Announcements

Monday, August 28

- Piazza polls will start counting for participation today.
  - Ask your neighbor If you couldn't vote on Friday's poll.
- Homework this week is due *Friday 11:59pm*.
- Subsequent homeworks will be due on Wednesdays.
- This term, the quiz' length will be 10 min long.
- This week it will cover any material from August 23rd and 28th.
- A missing link from last lecture:

[two planes intersecting]

Example

Solve the system of equations

$$\begin{aligned} x + 2y + 3z &= 6 \\ 2x - 3y + 2z &= 14 \\ 3x + y - z &= -2 \end{aligned}$$

This is the kind of problem we'll talk about for the first half of the course.

- A **solution** is a list of numbers $x, y, z, \ldots$ that make *all* of the equations true.
- The **solution set** is the collection of all solutions.
- **Solving** the system means finding the solution set.

What is a *systematic* way to solve a system of equations?

Solving Systems of Equations

Example

Solve the system of equations

$$\begin{aligned} x + 2y + 3z &= 6 \\ 2x - 3y + 2z &= 14 \\ 3x + y - z &= -2 \end{aligned}$$

What strategies do you know?

Solving Systems of Equations

Example

Solve the system of equations

$$\begin{aligned} x + 2y + 3z &= 6 \\ 2x - 3y + 2z &= 14 \\ 3x + y - z &= -2 \end{aligned}$$

Elimination method: in what ways can you manipulate the equations?

Example

Solve the system of equations

$$\begin{aligned} x + 2y + 3z &= 6 \\ 2x - 3y + 2z &= 14 \\ 3x + y - z &= -2 \end{aligned}$$

$$\xrightarrow{\text{Multiply first by } -3} \quad \begin{aligned} -3x - 6y - 9z &= -18 \\ 2x - 3y + 2z &= 14 \\ 3x + y - z &= -2 \end{aligned}$$

$$\xrightarrow{\text{Add first to third}} \quad \begin{aligned} -3x - 6y - 9z &= -18 \\ 2x - 3y + 2z &= 14 \\ -5y - 10z &= -20 \end{aligned}$$

Now I've eliminated x from the last equation!

...but there's a long way to go still. Can we make our lives easier?

It sure is a pain to have to write x, y, z, and $=$ over and over again.

Matrix notation: write just the numbers, in a box, instead!

$$\begin{aligned} x + 2y + 3z &= 6 \\ 2x - 3y + 2z &= 14 \\ 3x + y - z &= -2 \end{aligned} \quad \overset{\text{becomes}}{\rightsquigarrow} \quad \left(\begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{array}\right)$$

This is called an **(augmented) matrix**. Our equation manipulations become **elementary row operations**:

- Multiply all entries in a row by a nonzero number. **(scale)**
- Add a multiple of each entry of one row to the corresponding entry in another. **(row replacement)**
- Swap two rows. **(swap)**

[interactive row reducer]

Example

Solve the system of equations

$$\begin{aligned} x + 2y + 3z &= 6 \\ 2x - 3y + 2z &= 14 \\ 3x + y - z &= -2 \end{aligned}$$

Start:

$$\left(\begin{array}{rrr|r} 1 & 2 & 3 & 6 \\ 2 & -3 & 2 & 14 \\ 3 & 1 & -1 & -2 \end{array}\right)$$

Goal: we want our elimination method to eventually produce a system of equations like

$$\begin{aligned} x \qquad\qquad &= a \\ y \qquad &= b \\ z &= c \end{aligned} \qquad \text{or in matrix form,}$$

So we need to do row operations that make the start matrix look like the end one.

Strategy: fiddle with it so we only have ones and zeros. [animated]

Row Operations
Continued

$$\left(\begin{array}{ccc|c} \color{red}{1} & 2 & 3 & 6 \\ \boxed{2} & -3 & 2 & 14 \\ \boxed{3} & 1 & -1 & -2 \end{array}\right)$$

We want these to be zero.
So we subract multiples of the first row.

$$\left(\begin{array}{ccc|c} 1 & \boxed{2} & 3 & 6 \\ 0 & \color{green}{-7} & -4 & 2 \\ 0 & \boxed{-5} & -10 & -20 \end{array}\right)$$

We want these to be zero.

It would be nice if this were a 1.
We could divide by -7, but that
would produce ugly fractions.

Let's swap the last two rows first.

Row Operations
Continued

$$\left(\begin{array}{ccc|c} 1 & 0 & \boxed{-1} & -2 \\ 0 & 1 & \boxed{2} & 4 \\ 0 & 0 & 10 & 30 \end{array}\right)$$

We want these to be zero.

Let's make this a 1 first.

Success!

Check:

$$\begin{aligned} x + 2y + 3z &= 6 \\ 2x - 3y + 2z &= 14 \\ 3x + y - z &= -2 \end{aligned} \quad \xrightarrow{\text{substitute solution}}$$

Row Equivalence

Important

The process of doing row operations to a matrix does not change the solution set of the corresponding linear equations!

Definition

Two matrices are called **row equivalent** if one can be obtained from the other by doing some number of elementary row operations.

So the linear equations of row-equivalent matrices have the *same solution set*.

A Bad Example

Example

Solve the system of equations

$$\begin{aligned} x + y &= 2 \\ 3x + 4y &= 5 \\ 4x + 5y &= 9 \end{aligned}$$

Let's try doing row operations:

First clear these by subtracting multiples of the first row.

$$\left(\begin{array}{cc|c} \color{red}{1} & 1 & 2 \\ 3 & 4 & 5 \\ 4 & 5 & 9 \end{array}\right)$$

Now clear this by subtracting the second row.

$$\left(\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & \color{red}{1} & -1 \\ 0 & 1 & 1 \end{array}\right)$$

A Bad Example

Continued

$$\left(\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 2 \end{array}\right) \xrightarrow{\text{translates into}}$$

In other words, the original equations

$$\begin{aligned} x + y &= 2 \\ 3x + 4y &= 5 \\ 4x + 5y &= 9 \end{aligned} \qquad \text{have the same solutions as} \qquad \begin{aligned} x + y &= 2 \\ y &= -1 \\ 0 &= 2 \end{aligned}$$

But the latter system obviously has no solutions (there is no way to make them all true), so our original system has no solutions either.

Definition

A system of equations is called **inconsistent** if it has no solution. It is **consistent** otherwise.

Section 1.2

Row Reduction and Echelon Forms

Row Echelon Form

Let's come up with an *algorithm* for turning an arbitrary matrix into a "solved" matrix. What do we mean by "solved"?

A matrix is in **row echelon form** if

1. All *zero rows* are at the bottom.
2. Each *leading nonzero entry* of a row is to the *right* of the leading entry of the row above.
3. *Below a leading entry* of a row, all entries are *zero*.

Picture:

$$\begin{pmatrix} \boxed{\star} & \star & \star & \star & \star \\ 0 & \boxed{\star} & \star & \star & \star \\ 0 & 0 & 0 & \boxed{\star} & \star \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \qquad \begin{array}{l} \star = \text{any number} \\ \boxed{\star} = \text{any nonzero number} \end{array}$$

Definition

A **pivot** $\boxed{\star}$ is the *first nonzero entry of a row* of a matrix in row echelon form.

Reduced Row Echelon Form

A matrix is in **reduced row echelon form** if it is in row echelon form, and in addition,

4. The *pivot* in each nonzero row is *equal to* 1.
5. Each pivot is the *only nonzero entry* in its column.

Picture:

$$\begin{pmatrix} 1 & 0 & \star & 0 & \star \\ 0 & 1 & \star & 0 & \star \\ 0 & 0 & 0 & 1 & \star \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \qquad \begin{aligned} \star &= \text{any number} \\ 1 &= \text{pivot} \end{aligned}$$

Note: Echelon forms do not care whether or not a column is augmented. Just *ignore the vertical line*.

Question

Can every matrix be put into reduced row echelon form only using row operations?

Answer: Yes! We'll see this shortly.

Reduced Row Echelon Form
Continued

Why is this the "solved" version of the matrix?

$$\left(\begin{array}{ccc|r} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & 3 \end{array}\right)$$

is in reduced row echelon form. It *translates into*

which is clearly *the solution*.

But what happens if there are *fewer pivots* than variables? . . . *parametrized* solution set (later).

Poll

Reduced Row Echelon Form

Theorem

Every matrix is *row equivalent to* one and *only* one matrix in *reduced row echelon form*.

We'll give an algorithm, called **row reduction**, which demonstrates that every matrix is *row equivalent to at least one* matrix in reduced row echelon form.

Note: Like echelon forms, the row reduction algorithm does not care if a column is augmented: ignore the vertical line when row reducing.

The uniqueness statement is interesting—it means that, *nomatter how* you row reduce, you *always get the same matrix* in reduced row echelon form. (Assuming you only do the three legal row operations... and you don't make any arithmetic errors.)

Maybe you can figure out why it's true!