

GAUSSIAN ELM.: TRICKIER EXAMPLES

$$\begin{aligned} 2y + 3z &= 2 \\ x + y &= 1 \end{aligned}$$

$$\left[\begin{array}{ccc|c} 0 & 2 & 3 & 2 \\ 1 & 1 & 0 & 1 \end{array} \right] \rightarrow \text{swap}(R_1, R_2)$$

$$\rightarrow \left[\begin{array}{ccc|c} 1 & 1 & 0 & 1 \\ 0 & 2 & 3 & 2 \end{array} \right] \rightarrow R_2/2 \rightarrow \left[\begin{array}{ccc|c} 1 & 1 & 0 & 1 \\ 0 & 1 & 3/2 & 1 \end{array} \right]$$

$y \quad z$

$$\rightarrow R_1 - R_2 \rightarrow \left[\begin{array}{ccc|c} 1 & 0 & -3/2 & 0 \\ 0 & 1 & 3/2 & 1 \end{array} \right]$$

\leftarrow relate x & z $z = \text{anything}$
 \leftarrow relate y & z $x = \frac{3}{2}z$
 $y = 1 - \frac{3}{2}z$

identity matrix
 I's are called pivots
 row echelon form

- row-reduced echelon form
- \hookrightarrow all nonzero rows are above zero rows
 - \hookrightarrow leading coefficient of nonzero row is to the right of the leading coeff. of the row above
 - \hookrightarrow leading coefficient is 1
 - \hookrightarrow each column with a leading 1 has a zero everywhere else

EXAMPLE: 3 EQ, 2 VAR

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

$$\left[\begin{array}{cc|c} 1 & 1 & 2 \\ 1 & -1 & 1 \\ 2 & -2 & 2 \end{array} \right] \rightarrow R_2 - R_1 \rightarrow \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & -2 & -1 \\ 2 & -2 & 2 \end{array} \right] \rightarrow R_2 / -2$$

$$\rightarrow \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & 1/2 \\ 2 & -2 & 2 \end{array} \right] \rightarrow R_3 - 2R_1 \rightarrow \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & 1/2 \\ 0 & -4 & -2 \end{array} \right] \rightarrow R_3 / -4$$

$$\rightarrow \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & 1/2 \\ 0 & 1 & 1/2 \end{array} \right] \rightarrow R_3 - R_2 \rightarrow \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 1 & 1/2 \\ 0 & 0 & 0 \end{array} \right] \rightarrow R_1 - R_2$$

$$\rightarrow \left[\begin{array}{cc|c} 1 & 0 & 3/2 \\ 0 & 1 & 1/2 \\ 0 & 0 & 0 \end{array} \right] \rightarrow \begin{aligned} x &= 3/2 \\ y &= 1/2 \end{aligned}$$

MATRIX-VECTOR NOTATION

Matrix: $\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$

Augmented Matrix: $\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$

$$\begin{matrix} \leftarrow n \rightarrow \\ \begin{matrix} \uparrow m \\ \downarrow \end{matrix} \end{matrix} \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

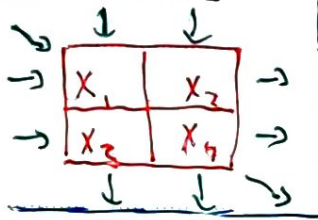
$A \cdot \vec{x} = \vec{b}$
"operator"

matrix $\in \mathbb{R}^{m \times n}$ $\vec{x} \in \mathbb{R}^{n \times 1}$ $\vec{b} \in \mathbb{R}^{m \times 1}$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 + 2x_2 + 3x_3 \\ 4x_1 + 5x_2 + 6x_3 \end{bmatrix}$$

"row perspective on matrix-vector mult."

IMAGING LAB



$$\begin{matrix} 1 & x_1 + x_2 & & & = & b_1 \\ 2 & & x_3 + x_4 & & = & b_2 \\ 3 & x_1 & & + x_3 & = & b_3 \\ 4 & & x_2 & + x_4 & = & b_4 \\ 5 & x_1 & & + x_4 & = & b_5 \end{matrix} = \begin{matrix} \text{ML: E1-4} \\ \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} \end{matrix}$$

$$\text{M2: E1-3, 5} \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_5 \end{bmatrix}$$

$A \vec{x} = \vec{b}$
 ↑
 engineer's choice nature's choice

The goal is to understand just by looking at A whether we'll get a unique solution.

VECTOR PROPERTIES

1. Addition: $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ $\vec{y} = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$ $\vec{x} + \vec{y} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \end{bmatrix}$

2. Scalar · Vector: $c\vec{x} = \begin{bmatrix} cx_1 \\ cx_2 \end{bmatrix}$

COLUMN VIEW ON MATRIX-VECTOR MULT.

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = [\vec{a}_1 \quad \vec{a}_2 \quad \vec{a}_3] \quad A\vec{x} = [\vec{a}_1 \quad \vec{a}_2 \quad \vec{a}_3] \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$\vec{a}_1(x_1) + \vec{a}_2(x_2) + \vec{a}_3(x_3)$ weights
"weighted sum of columns of A , linear-combin."

Does this give an interpretation for $A\vec{x} = \vec{b}$?

Can I express \vec{b} as the linear combination of $\vec{a}_1, \vec{a}_2, \vec{a}_3$?

SPAN

Span of columns of matrix A is the set of all vectors \vec{b} such that $A\vec{x} = \vec{b}$ has a solution, i.e. \vec{b} is a linear combination of columns of A