Announcements Jan 29

- Midterm 1 on Feb 7
- WeBWorK 2.1 & 2.2 due Thursday
- Quiz on 2.1 & 2.2 in studio on Friday
- My office hours Monday 3-4 and Wed 2-3
- TA office hours in Skiles 230 (you can go to any of these!)
  - Isabella Thu 2-3
  - Kyle Thu 1-3
  - Kalen Mon/Wed 1-1:50
  - Sidhanth Tue 10:45-11:45
- PLUS sessions Mon/Wed 6-7 LLC West with Miguel
- Supplemental problems on the master web site

Section 2.4

Solution Sets

Outline

- Understand the geometric relationship between the solutions to $Ax = b$ and $Ax = 0$
- Understand the relationship between solutions to $Ax = b$ and spans
- Learn the parametric vector form for solutions to $Ax = b$

Homogeneous systems

Solving $Ax = b$ is easiest when $b = 0$.

Homogeneous systems $\longleftrightarrow$ matrix equations $Ax = 0$.

Homogenous systems are always consistent. *Why?*

no pivot in last col <u>OR</u> $x = 0$ is a soln.

When does $Ax = 0$ have a nonzero/nontrivial solution?

eg. $A = 0$. $\rightsquigarrow$ all x are solns

$\hookrightarrow$ free vars <u>or</u> col w/o pivot

If there are k-free variables and n total variables, then the solution is a k-dimensional plane through the origin in $\mathbb{R}^n$. In particular it is a span.

Parametric Vector Forms for Solutions

Homogeneous case

Is b is span of cols of A
$\Leftrightarrow$ Is $Ax=b$ consistent?

Solve the matrix equation $Ax = 0$ where

$$A = \begin{pmatrix} 1 & 2 & 0 & -1 \\ -2 & -3 & 4 & 5 \\ 2 & 4 & 0 & -2 \end{pmatrix} \rightsquigarrow \begin{pmatrix} 1 & 0 & -8 & -7 \\ 0 & 1 & 4 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

We already know the parametric form:

$$\begin{aligned} x_1 &= 8x_3 + 7x_4 \\ x_2 &= -4x_3 - 3x_4 \\ x_3 &= x_3 \quad \text{(free)} \\ x_4 &= x_4 \quad \text{(free)} \end{aligned}$$

$(8x_3+7x_4, -4x_3-3x_4, x_3, x_4)$

We can also write this in parametric vector form:

$$x_3 \begin{pmatrix} 8 \\ -4 \\ 1 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} 7 \\ -3 \\ 0 \\ 1 \end{pmatrix}$$

Or we can write the solution as a span: $\mathrm{Span}\{(8, -4, 1, 0), (7, -3, 0, 1)\}$.

Parametric Vector Forms for Solutions

Homogeneous case

Find the parametric vector form of the solution to $Ax = 0$ where

$$A = \begin{pmatrix} 1 & 1 & 1 & 1 \end{pmatrix}$$

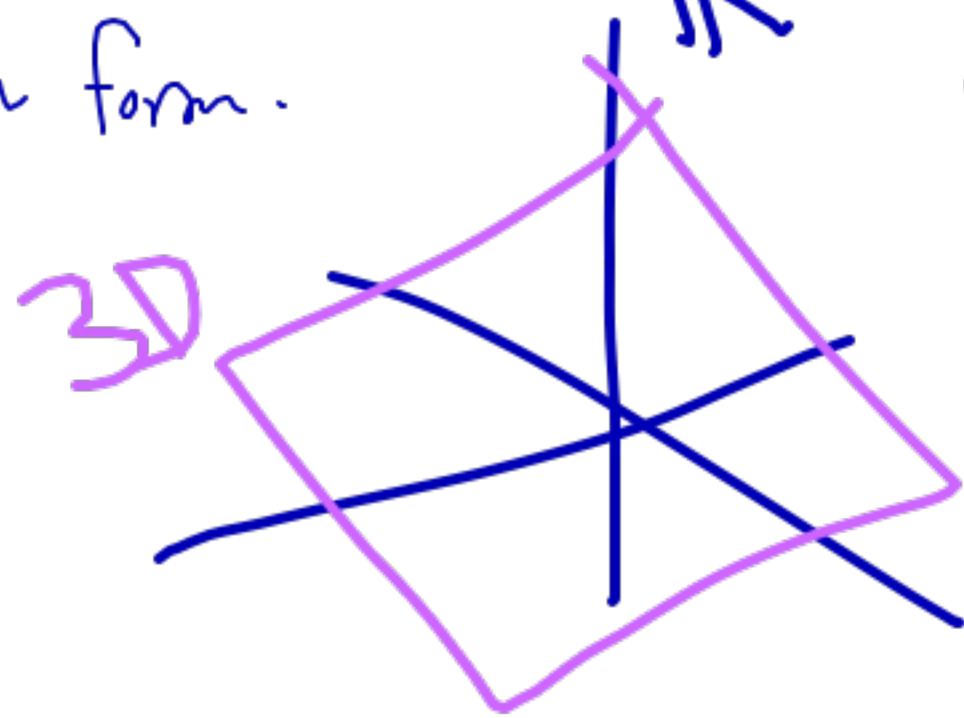
$$\begin{aligned} x_1 &= -x_2 - x_3 - x_4 \\ x_2 &= \quad x_2 \\ x_3 &= \qquad x_3 \\ x_4 &= \qquad\quad x_4 \end{aligned}$$

param form.

$$x_2 \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \end{pmatrix} + x_3 \begin{pmatrix} -1 \\ 0 \\ 1 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} -1 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

param vect form.

$\mathbb{R}^4$



3D-plane in $\mathbb{R}^4$

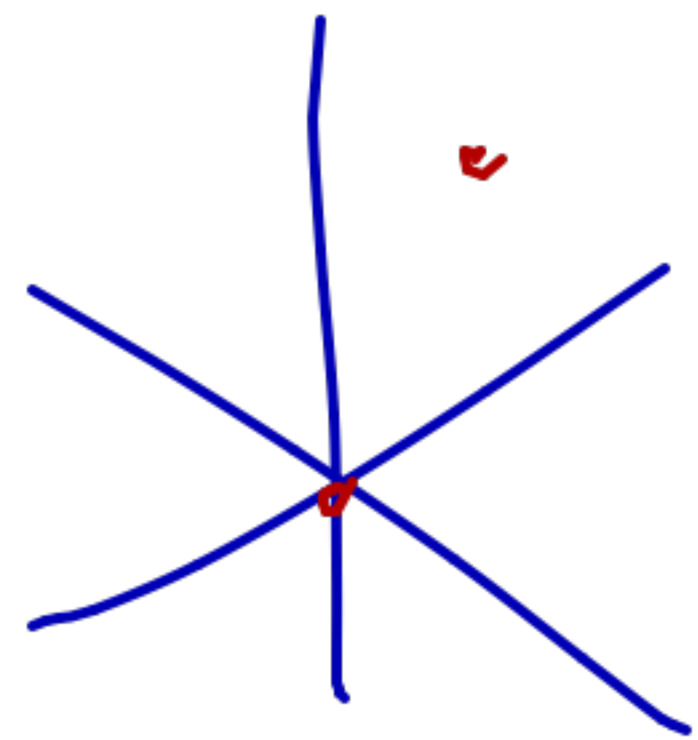
Variables, equations, and dimension

Poll

For $b \neq 0$, the solutions to $Ax = b$ are...

1. always a span
2. sometimes a span
3. never a span

$$Ax = \begin{pmatrix} 1 \\ 1 \\ 3 \end{pmatrix}$$



Nonhomogeneous Systems

Suppose $Ax = b$, and $b \neq 0$.

As before, we can find the parametric vector form for the solution in terms of free variables.

What is the difference?

Parametric Vector Forms for Solutions

Nonhomogeneous case

Find the parametric vector form of the solution to $Ax = b$ where:

$$(A|b) = \left(\begin{array}{cccc|c} 1 & 2 & 0 & -1 & 3 \\ -2 & -3 & 4 & 5 & 2 \\ 2 & 4 & 0 & -2 & 6 \end{array}\right) \rightsquigarrow \left(\begin{array}{cccc|c} 1 & 0 & -8 & -7 & -13 \\ 0 & 1 & 4 & 3 & 8 \\ 0 & 0 & 0 & 0 & 0 \end{array}\right)$$

We already know the parametric form:

$$\begin{aligned} x_1 &= -13 + 8x_3 + 7x_4 \\ x_2 &= 8 - 4x_3 - 3x_4 \\ x_3 &= x_3 \quad \text{(free)} \\ x_4 &= x_4 \quad \text{(free)} \end{aligned}$$

We can also write this in parametric vector form:

$$\begin{pmatrix} -13 \\ 8 \\ 0 \\ 0 \end{pmatrix} + x_3 \begin{pmatrix} 8 \\ -4 \\ 1 \\ 0 \end{pmatrix} + x_4 \begin{pmatrix} 7 \\ -3 \\ 0 \\ 1 \end{pmatrix}$$

translate of a span.

Find the parametric vector form for the solution to $Ax = (9)$ where

$$A = \begin{pmatrix} 1 & 1 & 1 & 1 \end{pmatrix}$$

$$\left(\begin{array}{cccc|c} 1 & 1 & 1 & 1 & 9 \end{array} \right)$$

$$x_1 = 9 - x_2 - x_3 - x_4$$

$$x_2 = 0 + x_2$$

$$\vdots$$

$$\rightsquigarrow \begin{pmatrix} 9 \\ 0 \\ 0 \\ 0 \end{pmatrix} + x_2 \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \end{pmatrix} + \cdots$$

Homogeneous vs. Nonhomogeneous Systems

Key realization. Set of solutions to $Ax = b$ obtained by taking one solution and adding all possible solutions to $Ax = 0$.

$$Ax = 0 \text{ solutions} \rightsquigarrow Ax = b \text{ solutions}$$

$$x_k v_k + \cdots + x_n v_n \rightsquigarrow p + x_k v_k + \cdots + x_n v_n$$

So: set of solutions to $Ax = b$ is parallel to the set of solutions to $Ax = 0$.

So by understanding $Ax = 0$ we gain understanding of $Ax = b$ for all b. This gives structure to the set of equations $Ax = b$ for all b.

Demo

Demo

Two different things

Suppose A is an $m \times n$ matrix. Notice that if $Ax = b$ is a matrix equation then x is in $\mathbb{R}^n$ and b is in $\mathbb{R}^m$. There are two different problems to solve.

1. If we are given a specific b, then we can solve $Ax = b$. This means we find all x in $\mathbb{R}^n$ so that $Ax = b$. We do this by row reducing, taking free variables for the columns without pivots, and writing the (parametric) vector form for the solution.

2. We can also ask for which b in $\mathbb{R}^m$ does $Ax = b$ have a solution? The answer is: when b is in the span of the columns of A. So the answer is "all b in $\mathbb{R}^m$" exactly when the span of the columns is $\mathbb{R}^m$ which is exactly when A has m pivots.

If you go back to the ▸ Demo from earlier in this section, the first question is happening on the left and the second question on the right.

Summary of Section 2.4

- The solutions to $Ax = 0$ form a plane through the origin (span)
- The solutions to $Ax = b$ form a plane not through the origin
- The set of solutions to $Ax = b$ is parallel to the one for $Ax = 0$
- In either case we can write the parametric vector form. The parametric vector form for the solution to $Ax = 0$ is obtained from the one for $Ax = b$ by deleting the constant vector. And conversely the parametric vector form for $Ax = b$ is obtained from the one for $Ax = 0$ by adding a constant vector. This vector translates the solution set.

Section 2.5

Linear Independence

Section 2.5 Outline

- Understand what is means for a set of vectors to be linearly independent
- Understand how to check if a set of vectors is linearly independent

Linear Independence

Basic question: What is the smallest number of vectors needed in the parametric solution to a linear system?

A set of vectors $\{v_1, \ldots, v_k\}$ in $\mathbb{R}^n$ is linearly independent if the vector equation

$$x_1 v_1 + x_2 v_2 + \cdots + x_k v_k = 0$$

has only the trivial solution. It is linearly dependent otherwise.

zero

So, linearly dependent means there are $x_1, x_2, \ldots, x_k$ not all zero so that

$$x_1 v_1 + x_2 v_2 + \cdots + x_k v_k = 0$$

This is a *linear dependence* relation.

Linear Independence

A set of vectors $\{v_1, \ldots, v_k\}$ in $\mathbb{R}^n$ is linearly independent if the vector equation

$$x_1v_1 + x_2v_2 + \cdots + x_kv_k = 0$$

has only the trivial solution.

Fact. The cols of A are linearly independent
$\Leftrightarrow$ $Ax = 0$ has only the trivial solution.
$\Leftrightarrow$ A has a pivot in each column

Why?

Linear Independence

Is $\left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ 4 \end{pmatrix} \right\}$ linearly independent?

$$\begin{pmatrix} 1 & 1 & 3 \\ 1 & -1 & 1 \\ 1 & 2 & 4 \end{pmatrix} \rightsquigarrow \begin{pmatrix} 1 & 1 & 3 \\ 0 & -2 & -2 \\ 0 & 1 & 1 \end{pmatrix}$$

Only 2 pivots $\rightsquigarrow$ DEP

Is $\left\{ \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ 4 \end{pmatrix} \right\}$ linearly independent?

3 pivots INDEP

Linear Independence

When is $\{v\}$ is linearly dependent?

When is $\{v_1, v_2\}$ is linearly dependent?

When is the set $\{v_1, v_2, \ldots, v_k\}$ linearly dependent?

Fact. The set $\{v_1, v_2, \ldots, v_k\}$ is linearly dependent if and only if we can remove a vector from the set without changing the dimension of the span.

Fact. The set $\{v_1, v_2, \ldots, v_k\}$ is linearly dependent if and only if some v_i lies in the span of $v_1, \ldots, v_{i-1}$.

Demo

Span and Linear Independence

Is $\left\{ \begin{pmatrix} 5 \\ 7 \\ 0 \end{pmatrix}, \begin{pmatrix} -5 \\ 7 \\ 0 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ 4 \end{pmatrix} \right\}$ linearly independent?

Linear independence and free variables

Theorem. Let $v_1, \ldots, v_k$ be vectors in $\mathbb{R}^n$ and consider the vector equation

$$x_1 v_1 + \cdots + x_k v_k = 0.$$

The set of vectors corresponding to non-free variables are linearly independent.

So if we put the v_i as the columns of a matrix, the number of pivots is the dimension of the span. Actually, the columns of the *original matrix* corresponding to the pivots are linear independent.

Linear independence and coordinates

Theorem. If $v_1, \ldots, v_k$ are linearly independent vectors then we can write each element of

$$\mathrm{Span}\{v_1, \ldots, v_k\}$$

in exactly one way as a linear combination of $v_1, \ldots, v_k$.

More on this later, when we get to bases.

Fact 1. Say $v_1, \ldots, v_k$ are in $\mathbb{R}^n$. If $k > n$, then $\{v_1, \ldots, v_k\}$ is linearly dependent.

Fact 2. If one of $v_1, \ldots, v_k$ is 0, then $\{v_1, \ldots, v_k\}$ is linearly dependent.

Summary of Section 2.5

- A set of vectors $\{v_1, \ldots, v_k\}$ in $\mathbb{R}^n$ is linearly independent if the vector equation

$$x_1 v_1 + x_2 v_2 + \cdots + x_k v_k = 0$$

  has only the trivial solution. It is linearly dependent otherwise.
- The cols of A are linearly independent
  $\Leftrightarrow$ $Ax = 0$ has only the trivial solution.
  $\Leftrightarrow$ A has a pivot in each column
- The number of pivots of A equals the dimension of the span of the columns of A
- The set $\{v_1, v_2, \ldots, v_k\}$ is linearly dependent if and only if some v_i lies in the span of $v_1, \ldots, v_{i-1}$.