Chapter Four System of Linear Equations

Definition -1-: The equation of the straight line in the xy-plane can be represented algebraically by an equation of the form $a_1x + a_2y = b$ Where a_1, a_2 and b are real constants and a_1 and a_2 are not both zero. An equation of this form is called a linear equation in the variables x and y.

Definition -2-: A linear equation in the n variables $x_1, x_2, ..., x_n$ to be one that can be expressed in the form $a_1x_1 + a_2x_2 + ... + a_nx_n = b$

Where $a_1, a_2, ..., a_n$ and b are real constants. The variables in a linear equation are sometimes called unknown.

Example: Which of the following equations are linear?

• $4x_1 - 5x_2 + 2 = x_1$ linear: $3x_1 - 5x_2 = -2$ • $x_2 = 2(\sqrt{6} - x_1) + x_3$ linear: $2x_1 + x_2 - x_3 = 2\sqrt{6}$ • $4x_1 - 6x_2 = x_1x_2$ not linear: x_1x_2 • $x_2 = 2\sqrt{x_1} - 7$ not linear: $\sqrt{x_1}$

Definition -3-: A finite set of linear equations in the variables $x_1, x_2, ..., x_n$ is called

a system of linear equations or linear system. An arbitrary system of m linear equations in n unknowns can be written as

Where $x_1, x_2, ..., x_n$ a are unknowns and a_{ij} 's and b_j 's denote constants, for

i = 1, 2, ..., n and j = 1, 2, ..., m.

Definition -4- : A solution of a linear system is a list $(s_1, s_2, ..., s_n)$ of numbers that makes each equation in the system true when the values $s_1, s_2, ..., s_n$ are substituted for $x_1, x_2, ..., x_n$, respectively.

<u>Remark</u>: Every system of linear equations has either no solutions, exactly one solution or infinitely many solutions.

When there is **no solution** the equations are called **"inconsistent"**.

One or infinitely many solutions are called "consistent"



"Independent" means that each equation gives new information. Otherwise they are "Dependent".



Ex 2:
$$-8x + 2y = -10 \longrightarrow -8x + 2y = -10 \longrightarrow -8x + 2y = -10$$

 $-4x + y = -2 \longrightarrow -2[-4x + y = -2] \longrightarrow \underline{8x - 2y = 4}$
This is a false statement and has no solution.
The lines are parallel. It is inconsistent.
Ex 3: $6x + 8y = -28 \longrightarrow 6x + 8y = -28 \longrightarrow 6x + 8y = -28$

$$-3x - 4y = 14 \longrightarrow 2[-3x - 4y = 14] \longrightarrow \underline{-6x - 8y = 28}$$
This is a **true** statement and has **infinitely many solutions**. The equations are the exact same line.
It is consistent and dependent.

Example:

- x + y = 3
- 2x + 2y = 6

Those equations are "Dependent", because they are really the same equation, just multiplied by 2.

Example:

- 3x + 2y = 19
- x + y = 8

We can start with **any equation** and **any variable**.

** The solution of linear system.

 $\begin{array}{c} a_{11}x_{1} + a_{12}x_{2} + \dots + a_{1n}x_{n} = b_{1} \\ a_{21}x_{1} + a_{22}x_{2} + \dots + a_{2n}x_{n} = b_{2} \\ \vdots \qquad \vdots \qquad \vdots \qquad \vdots \qquad \vdots \\ a_{m1}x_{1} + a_{m2}x_{2} + \dots + a_{mn}x_{n} = b_{m} \end{array}$ (1)

We define the matrix A, X and C as follows

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} , X = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}_{n \times 1} \text{ and } B = \begin{pmatrix} b_1 \\ \vdots \\ b_m \end{pmatrix}_{m \times 1}$$

So the system (1) becomes AX=B. The matrix A is called the coefficient matrix of the system (1) and the matrix of the form

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \vdots & \vdots & & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{pmatrix}$$
 is called augmented of system (1)

Methods for solving system of linear equation

1- Gaussian –Jordan method

Operations for used to solve systems of linear equations.

These operations correspond to the following operations on the rows of the augmented matrix.

- a- Multiply a row through by a nonzero constant.
- b- Interchange two rows
- c- Add a multiple of one row to another row.

Example: Solve the system of linear equation by using Gaussian –Jordan method

$$x - 2y + 2z = 6$$
$$2x + y + 3z = 2$$
$$3x - 2y + z = 5$$

Solution: First we find the augmented matrix of this system

y =
$$\begin{bmatrix} \frac{185}{21} \\ \frac{185}{21} \end{bmatrix}$$
 and x = $\begin{bmatrix} -\frac{294}{21} \\ -\frac{21}{21} \end{bmatrix}$.

Example: Solve the system of linear equation by using Gaussian –Jordan method

$$x - 5y + 2z = 13$$

$$3x - 14y + 3z = 29$$

$$4x - 18y + 3z = 35$$

Solution: First we find the augmented matrix of this system

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$$x - 5y + 2z = 13$$

 $y - 3z = -10$
 $z = 3$,
Z=3





Solve the following equations using matrix methods

1-

2-

$$x + y + z = 9$$
$$2x + 5y + 7z = 52$$
$$2x + y - z = 0$$

2x + 4y - z = 9, 3x - y + 5z = 5,8x + 2y + 9z = 19.

2- Grammars' rule

If AX = B is a system of n linear equations in n unknowns such that $det(A) \neq 0$, then the system has a unique solution. This solution is

$$\mathbf{x}_1 = \frac{\det(A_1)}{\det(A)}, \quad \mathbf{x}_2 = \frac{\det(A_2)}{\det(A)}, \dots, \mathbf{x}_n = \frac{\det(A_n)}{\det(A)}$$

Where A_j is the matrix obtained by replacing the entries in the jth column of A by the entries in the matrix B, where

$$A_{1} = \begin{pmatrix} b_{1} & a_{12} & \cdots & a_{1n} \\ b_{2} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \vdots \\ b_{m} & a_{m2} & \cdots & a_{mn} \end{pmatrix}, A_{2} = \begin{pmatrix} a_{11} & b_{1} & \cdots & a_{1n} \\ a_{21} & b_{2} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & b_{m} & \cdots & a_{mn} \end{pmatrix}, \dots, A_{n} = \begin{pmatrix} a_{11} & a_{12} & \cdots & b_{1} \\ a_{21} & a_{22} & \cdots & b_{2} \\ \vdots & \vdots & & & \vdots \\ a_{m1} & a_{m2} & \cdots & b_{m} \end{pmatrix}.$$

Example: Using Crammer rule to solve the system of linear equations

$$x + 2z = 6$$
$$-3x + 4y + 6z = 30$$
$$-x - 2y + 3z = 8$$

Solution.

$$A = \begin{pmatrix} 1 & 0 & 2 \\ -3 & 4 & 6 \\ -1 & -2 & 3 \end{pmatrix}, A_{1} = \begin{pmatrix} 6 & 0 & 2 \\ 30 & 4 & 6 \\ 8 & -2 & 3 \end{pmatrix}, A_{2} = \begin{pmatrix} 1 & 6 & 2 \\ -3 & 30 & 6 \\ -1 & 8 & 3 \end{pmatrix}, A_{3} = \begin{pmatrix} 1 & 0 & 6 \\ -3 & 4 & 30 \\ -1 & -2 & 8 \end{pmatrix}$$
$$det(A) = \begin{vmatrix} 1 & 0 & 2 \\ -3 & 4 & 6 \\ -1 & -2 & 3 \end{vmatrix}, A_{1} = \begin{pmatrix} 0 & 2 \\ -3 & 4 \\ -1 & -2 & 3 \end{vmatrix}, A_{2} = \begin{pmatrix} 1 & 6 & 2 \\ -3 & 4 & 6 \\ -1 & -2 & 8 \end{pmatrix}$$
$$= 12 + 0 + 12 + 8 + 12 + 0$$
$$= 44$$
$$det(A_{1}) = \begin{vmatrix} 6 & 0 & 2 \\ 30 & 4 & 6 \\ 8 & -2 & 3 \end{vmatrix}, B = -2$$
$$= 72 + 0 - 120 - 64 + 72 + 0$$
$$= 40$$
$$det(A_{2}) = \begin{vmatrix} 1 & 6 & 2 \\ -3 & 30 & 6 \\ -1 & 8 & 3 \end{vmatrix}, -1 = 8$$
$$= 90 - 36 - 48 + 60 - 48 + 54$$
$$= 72$$

$$det(A_3) = \begin{vmatrix} 1 & 0 & 6 \\ -3 & 4 & 30 \\ -1 & -2 & 8 \end{vmatrix} \begin{vmatrix} -3 & 4 \\ -1 & -2 \end{vmatrix}$$
$$= 32 + 0 + 36 + 24 + 60 + 0$$
$$= 152$$
Therefore $x = \frac{det(A_1)}{det(A)} = \frac{-40}{44} = \frac{-10}{11}$,
$$y = \frac{det(A_2)}{det(A)} = \frac{72}{44} = \frac{18}{11}$$
,
$$z = \frac{det(A_3)}{det(A)} = \frac{152}{44} = \frac{38}{11}$$

Example: Using Cramer rule to solve the system of linear equations

$$x + 2y + 3z = 5$$
$$2x + 5y + 3z = 3$$
$$x + 8z = 17$$

Solution: x = 1, y = -1, z = 2.

Example / use the Cramer's rule to solve the following equations $2x_1 - 3x_2 = 5$ $x_1 + x_2 = 5$ Solution: $A = \begin{bmatrix} 2 & -3 \\ 1 & 1 \end{bmatrix}, A_1 = \begin{bmatrix} 5 & -3 \\ 5 & 1 \end{bmatrix}, A_2 = \begin{bmatrix} 2 & 5 \\ 1 & 5 \end{bmatrix}, and B = \begin{bmatrix} 5 \\ 5 \end{bmatrix}$ $|A| = [(2 * 1) - (1 * -3)] \rightarrow |A| = 5$ $|A_1| = [(5 * 1) - (5 * -3)] \rightarrow |A_1| = 20$ $|A_2| = [(2 * 5) - (1 * 5)] \rightarrow |A_2| = 5$ \rightarrow $x_1 = \frac{|A_1|}{|A|} \rightarrow x_1 = \frac{20}{5}$ = 4 $x_1 = \frac{|A_1|}{|A|} \rightarrow x_1 = \frac{20}{5}$ = 1

Eigen values and Eigen vectors.

Definition -5-: Characteristic polynomial: Let A be an $n \times n$ matrix,

 $P(\lambda) = \det(A - \lambda I) = |A - \lambda I|$, when expanded will give a polynomial, which we call as characteristic polynomial of matrix A.

Definition-6-: Eigenvalues: Let *A* be an $n \times n$ matrix.

The characteristic equation of A is $|A - \lambda I| = 0$. The roots of the characteristic equation are called Eigenvalues of A.

Definition -7-: Eigenvectors: Let A be an $n \times n$ matrix. If there exist a non zero

vector $X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$ such that $AX = \lambda X$, then the vector X is called an Eigenvector of

A corresponding to the Eigenvalue $\boldsymbol{\lambda}$.

Method of finding characteristic equation of a 3x3 matrix and 2x2 matrix The characteristic equation of a 3x3 matrix is $\lambda^3 - S_1\lambda^2 + S_2\lambda - S_3 = 0$ Where, S1= sum of main diagonal elements. $S_2 = \text{sum of minor of main diagonal elements.}$ $S_3 = \text{Det } (A) = |A|$ The characteristic equation of a 2x2 matrix is $\lambda^2 - S_1\lambda + S_2 = 0$ Where, S₁ = sum of main diagonal elements. $S_2 = \text{Det } (A) = |A|$

1. Find the characteristic equation of the matrix $\begin{pmatrix} 1 & 2 \\ 0 & 2 \end{pmatrix}$ Solution: The characteristic equation is $\lambda^2 - S_1\lambda + S_2 = 0$ $S_1 = \text{sum of main diagonal elements}$ = 1+2=3 $S_2 = \text{Det } (A) = |A|$ $= \begin{vmatrix} 1 & 2 \\ 0 & 2 \end{vmatrix}$ $S_2 = 2-0 = 2$

The characteristic equation is $\lambda^2 - 3\lambda + 2 = 0$.

	2	- 5	1
2. Find the characteristic equation of	3	1	3
	- 5	2	- 4

Solution:

The characteristic equation is $\lambda^3 - S_1\lambda^2 + S_2\lambda - S_3 = 0$ Where, $S_1 = \text{sum of the main diagonal elements}$ = 2+1-4 = -1 $S_2 = \text{sum of minor of main diagonal elements}$ $= \begin{vmatrix} 1 & 3 \\ 2 & -4 \end{vmatrix} + \begin{vmatrix} 2 & 1 \\ -5 & -4 \end{vmatrix} + \begin{vmatrix} 2 & -3 \\ 3 & 1 \end{vmatrix}$ = (-4-6)+(-8+5)+(2+9) = -10+(-3)+11 = -2 $S_3 = \text{Det } (A) = |A|$ $= \begin{vmatrix} 2 & -3 & 1 \\ 3 & 1 & 3 \\ -5 & 2 & -4 \end{vmatrix}$ = 2(-4-6)-(-3)(-12+15)+1(6+5) = 2(-10)+3(3)+1(11) = -20+9+11 = 0The characteristic equation is $\lambda^3 + \lambda^2 - 2\lambda = 0$

Example: Find the characteristic polynomial, characteristic equation, eigenvalues and eigenvectors of the matrix $A = \begin{pmatrix} 3 & 2 \\ 1 & 2 \end{pmatrix}$

Solution: The characteristic polynomial of *A* is

$$P(\lambda) = \det(A - \lambda I) = \begin{vmatrix} 3 - \lambda & 2 \\ 1 & 2 - \lambda \end{vmatrix} = (3 - \lambda)(2 - \lambda) - 2 = 4 - 5\lambda + \lambda^2.$$

The eigenvalues of A satisfy the equation $4 - 5\lambda + \lambda^2 = 0$. To solve the equation we obtain $\lambda_1 = 1$ and $\lambda_2 = 4$, that is $\begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 4 \end{pmatrix}$

If $\lambda=1$, then $\begin{pmatrix} 2 & 2 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ then $x_1 + x_2 = 0 \Longrightarrow x_1 = -x_2$

If $x_2 = -1 \implies x_1 = 1 \implies \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$ is an eigenvector of A corresponding to the eigenvalue $\lambda_1 = 1$

If $\lambda=4$, then $\begin{pmatrix} -1 & 2\\ 1 & -2 \end{pmatrix} \begin{pmatrix} x_1\\ x_2 \end{pmatrix} = \begin{pmatrix} 0\\ 0 \end{pmatrix}$ then $-x_1 + 2x_2 = 0 \Rightarrow x_1 = 2x_2$ If $x_2 = 2 \Rightarrow x_1 = 4 \Rightarrow \begin{pmatrix} x_1\\ x_2 \end{pmatrix} = \begin{pmatrix} 4\\ 2 \end{pmatrix}$ is an eigenvector of A corresponding to the eigenvalue $\lambda_2 = 4$. College of Education **Example:** Find the eigenvalues of the matrix $A = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 3 & 1 \\ 0 & 0 & 4 \end{pmatrix}$.

Solution: The characteristic polynomial of *A* is

$$P(\lambda) = \det(A - \lambda I) = \begin{vmatrix} 2 & 1 & 0 \\ 0 & 3 & 1 \\ 0 & 0 & 4 \end{vmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{vmatrix} = \begin{vmatrix} 2 - \lambda & 1 & 0 \\ 0 & 3 - \lambda & 1 \\ 0 & 0 & 4 - \lambda \end{vmatrix}$$
$$= (2 - \lambda)(3 - \lambda)(4 - \lambda)$$

The eigenvalues of *A* satisfy the equation $(2 - \lambda)(3 - \lambda)(4 - \lambda) = 0$. To solve the equation we obtain $\lambda_1 = 2$, $\lambda_2 = 3$ and $\lambda_3 = 4$ are the eigenvalue of a matrix *A*

Example: Find the eigenvalues and eigenvectors of the matrix $A = \begin{pmatrix} 0 & 0 & 3 \\ 0 & 3 & 0 \\ 3 & 0 & 0 \end{pmatrix}$

Solution: The characteristic polynomial of *A* is

$$P(\lambda) = \det(A - \lambda I) = \begin{vmatrix} 0 & 0 & 3 \\ 0 & 3 & 0 \\ 3 & 0 & 0 \end{vmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{vmatrix} = \begin{vmatrix} -\lambda & 0 & 3 \\ 0 & 3 - \lambda & 0 \\ 3 & 0 & -\lambda \end{vmatrix} = (\lambda - 3)(\lambda + 3)(\lambda - 3)$$

The eigenvalues of *A* satisfy the equation $(\lambda - 3)(\lambda + 3)(\lambda - 3) = 0$. To solve the equation we obtain $\lambda_1 = 3$, $\lambda_2 = 3$ and $\lambda_3 = -3$ are the eigenvalue of a matrix *A*

If
$$\lambda_1 = 3$$
, then $\begin{pmatrix} -3 & 0 & 3 \\ 0 & 0 & 0 \\ 3 & 0 & -3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ then $-3x_1 + 3x_3 = 0 \Longrightarrow x_1 = 3x_1 + 3x_3 = 0$

 x_3 and $x_2 \in R$, if $x_3 = 1$ and $x_2 = 2$ then $x_1 = 1 \implies \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$ is an

eigenvector of A corresponding to the eigenvalue $\lambda_1 = 3$.

And if $x_3 = 2$ and $x_2 = 4$ then $x_1 = 2 \implies \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 \\ 4 \\ 2 \end{pmatrix}$ is an eigenvector of A

corresponding to the eigenvalue $\lambda_2 = 3$.

If
$$\lambda_3 = -3$$
, then $\begin{pmatrix} 3 & 0 & 3 \\ 0 & 0 & 0 \\ 3 & 0 & 3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ then $3x_1 + 3x_3 = 0 \implies x_1 = -x_3$ and

 $x_2 \in R$, if $x_3 = -1$ and $x_2 = 2$ then $x_1 = 1 \implies \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix}$ is an eigenvector

of A corresponding to the eigenvalue $\lambda_3 = -3$.

Theorem1: If n is a positive integer, λ is an eigenvalue of a matrix A and x is a corresponding eigenvector, then λ^n is an eigenvalue of A^n and x is a accrresponding eigenvector.

Theorem 2: If λ is an eigenvalue of an invertible matrix A and x is a corresponding eigenvector, then $1/\lambda$ is an eigenvalue of A^{-1} and x is a corresponding eigenvector

Theorem 3: If λ is an eigenvalue of matrix A then k λ is an eigenvalue of matrix kA where k is a constant.

Exercise: 1) Find the characteristic equations of the following matrices:

(a)
$$\begin{pmatrix} 10 & -9 \\ 4 & -2 \end{pmatrix}$$

(b) $\begin{pmatrix} -2 & 0 & 1 \\ -6 & -2 & 0 \\ 19 & 5 & -4 \end{pmatrix}$
2) Let $A = \begin{pmatrix} -2 & 2 & 3 \\ -2 & 3 & 2 \\ -4 & 2 & 5 \end{pmatrix}$. Then find the eigenvalues of

(a) A^{-1} using Theorem 2 (b) A^{4} using Theorem 1 (c) A + 2I(d) 3A using Theorem 3