing' a geometric visualization for \mathbb{R}^n is difficult and drawing pictures that describe subsets of \mathbb{R}^n can be a daunting task; but, we can do simple things!

Notice that the solution set to an SLE with *n* variables is a subset of \mathbb{R}^n .

イロト イポト イヨト イヨト 二日

Solution Set for One Linear Equation

Again, a solution to the linear equation

$$a_1x_1+a_2x_2+\cdots+a_nx_n=b$$

is a list (s_1, s_2, \ldots, s_n) of numbers such that setting $x_1 = s_1, \ldots, x_n = s_n$ makes the equation true. We want to "find" the *solution set* which consists of **all** of the solutions.

Solution Set for One Linear Equation

Again, a solution to the linear equation

```
a_1x_1 + a_2x_2 + \cdots + a_nx_n = b
```

is a list $(s_1, s_2, ..., s_n)$ of numbers such that setting $x_1 = s_1, ..., x_n = s_n$ makes the equation true. We want to "find" the *solution set* which consists of **all** of the solutions.

It is easy to find a few solutions; just set all but one of the variables equal to 0 or 1 or 2 or \ldots

Solution Set for One Linear Equation

Again, a solution to the linear equation

```
a_1x_1+a_2x_2+\cdots+a_nx_n=b
```

is a list $(s_1, s_2, ..., s_n)$ of numbers such that setting $x_1 = s_1, ..., x_n = s_n$ makes the equation true. We want to "find" the *solution set* which consists of **all** of the solutions.

It is easy to find a few solutions; just set all but one of the variables equal to 0 or 1 or 2 or \ldots

In general, if, say $a_j \neq 0$, we can solve for x_j in terms of the remaining variables; these remaining n-1 variables are called *free variables* because they can be anything (i.e., any numbers).

< ロ > < 同 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ >

Again, a solution to the linear equation

```
a_1x_1+a_2x_2+\cdots+a_nx_n=b
```

is a list $(s_1, s_2, ..., s_n)$ of numbers such that setting $x_1 = s_1, ..., x_n = s_n$ makes the equation true. We want to "find" the *solution set* which consists of **all** of the solutions.

It is easy to find a few solutions; just set all but one of the variables equal to 0 or 1 or 2 or \ldots

In general, if, say $a_j \neq 0$, we can solve for x_j in terms of the remaining variables; these remaining n-1 variables are called *free variables* because they can be anything (i.e., any numbers). In this setting, our solution set has n-1 degrees of freedom, and we call it a *hyperplane* in \mathbb{R}^n .

$$a_1x_1+a_2x_2+\cdots+a_nx_n=b$$

where at least one coefficient is non-zero.

 $a_1x_1 + a_2x_2 + \cdots + a_nx_n = b$

where at least one coefficient is non-zero.

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = b$$

where at least one coefficient is non-zero.

When n = 2 we get ax + by = c which gives a line in \mathbb{R}^2 .

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = b$$

where at least one coefficient is non-zero.

When n = 2 we get ax + by = c which gives a line in \mathbb{R}^2 .

When n = 3 we get ax + by + cz = d which gives a plane in \mathbb{R}^3 .

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = b$$

where at least one coefficient is non-zero.

When n = 2 we get ax + by = c which gives a line in \mathbb{R}^2 . When n = 3 we get ax + by + cz = d which gives a plane in \mathbb{R}^3 . When n = 4 we get $a_1x_1 + a_2x_2 + a_3x_3 + a_4x_4 = b$ which gives a hyperplane in \mathbb{R}^4 .

Again, a *solution* to the SLE

is a list (s_1, s_2, \ldots, s_n) of numbers such that setting $x_1 = s_1, \ldots, x_n = s_n$ makes all of the equations true. We want to "find" the *solution set* which is **all** of the solutions.

Again, a *solution* to the SLE

is a list (s_1, s_2, \ldots, s_n) of numbers such that setting $x_1 = s_1, \ldots, x_n = s_n$ makes all of the equations true. We want to "find" the *solution set* which is **all** of the solutions.

Now it is not easy to find even one solution.

Again, a *solution* to the SLE

is a list (s_1, s_2, \ldots, s_n) of numbers such that setting $x_1 = s_1, \ldots, x_n = s_n$ makes all of the equations true. We want to "find" the *solution set* which is **all** of the solutions.

Now it is not easy to find even one solution.

However, the solution set is in fact just the intersection of the m hyperplanes given by the m equations.

Again, a *solution* to the SLE

is a list (s_1, s_2, \ldots, s_n) of numbers such that setting $x_1 = s_1, \ldots, x_n = s_n$ makes all of the equations true. We want to "find" the *solution set* which is **all** of the solutions.

Now it is not easy to find even one solution.

However, the solution set is in fact just the intersection of the m hyperplanes given by the m equations.

So, how can we: Visualize this intersection?

Again, a *solution* to the SLE

is a list (s_1, s_2, \ldots, s_n) of numbers such that setting $x_1 = s_1, \ldots, x_n = s_n$ makes all of the equations true. We want to "find" the *solution set* which is **all** of the solutions.

Now it is not easy to find even one solution.

However, the solution set is in fact just the intersection of the m hyperplanes given by the m equations.

So, how can we: Visualize this intersection? Describe all solutions?