

The solutions of $A\underline{x} = \underline{b}$

Thm $A\underline{x} = \underline{b}$ has a solution iff $\underline{b}$ is a linear combination of the columns of A , i.e. $\underline{b} \in \text{span} \{c_i\}_{i=1}^n$

$$\underline{b} = A\underline{x} = x_1 c_1 + x_2 c_2 \dots + x_n c_n$$

it might have more than 1 solution //

$A \in \mathbb{R}^{m \times n}$, is composed of (vectors) columns a_i

$$\begin{bmatrix} | & | & & | \\ a_1 & a_2 & \dots & a_n \\ | & | & & | \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

$a_i \in \mathbb{R}^m$ $b \in \mathbb{R}^m$ $\underline{x} \in \mathbb{R}^n$

ex) $\begin{bmatrix} 1 & 3 & 4 & | & b_1 \\ -4 & 2 & -6 & | & b_2 \\ -3 & -2 & -7 & | & b_3 \end{bmatrix}$ $\underline{b} = A\underline{x}$

row ops $\left(\text{want } (b_1, b_2, b_3) = \underline{b} \in \text{span}(a_1, a_2, a_3) \right)$

$$\left[\begin{array}{ccc|c} 1 & 3 & 4 & b_1 \\ 0 & 14 & 10 & b_2 + 4b_1 \\ 0 & 0 & 0 & b_2 + 3b_1 - \frac{1}{2}(b_2 + 4b_1) \end{array} \right]$$

$\left[\begin{array}{c} \text{for consistency} \\ 0 \text{ " required"} \end{array} \right]$

$$\left. \begin{array}{l} 14x_2 + 10x_3 = b_2 + 4b_1 \\ x_1 + 3x_2 + 4x_3 = b_1 \end{array} \right\} \text{ allow you to choose either } x_i, b_i$$

Thm The following are ALL true or ALL FALSE:

Let $A \in \mathbb{R}^{m \times n}$

(a) $b \in \mathbb{R}^m$ $A\underline{x} = \underline{b}$ has a solution

(b) $b \in \mathbb{R}^m$ is span cols of A

(c) The columns of A span $\mathbb{R}^m$

(d) A has a pivot in every row
(not augmented matrix)

Some important matrix properties

Given $\underline{u}, \underline{v} \in \mathbb{R}^n$

$A \in \mathbb{R}^{m \times n}$

$$A(\underline{u} \pm \underline{v}) = A\underline{u} \pm A\underline{v}$$

Also

$$A(c\underline{u}) = c A\underline{u} \quad c \text{ a constant.}$$

Important case: $A\underline{x} = \emptyset$
"Null Space Problem"
or "Homogeneous Problem"

Important case: $A\underline{x} = \underline{0}$
"Null Space Problem"
or "Homogeneous Problem"

$A \in \mathbb{R}^{m \times n}$, is composed of (vectors) columns a_i

$$\begin{bmatrix} | & | & & | & | \\ a_1 & a_2 & \dots & a_{n-1} & a_n \\ | & | & & | & | \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

$a_i \in \mathbb{R}^m$ $b \in \mathbb{R}^m$ $\underline{x} \in \mathbb{R}^n$

Solutions of the Null Space Problem
also called the "Homogeneous" Problem.

The general solution to $A\underline{x} = \underline{b}$
 $\underline{b} \neq \underline{0}$

$$\text{is } \underline{x} = \underline{x}_h + \underline{x}_p$$

$$\text{where } \begin{cases} A\underline{x}_h = \underline{0} \\ A\underline{x}_p = \underline{b} \end{cases}$$

$$\text{Note: } A(\underline{x}_h + \underline{x}_p) = A\underline{x}_h + A\underline{x}_p = \underline{b}$$

$\Rightarrow$ Need to understand $A\underline{x}_h = \underline{0}$

$$\begin{cases} ax = b & a, b \neq 0. \\ x = 0 + \frac{b}{a} \\ \text{is also true in 1D} \end{cases}$$

$$0A\underline{x} = \underline{0}$$

Trivial solution

always has $\underline{x} = \underline{0}$ as a solution.

But can have $\underline{x}_h \neq \underline{0}$ as well!

$$\left[A \mid 0 \right] \sim \left[\begin{array}{c|c} \begin{array}{c} \times \\ \times \\ \times \\ \times \\ \times \end{array} & 0 \end{array} \right]$$

② $A\underline{x} = \underline{0}$ has a non-trivial solution iff the equations have at LEAST one free variable.

ex) Determine if $A\underline{x} = \underline{0}$ has a non-trivial solution:

$$[A|\underline{0}] = \left[\begin{array}{ccc|c} 3 & 5 & -4 & 0 \\ -3 & -2 & 4 & 0 \\ 6 & 1 & -8 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} \underline{3} & 5 & -4 & 0 \\ 0 & \underline{3} & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\underline{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \quad \begin{array}{l} x_3 \text{ is free} \\ x_1 = \frac{4}{3} x_3 \\ x_2 = 0 \end{array}$$

$$\underline{x} = \begin{bmatrix} 4/3 \\ 0 \\ 1 \end{bmatrix} x_3 \quad \begin{array}{l} \text{non-trivial solution} \\ x_3 \text{ free} \end{array}$$

$\underline{x}$ "lives" in the space spanned by
 $\underline{v} = \begin{bmatrix} 4/3 \\ 0 \\ 1 \end{bmatrix}$

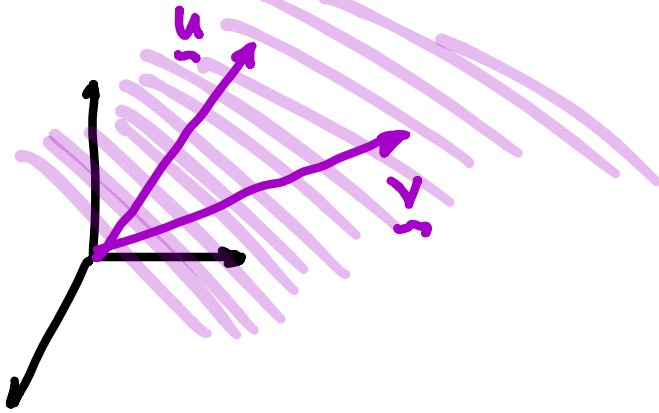
Ex) Describe all solutions to $A\underline{x} = \underline{0} \quad \underline{x} \in \mathbb{R}^3$

$$10x_1 - 3x_2 - 7x_3 = 0 \quad x_1 = 0.3x_2 + 0.7x_3$$

let x_2, x_3 be free

$$\underline{x} = \begin{bmatrix} 0.3x_2 + 0.7x_3 \\ x_2 \\ x_3 \end{bmatrix} = x_2 \underbrace{\begin{bmatrix} 0.3 \\ 1 \\ 0 \end{bmatrix}}_{\underline{u}} + x_3 \underbrace{\begin{bmatrix} 0.7 \\ 0 \\ 1 \end{bmatrix}}_{\underline{v}}$$

note: $\underline{u} \neq c\underline{v}$



plane spanned
by $\underline{u}$ & $\underline{v}$

