

**linear algebra:** study of linear functions and equations

linear equation:  $a_1x_1 + a_2x_2 + \dots + a_nx_n = b$   
 ↑ coefficients    ↑ variables    ↑ constant

Ex:  $2x + y = 6$   
 $3x - 2y = 2$  } system of linear equations

$$\left[ \begin{array}{cc|c} 2 & 1 & 6 \\ 3 & -2 & 2 \end{array} \right] \leftarrow \text{augmented matrix}$$

unknowns:  $x, y$   
 how to solve for unknowns?  
 - elimination  
 - substitution  
 - Gaussian Elimination  
 ↳ 3 row operations  
 1. scale  
 2. add/subtract  
 3. swap

Ex:  $3x + 4y + 5z = 7$  linear yes  
 $2x^2 + y^3 = 0$  no  
 $3e^x + 1 = 5$  no  
 $6xy = z$  no  
 $8x_1 = -5x_2$  yes

3 possible solution cases

- ① unique sol
- ② infinite sol
- ③ no sol

**1. Gaussian Elimination**

Use Gaussian elimination to solve the following systems. Does a solution exist? Is it unique?

(a)

$$\begin{bmatrix} 2 & 0 & 4 \\ 0 & 1 & 2 \\ 1 & 2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 6 \\ -3 \\ 3 \end{bmatrix}$$

① ✓  $\left[ \begin{array}{ccc|c} 2 & 0 & 4 & 6 \\ 0 & 1 & 2 & -3 \\ 1 & 2 & 0 & 3 \end{array} \right] \xrightarrow{R_1 \leftarrow \frac{R_1}{2}} \left[ \begin{array}{ccc|c} 1 & 0 & 2 & 3 \\ 0 & 1 & 2 & -3 \\ 1 & 2 & 0 & 3 \end{array} \right]$

$R_3 \leftarrow R_3 - R_1$  ③  $\left[ \begin{array}{ccc|c} 1 & 0 & 2 & 3 \\ 0 & 1 & 2 & -3 \\ 0 & 2 & -2 & 0 \end{array} \right] \xrightarrow{R_3 \leftarrow R_3 - 2R_2} \left[ \begin{array}{ccc|c} 1 & 0 & 2 & 3 \\ 0 & 1 & 2 & -3 \\ 0 & 0 & -6 & 6 \end{array} \right]$

row 3 ④ ✓  $R_3 \leftarrow \frac{R_3}{-6}$   $\left[ \begin{array}{ccc|c} 1 & 0 & 2 & 3 \\ 0 & 1 & 2 & -3 \\ 0 & 0 & 1 & -1 \end{array} \right] \xrightarrow{R_2 \leftarrow R_2 - 2R_3} \left[ \begin{array}{ccc|c} 1 & 0 & 2 & 3 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \end{array} \right]$

$R_1 \leftarrow R_1 - 2R_3$   $\left[ \begin{array}{ccc|c} 1 & 0 & 0 & 5 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \end{array} \right]$   
 $1x_1 + 0x_2 + 0x_3 = 5$   
 $0x_1 + 1x_2 + 0x_3 = -1$   
 $0x_1 + 0x_2 + 1x_3 = -1$

$x_1 = 5$   
 $x_2 = -1$   
 $x_3 = -1$

unique sol

Gaussian Elimination Algorithm

- ① make sure row 1 has a nonzero coefficient for  $x_1$  (otherwise swap rows)
- ② normalize so  $x_1$  has coefficient of 1
- ③ use row 1 to eliminate  $x_1$  from rows below
- ④ repeat with next row
- ⑤ get to an upper triangular matrix ref
- ⑥ back-substitute (zeros above pivots)

row echelon form: (ref) pivot is always to the right of the pivot of the row above & rows of all zeros are at bottom

■ pivot: leading coefficient/entry left-most nonzero number in a row

row reduced echelon form: (rref) ref + zeros above pivots

(b)

$$\begin{bmatrix} 1 & 4 & 2 \\ 1 & 2 & 8 \\ 1 & 3 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ 3 \end{bmatrix}$$

$$\begin{aligned} x + y &= 1 \\ x + y &= 2 \end{aligned}$$

row 1  
① ✓  
② ✓

$$\left[ \begin{array}{ccc|c} 1 & 4 & 2 & 2 \\ 1 & 2 & 8 & 0 \\ 1 & 3 & 5 & 3 \end{array} \right] \xrightarrow{R_2 \leftarrow R_2 - R_1} \left[ \begin{array}{ccc|c} 1 & 4 & 2 & 2 \\ 0 & -2 & 6 & -2 \\ 1 & 3 & 5 & 3 \end{array} \right] \xrightarrow{R_3 \leftarrow R_3 - R_1} \left[ \begin{array}{ccc|c} 1 & 4 & 2 & 2 \\ 0 & -2 & 6 & -2 \\ 0 & -1 & 3 & 1 \end{array} \right]$$

row 2  
① ✓ ②

$$\xrightarrow{R_2 \leftarrow \frac{R_2}{-2}} \left[ \begin{array}{ccc|c} 1 & 4 & 2 & 2 \\ 0 & 1 & -3 & 1 \\ 0 & -1 & 3 & 1 \end{array} \right] \xrightarrow{R_3 \leftarrow R_3 + R_2} \left[ \begin{array}{ccc|c} 1 & 4 & 2 & 2 \\ 0 & 1 & -3 & 1 \\ 0 & 0 & 0 & 2 \end{array} \right]$$

ref

$$0 \cdot x_1 + 0 \cdot x_2 + 0 \cdot x_3 = 2$$

$$0 \neq 2$$

no sol

(c)

$$\rightarrow \begin{bmatrix} 2 & 2 & 3 \\ 0 & 1 & 1 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 7 \\ 3 \\ 1 \end{bmatrix}$$

$$\begin{aligned} x + y &= 1 \\ 2x + 2y &= 2 \end{aligned}$$

$$\left[ \begin{array}{ccc|c} 2 & 2 & 3 & 7 \\ 0 & 1 & 1 & 3 \\ 2 & 0 & 1 & 1 \end{array} \right] \xrightarrow{R_1 \leftarrow \frac{R_1}{2}} \left[ \begin{array}{ccc|c} 1 & 1 & \frac{3}{2} & \frac{7}{2} \\ 0 & 1 & 1 & 3 \\ 2 & 0 & 1 & 1 \end{array} \right] \xrightarrow{R_3 \leftarrow R_3 - R_1} \left[ \begin{array}{ccc|c} 1 & 1 & \frac{3}{2} & \frac{7}{2} \\ 0 & 1 & 1 & 3 \\ 0 & -2 & -2 & -6 \end{array} \right]$$

$$\xrightarrow{R_3 \leftarrow R_3 + 2R_2} \left[ \begin{array}{ccc|c} 1 & 1 & \frac{3}{2} & \frac{7}{2} \\ 0 & 1 & 1 & 3 \\ 0 & 0 & 0 & 0 \end{array} \right] \xrightarrow{R_1 \leftarrow R_1 - R_2} \left[ \begin{array}{ccc|c} 1 & 0 & -\frac{1}{2} & \frac{1}{2} \\ 0 & 1 & 1 & 3 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

ref

$$\begin{aligned} x_1 - \frac{1}{2}x_3 &= \frac{1}{2} \\ x_2 + x_3 &= 3 \end{aligned}$$

$$\begin{aligned} x_3 = 0 &\rightarrow x_1 = \frac{1}{2} \quad x_2 = 3 \\ x_3 = 1 &\rightarrow x_1 = 1 \quad x_2 = 2 \end{aligned}$$

inf sol

$$\begin{cases} x_1 = \frac{1}{2}x_3 + \frac{1}{2} \\ x_2 = 3 - x_3 \end{cases}$$

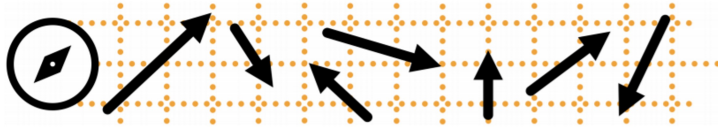
✓ ~~x~~  
 (d) True or False: A system of equations with more equations than unknowns will always have either infinite solutions or no solutions.

$$\begin{aligned} x - y &= 0 \\ x + y &= 2 \\ 2x - 2y &= 0 \end{aligned}$$

more eqns than unknowns  
 $\rightarrow$  unique

$$\left[ \begin{array}{cc|c} 1 & -1 & 0 \\ 1 & 1 & 2 \\ 2 & -2 & 0 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{array} \right]$$

## 2. Vectors



A vector is an ordered list of numbers. For instance, a point on a plane  $(x, y)$  is a vector! We label vectors using an arrow overhead  $\vec{v}$ , and since vectors can live in ANY dimension of space we'll need to leave our notation general  $(x, y) \rightarrow \vec{v} = (v_1, v_2, \dots)$ . Below are few more examples (the left-most form is the general definition):

vector  $\rightarrow \vec{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \in \mathbb{R}^n \leftarrow \begin{matrix} \text{in} \\ \text{dimension} \\ \text{of space} \end{matrix}$   $\vec{a} = \begin{bmatrix} 3 \\ 1 \\ 4 \end{bmatrix} \in \mathbb{R}^3$   $\vec{b} = \begin{bmatrix} 2.4 \\ 5.3 \end{bmatrix} \in \mathbb{R}^2$

*Handwritten notes: "real" with an arrow pointing to the  $x_n$  term.*

Just to unpack this a bit more,  $\vec{b} \in \mathbb{R}^3$  in english means "vector  $\vec{b}$  lives in 3-Dimensional space".

- The  $\in$  symbol literally means "in"
- The  $\mathbb{R}$  stands for "real numbers" (FUN FACT:  $\mathbb{Z}$  means "integers" like  $-2, 4, 0, \dots$ )
- The exponent  $\mathbb{R}^n$  indicates the dimension of space, or the amount of numbers in the vector.

One last thing: it is standard to write vectors in column-form, like seen with  $\vec{a}, \vec{b}, \vec{x}$  above. We call these *column vectors*, in contrast to horizontally written vectors which we call *row vectors*.

Okay, let's dig into a few examples:

(a) Which of the following vectors live in  $\mathbb{R}^2$  space?

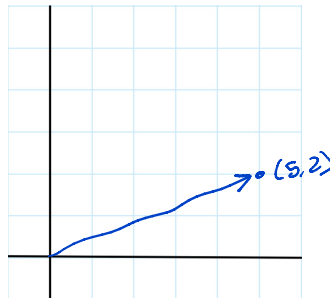
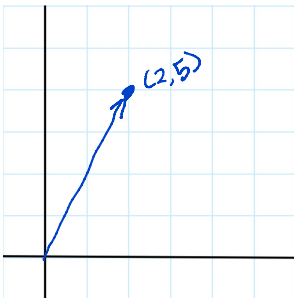
i.  $\begin{bmatrix} 3 \\ 6 \end{bmatrix}$  *yes*    ii.  $\begin{bmatrix} 5 \\ 0 \\ 3 \\ 5 \end{bmatrix}$  *no*    iii.  $\begin{bmatrix} -4.76 \\ 1.32 \\ 0.01 \end{bmatrix}$  *no*    iv.  $\begin{bmatrix} -20 \\ 100 \end{bmatrix}$  *yes*

*Handwritten notes:* "column" next to  $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ , "row" next to  $\begin{bmatrix} 1 & 2 \end{bmatrix}$ . Below:  $\mathbb{R}^2$  and  $\vec{x}$ .

(b) Graphically show the vectors (either in a sketch with axes, or a plot on a computer):

i.  $\begin{bmatrix} 2 \\ 5 \end{bmatrix}$  *(2,5)*

ii.  $\begin{bmatrix} 5 \\ 2 \end{bmatrix}$



(c) Compute the sum  $\vec{a} + \vec{b} = \vec{c}$  from the vectors below, and then graphically sketch or plot these vectors. (show them in a way that forms a triangle; also is there only one possible triangle?)

$\vec{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$

$\vec{b} = \begin{bmatrix} 4 \\ 3 \end{bmatrix}$

$\vec{c} = \vec{a} + \vec{b} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} + \begin{bmatrix} 4 \\ 3 \end{bmatrix} = \begin{bmatrix} 5 \\ 5 \end{bmatrix}$

