

Motivation

Have you seen some Linear Algebra in earlier classes? Yes!

$$\text{Solve } \begin{cases} x + 2y - z = 3 & R_1 \\ x - 3y + z = 2 & R_2 \\ 2x - y - z = 3 & R_3 \end{cases}$$

Kill x

$$R_2 - R_1$$

$$\begin{array}{r} x - 3y + z = 2 \quad (R_2) \\ -x - 2y + z = -3 \quad (-R_1) \\ \hline -5y + 2z = -1 \end{array}$$

$$R_3 - 2R_1$$

$$\begin{array}{r} 2x - y - z = 3 \\ -2x - 4y + 2z = -6 \\ \hline -5y + z = -3 \end{array}$$

$$R_3 - R_2$$

$$\begin{array}{r} -5y + z = -3 \\ 5y - 2z = 1 \\ \hline -z = -2 \text{ or } z = 2. \end{array}$$

$$\Leftrightarrow \begin{cases} x + 2y - z = 3 & R_1 \\ -5y + 2z = -1 & R_2 \\ -5y + z = -3 & R_3 \end{cases}$$

$$\Leftrightarrow \begin{cases} x + 2y - z = 3 \\ -5y + 2z = -1 \\ z = 2 \end{cases}$$

$$\Rightarrow x + 2(1) - (2) = 3 \Rightarrow \boxed{x = 3}$$

$$\text{B/sub} \Rightarrow -5y + 2(2) = -1 \Rightarrow -5y = -5$$

$$\Rightarrow \boxed{z = 2}$$

$$\Rightarrow \boxed{y = 1}$$

OR

$$\boxed{(3, 1, 2)}$$

Write $\begin{cases} x + 2y - z = 3 \\ x - 3y + z = 2 \\ 2x - y - z = 3 \end{cases}$ using matrices and vectors and solve the problem again with an "augmented" matrix.

$$\Leftrightarrow \begin{pmatrix} 1 & 2 & -1 \\ 1 & -3 & 1 \\ 2 & -1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 3 \\ 2 \\ 3 \end{pmatrix} \Leftrightarrow \left[\begin{array}{ccc|c} 1 & 2 & -1 & 3 \\ 1 & -3 & 1 & 2 \\ 2 & -1 & -1 & 3 \end{array} \right]$$

\uparrow matrix \uparrow vectors (column vectors)

Solve the system:

$$\begin{matrix} R_1 \\ R_2 \\ R_3 \end{matrix} \begin{pmatrix} x & y & z \\ 1 & 2 & -1 & 3 \\ 1 & -3 & 1 & 2 \\ 2 & -1 & -1 & 3 \end{pmatrix} \begin{matrix} R_2 - R_1 \\ R_3 - 2R_1 \end{matrix} \begin{pmatrix} 1 & 2 & -1 & 3 \\ 0 & -5 & 2 & -1 \\ 0 & -5 & 1 & -3 \end{pmatrix}$$

R₂+R₁
R₃+2R₁

$$\begin{matrix} R_3 - R_2 \\ R_3 + R_2 \end{matrix} \begin{pmatrix} x & y & z \\ 1 & 2 & -1 & 3 \\ 0 & -5 & 2 & -1 \\ 0 & 0 & -1 & -2 \end{pmatrix} \Rightarrow \begin{cases} x + 2(1) - (-2) = 3 \Rightarrow \boxed{x = 3} \\ -5y + 2(2) = -1 \Rightarrow \boxed{y = 1} \\ \boxed{z = 2} \end{cases}$$

Solve $Ax=b$ where

$A=[1\ 2\ -1; 1\ -3\ 1; 2\ -1\ -1]$, $b = [3\ 2\ 3]'$

transpose $[3\ 2\ 3]^T = \begin{bmatrix} 3 \\ 2 \\ 3 \end{bmatrix}$
 OR $b = [3; 2; 3]$

$A = 3 \times 3$
 $\begin{matrix} 1 & 2 & -1 \\ 1 & -3 & 1 \\ 2 & -1 & -1 \end{matrix}$
 $b = 3 \times 1$
 $\begin{matrix} 3 \\ 2 \\ 3 \end{matrix}$

$x=A \setminus b$

← Solving $AX = b$

$x = 3 \times 1$
 $\begin{matrix} 3 \\ 1 \\ 2 \end{matrix}$

If we add a column for another variable to this system, we would have a general solution consisting of an infinite amount of solutions. MatLab uses projection (chapter 4) to give just one solution.

$c=[1\ 1\ 1]'$, $K=[A\ c]$, $y=K \setminus b$

Solving $Ky = b$

$c = 3 \times 1$
 $\begin{matrix} 1 \\ 1 \\ 1 \end{matrix}$
 $K = 3 \times 4$
 $\begin{matrix} 1 & 2 & -1 & 1 \\ 1 & -3 & 1 & 1 \\ 2 & -1 & -1 & 1 \end{matrix}$
 $y = 4 \times 1$
 $\begin{matrix} 3.0000 \\ 1.0000 \\ 2.0000 \\ 0 \end{matrix}$

Why are there decimals in this answer, but not the first one? $(3, 1, 2, 0)$ is also a solution of the next system, but the program gives a different answer:

$P=[A\ b]$, $m = P \setminus b$

Solving $Pm = b$

$P = 3 \times 4$
 $\begin{matrix} 1 & 2 & -1 & 3 \\ 1 & -3 & 1 & 2 \\ 2 & -1 & -1 & 3 \end{matrix}$
 $m = 4 \times 1$
 $\begin{matrix} 0 \\ -0.0000 \\ -0.0000 \\ 1.0000 \end{matrix}$

Note: $(3, 1, 2, 0)^T$ is also a solution.