7.1 Matrices, Vectors: Addition and Scalar Multiplication

PLE 1 Linear Systems, a Major Application of Matrices

In a system of linear equations, briefly called a **linear system,** such as

$$\begin{aligned} 4x_1 + 6x_2 + 9x_3 &= 6 \\ 6x_1 \qquad\quad - 2x_3 &= 20 \\ 5x_1 - 8x_2 + x_3 &= 10 \end{aligned}$$

the coefficients of the **unknowns** x_1, x_2, x_3 are the entries of the **coefficient matrix,** ca

$$\mathbf{A} = \begin{bmatrix} 4 & 6 & 9 \\ 6 & 0 & -2 \\ 5 & -8 & 1 \end{bmatrix}.$$

The matrix

$$\tilde{\mathbf{A}} = \begin{bmatrix} 4 & 6 \\ 6 & 0 \\ 5 & -8 \end{bmatrix}$$

A **column vector** is of the form

$$\mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}. \qquad \text{For instance,} \qquad \mathbf{b} = \begin{bmatrix} 4 \\ 0 \\ -7 \end{bmatrix}$$

Vectors

A **vector** is a matrix with only one row or column. Its entries are called the **components** of the vector. We shall denote vectors by ***lowercase*** boldface letters **a, b,** $\cdots$ or by its general component in brackets, $\mathbf{a} = [a_j]$, and so on. Our special vectors in (1) suggest that a (general) **row vector** is of the form

$$\mathbf{a} = [a_1 \quad a_2 \quad \cdots, \quad a_n]. \qquad \text{For instance,} \qquad \mathbf{a} = [-2 \quad 5 \quad 0.8 \quad 0 \quad 1].$$

$$\mathbf{A} = [a_{jk}] = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdot & \cdot & \cdots & \cdot \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$$

MPLE 3 Equality of Matrices

Let

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \quad \text{and} \quad \mathbf{B} = \begin{bmatrix} 4 & 0 \\ 3 & -1 \end{bmatrix}$$

Then

$$\mathbf{A} = \mathbf{B} \quad \text{if and only if} \quad \begin{matrix} a_{11} = 4, & a_{12} = \\ a_{21} = 3, & a_{22} = \end{matrix}$$

EXAMPLE 4 Addition of Matrices and Vectors

If $\mathbf{A} = \begin{bmatrix} -4 & 6 & 3 \\ 0 & 1 & 2 \end{bmatrix}$ and $\mathbf{B} = \begin{bmatrix} 5 & -1 & 0 \\ 3 & 1 & 0 \end{bmatrix}$, then $\mathbf{A} + \mathbf{B} = \begin{bmatrix} 1 & 5 & 3 \\ 3 & 2 & 2 \end{bmatrix}$

EXAMPLE 5 Scalar Multiplication

If $\mathbf{A} = \begin{bmatrix} 2.7 & -1.8 \\ 0 & 0.9 \\ 9.0 & -4.5 \end{bmatrix}$, then $-\mathbf{A} = \begin{bmatrix} -2.7 & 1.8 \\ 0 & -0.9 \\ -9.0 & 4.5 \end{bmatrix}$, $\frac{10}{9}\mathbf{A} = \begin{bmatrix} 3 & -2 \\ 0 & 1 \\ 10 & -5 \end{bmatrix}$, $0\mathbf{A} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$.

If a matrix **B** shows the distances between some cities in miles, 1.609**B** gives these distances in kilometers. ■

Rules for Matrix Addition and Scalar Multiplication. From the familiar laws for the addition of numbers we obtain similar laws for the addition of matrices of the same size $m \times n$, namely,

(3)

(a) $\mathbf{A} + \mathbf{B} = \mathbf{B} + \mathbf{A}$

(b) $(\mathbf{A} + \mathbf{B}) + \mathbf{C} = \mathbf{A} + (\mathbf{B} + \mathbf{C})$ (written $\mathbf{A} + \mathbf{B} + \mathbf{C}$)

(c) $\mathbf{A} + \mathbf{0} = \mathbf{A}$

(d) $\mathbf{A} + (-\mathbf{A}) = \mathbf{0}$.

(a) $c(\mathbf{A} + \mathbf{B}) = c\mathbf{A} + c\mathbf{B}$

(b) $(c + k)\mathbf{A} = c\mathbf{A} + k\mathbf{A}$

(c) $c(k\mathbf{A}) = (ck)\mathbf{A}$ (written $ck\mathbf{A}$)

(d) $1\mathbf{A} = \mathbf{A}$.

DEFINITION

Multiplication of a Matrix by a Matrix

The **product** $\mathbf{C} = \mathbf{AB}$ (in this order) of an $m \times n$ matrix $\mathbf{A} = [a_{jk}]$ times an $r \times p$ matrix $\mathbf{B} = [b_{jk}]$ is defined if and only if $r = n$ and is then the $m \times p$ matrix $\mathbf{C} = [c_{jk}]$ with entries

$$\text{(1)} \qquad c_{jk} = \sum_{l=1}^{n} a_{jl}b_{lk} = a_{j1}b_{1k} + a_{j2}b_{2k} + \cdots + a_{jn}b_{nk} \qquad \begin{matrix} j = 1, \cdots, m \\ k = 1, \cdots, p. \end{matrix}$$

The condition $r = n$ means that the second factor, **B**, must have as many rows as the first factor has columns, namely n. As a diagram of sizes (denoted as shown):

$$\begin{matrix} \mathbf{A} & \mathbf{B} & = & \mathbf{C} \\ [m \times n] & [n \times r] & = & [m \times r]. \end{matrix}$$

c_{jk} in (1) is obtained by multiplying each entry in the jth row of **A** by the corresponding entry in the kth column of **B** and then adding these n products. For instance, $c_{21} = a_{21}b_{11} + a_{22}b_{21} + \cdots + a_{2n}b_{n1}$, and so on. One calls this briefly a ***"multiplication of rows into columns."*** See the illustration in Fig. 155, where $n = 3$.

$$m = 4 \left\{ \overbrace{\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \\ a_{41} & a_{42} & a_{43} \end{bmatrix}}^{n=3} \overbrace{\begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \end{bmatrix}}^{p=2} = \overbrace{\begin{bmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ c_{31} & c_{32} \\ c_{41} & c_{42} \end{bmatrix}}^{p=2} \right\} m = 4$$

Fig. 155. Notations in a product $\mathbf{AB} = \mathbf{C}$

EXAMPLE 1 Matrix Multiplication

$$\mathbf{AB} = \begin{bmatrix} 3 & 5 & -1 \\ 4 & 0 & 2 \\ -6 & -3 & 2 \end{bmatrix} \begin{bmatrix} 2 & -2 & 3 & 1 \\ 5 & 0 & 7 & 8 \\ 9 & -4 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 22 & -2 & 43 & 42 \\ 26 & -16 & 14 & 6 \\ -9 & 4 & -37 & -28 \end{bmatrix}$$

Here $c_{11} = 3 \cdot 2 + 5 \cdot 5 + (-1) \cdot 9 = 22$, and so on. The entry in the box is $c_{23} = 4 \cdot 3 + 0 \cdot 7 + 2 \cdot 1 = 14$. The product **BA** is not defined. ■

EXAMPLE 2 Multiplication of a Matrix and a Vector

$$\begin{bmatrix} 4 & 2 \\ 1 & 8 \end{bmatrix} \begin{bmatrix} 3 \\ 5 \end{bmatrix} = \begin{bmatrix} 4 \cdot 3 + 2 \cdot 5 \\ 1 \cdot 3 + 8 \cdot 5 \end{bmatrix} = \begin{bmatrix} 22 \\ 43 \end{bmatrix} \qquad \text{whereas} \qquad \begin{bmatrix} 3 \\ 5 \end{bmatrix} \begin{bmatrix} 4 & 2 \\ 1 & 8 \end{bmatrix} \qquad \text{is undefined.}$$ ■

EXAMPLE 3 Products of Row and Column Vectors

$$\begin{bmatrix} 3 & 6 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix} = [19], \qquad \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix} \begin{bmatrix} 3 & 6 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 6 & 1 \\ 6 & 12 & 2 \\ 12 & 24 & 4 \end{bmatrix}.$$ ■

EXAMPLE 4 CAUTION! Matrix Multiplication Is Not Commutative, $AB \neq BA$ in General

This is illustrated by Examples 1 and 2, where one of the two products is not even defined, and by Example 3, where the two products have different sizes. But it also holds for square matrices. For instance,

$$\begin{bmatrix} 1 & 1 \\ 100 & 100 \end{bmatrix} \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \quad \text{but} \quad \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 100 & 100 \end{bmatrix} = \begin{bmatrix} 99 & 99 \\ -99 & -99 \end{bmatrix}.$$

It is interesting that this also shows that $AB = 0$ does ***not*** necessarily imply $BA = 0$ or $A = 0$ or $B = 0$. We shall discuss this further in Sec. 7.8, along with reasons when this happens.

EXAMPLE 6 Computing Products Columnwise by (5)

To obtain

$$AB = \begin{bmatrix} 4 & 1 \\ -5 & 2 \end{bmatrix} \begin{bmatrix} 3 & 0 & 7 \\ -1 & 4 & 6 \end{bmatrix} = \begin{bmatrix} 11 & 4 & 34 \\ -17 & 8 & -23 \end{bmatrix}$$

from (5), calculate the columns

$$\begin{bmatrix} 4 & 1 \\ -5 & 2 \end{bmatrix} \begin{bmatrix} 3 \\ -1 \end{bmatrix} = \begin{bmatrix} 11 \\ -17 \end{bmatrix}, \quad \begin{bmatrix} 4 & 1 \\ -5 & 2 \end{bmatrix} \begin{bmatrix} 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 4 \\ 8 \end{bmatrix}, \quad \begin{bmatrix} 4 & 1 \\ -5 & 2 \end{bmatrix} \begin{bmatrix} 7 \\ 6 \end{bmatrix} = \begin{bmatrix} 34 \\ -23 \end{bmatrix}$$

Motivation of Multiplication by Linear Transformations

Let us now motivate the "unnatural" matrix multiplication by its use in **linear transformations.** For $n = 2$ variables these transformations are of the form

$$(6^*)\qquad \begin{aligned} y_1 &= a_{11}x_1 + a_{12}x_2 \\ y_2 &= a_{21}x_1 + a_{22}x_2 \end{aligned}$$

and suffice to explain the idea. (For general n they will be discussed in Sec. 7.9.) For instance, (6*) may relate an x_1x_2-coordinate system to a y_1y_2-coordinate system in the plane. In vectorial form we can write (6*) as

$$(6)\qquad \mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \mathbf{A}\mathbf{x} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} a_{11}x_1 + a_{12}x_2 \\ a_{21}x_1 + a_{22}x_2 \end{bmatrix}.$$

Now suppose further that the x_1x_2-system is related to a w_1w_2-system by another linear transformation, say,

$$(7)\qquad \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \mathbf{B}\mathbf{w} = \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} b_{11}w_1 + b_{12}w_2 \\ b_{21}w_1 + b_{22}w_2 \end{bmatrix}.$$

Then the y_1y_2-system is related to the w_1w_2-system indirectly via the x_1x_2-system, and we wish to express this relation directly. Substitution will show that this direct relation is a linear transformation, too, say,

$$(8)\qquad \mathbf{y} = \mathbf{C}\mathbf{w} = \begin{bmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} c_{11}w_1 + c_{12}w_2 \\ c_{21}w_1 + c_{22}w_2 \end{bmatrix}$$

Indeed, substituting (7) into (6), we obtain

$$
\begin{aligned}
y_1 &= a_{11}(b_{11}w_1 + b_{12}w_2) + a_{12}(b_{21}w_1 + b_{22}w_2) \\
&= (a_{11}b_{11} + a_{12}b_{21})w_1 + (a_{11}b_{12} + a_{12}b_{22})w_2 \\
y_2 &= a_{21}(b_{11}w_1 + b_{12}w_2) + a_{22}(b_{21}w_1 + b_{22}w_2) \\
&= (a_{21}b_{11} + a_{22}b_{21})w_1 + (a_{21}b_{12} + a_{22}b_{22})w_2.
\end{aligned}
$$

EXAMPLE 7 Transposition of Matrices and Vectors

If $$\mathbf{A} = \begin{bmatrix} 5 & -8 & 1 \\ 4 & 0 & 0 \end{bmatrix}, \quad \text{then} \quad \mathbf{A}^{\mathsf{T}} = \begin{bmatrix} 5 & 4 \\ -8 & 0 \\ 1 & 0 \end{bmatrix}.$$

A little more compactly, we can write

$$\begin{bmatrix} 5 & -8 & 1 \\ 4 & 0 & 0 \end{bmatrix}^{\mathsf{T}} = \begin{bmatrix} 5 & 4 \\ -8 & 0 \\ 1 & 0 \end{bmatrix}, \quad \begin{bmatrix} 3 & 0 \\ 8 & -1 \end{bmatrix}^{\mathsf{T}} = \begin{bmatrix} 3 & 8 \\ 0 & -1 \end{bmatrix}$$

$$[6 \quad 2 \quad 3]^{\mathsf{T}} = \begin{bmatrix} 6 \\ 2 \\ 3 \end{bmatrix}, \quad \begin{bmatrix} 6 \\ 2 \\ 3 \end{bmatrix}^{\mathsf{T}} = [6 \quad 2 \quad 3].$$

(a) $$(\mathbf{A}^{\mathsf{T}})^{\mathsf{T}} = \mathbf{A}$$

(b) $$(\mathbf{A} + \mathbf{B})^{\mathsf{T}} = \mathbf{A}^{\mathsf{T}} + \mathbf{B}^{\mathsf{T}}$$

(c) $$(c\mathbf{A})^{\mathsf{T}} = c\mathbf{A}^{\mathsf{T}}$$

(d) $$(\mathbf{AB})^{\mathsf{T}} = \mathbf{B}^{\mathsf{T}}\mathbf{A}^{\mathsf{T}}.$$

PLE 8 **Symmetric and Skew-Symmetric Matrices**

$$\mathbf{A} = \begin{bmatrix} 20 & 120 & 200 \\ 120 & 10 & 150 \\ 200 & 150 & 30 \end{bmatrix} \quad \text{is symmetric, and} \quad \mathbf{B} = \begin{bmatrix} 0 & 1 & -3 \\ -1 & 0 & -2 \\ 3 & 2 & 0 \end{bmatrix} \quad \text{is skew-}$$

For instance, if a company has three building supply centers C_1, C_2, C_3, then **A** could show costs, handling 1000 bags of cement on center C_j, and a_{jk} $(j \neq k)$ the cost of shipping 1000 bags fron Clearly, $a_{jk} = a_{kj}$ because shipping in the opposite direction will usually cost the same.

Symmetric matrices have several general properties which make them important. This will be proceed.

PLE 9 **Upper and Lower Triangular Matrices**

$$\begin{bmatrix} 1 & 3 \\ 0 & 2 \end{bmatrix}, \quad \begin{bmatrix} 1 & 4 & 2 \\ 0 & 3 & 2 \\ 0 & 0 & 6 \end{bmatrix}, \qquad \begin{bmatrix} 2 & 0 & 0 \\ 8 & -1 & 0 \\ 7 & 6 & 8 \end{bmatrix}, \quad \begin{bmatrix} 3 & 0 \\ 9 & -3 \\ 1 & 0 \\ 1 & 9 \end{bmatrix}$$

Upper triangular | Lower triangular

PLE 10 **Diagonal Matrix D. Scalar Matrix S. Unit Matrix I**

$$\mathbf{D} = \begin{bmatrix} 2 & 0 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \qquad \mathbf{S} = \begin{bmatrix} c & 0 & 0 \\ 0 & c & 0 \\ 0 & 0 & c \end{bmatrix}, \qquad \mathbf{I} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}$$

PROBLEM SET 7.2

1–14 MULTIPLICATION, ADDITION, AND TRANSPOSITION OF MATRICES AND VECTORS

Let

$$\mathbf{A} = \begin{bmatrix} 6 & -2 & -2 \\ 10 & -3 & 1 \\ -10 & 5 & 1 \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} 9 & 4 & -4 \\ 4 & 7 & 0 \\ -4 & 0 & 11 \end{bmatrix},$$

$$\mathbf{C} = \begin{bmatrix} 3 & 1 \\ 0 & -2 \\ 4 & 0 \end{bmatrix}, \quad \mathbf{a} = \begin{bmatrix} 5 \\ 1 \\ 2 \end{bmatrix}, \quad \mathbf{b} = [3 \quad 0 \quad 8].$$

Calculate the following products and sums or give reasons why they are not defined. (Show all intermediate results.)

1. $\mathbf{Aa}$, $\mathbf{Ab}$, $\mathbf{Ab}^T$, $\mathbf{AB}$
2. $\mathbf{Ab}^T + \mathbf{Bb}^T$, $(\mathbf{A} + \mathbf{B})\mathbf{b}^T$, $\mathbf{bA}$, $\mathbf{B} - \mathbf{B}^T$
3. $\mathbf{AB}$, $\mathbf{BA}$, $\mathbf{AA}^T$, $\mathbf{A}^T\mathbf{A}$
4. $\mathbf{A}^2$, $\mathbf{B}^2$, $(\mathbf{A}^T)^2$, $(\mathbf{A}^2)^T$
5. $\mathbf{a}^T\mathbf{A}$, $\mathbf{bA}$, $5\mathbf{B}(3\mathbf{a} + 2\mathbf{b}^T)$, $15\mathbf{Ba} + 10\mathbf{Bb}^T$
6. $\mathbf{A}^T\mathbf{b}$, $\mathbf{b}^T\mathbf{B}$, $(3\mathbf{A} - 2\mathbf{B})^T\mathbf{a}$, $\mathbf{a}^T(3\mathbf{A} - 2\mathbf{B})$
7. $\mathbf{ab}$, $\mathbf{ba}$, $(\mathbf{ab})\mathbf{A}$, $\mathbf{a}(\mathbf{bA})$
8. $\mathbf{ab} - \mathbf{ba}$, $-(4\mathbf{b})(7\mathbf{a})$, $-28\mathbf{ba}$, $5\mathbf{abB}$
9. $(\mathbf{A} + \mathbf{B})^2$, $\mathbf{A}^2 + \mathbf{AB} + \mathbf{BA} + \mathbf{B}^2$, $\mathbf{A}^2 + 2\mathbf{AB} + \mathbf{B}^2$
10. $(\mathbf{A} + \mathbf{B})(\mathbf{A} - \mathbf{B})$, $\mathbf{A}^2 - \mathbf{AB} + \mathbf{BA} - \mathbf{B}^2$, $\mathbf{A}^2 - \mathbf{B}^2$
11. $\mathbf{A}^2\mathbf{B}$, $\mathbf{A}^3$, $(\mathbf{AB})^2$, $\mathbf{A}^2\mathbf{B}^2$
12. $\mathbf{B}^3$, $\mathbf{BC}$, $(\mathbf{BC})^2$, $(\mathbf{BC})(\mathbf{BC})^T$
13. $\mathbf{a}^T\mathbf{Aa}$, $\mathbf{a}^T(\mathbf{A} + \mathbf{A}^T)\mathbf{a}$, $\mathbf{bBb}^T$, $\mathbf{b}(\mathbf{B} - \mathbf{B}^T)\mathbf{b}^T$
14. $\mathbf{a}^T\mathbf{CC}^T\mathbf{a}$, $\mathbf{a}^T\mathbf{C}^2\mathbf{a}$, $\mathbf{bC}^T\mathbf{Cb}^T$, $\mathbf{bCC}^T\mathbf{b}^T$

7.3 Linear Systems of Equations. Gauss Elimination

Linear System, Coefficient Matrix, Augmented Matrix

A **linear system of m equations in n unknowns** $x_1, \cdots, x_n$ is a set of equations of the form

$$
\begin{aligned}
a_{11}x_1 + \cdots + a_{1n}x_n &= b_1 \\
a_{21}x_1 + \cdots + a_{2n}x_n &= b_2 \\
\cdots\cdots\cdots\cdots\cdots\cdots\cdots & \\
a_{m1}x_1 + \cdots + a_{mn}x_n &= b_m
\end{aligned}
\tag{1}
$$

The system is called *linear* because each variable x_j appears in the first power only, just as in the equation of a straight line. $a_{11}, \cdots, a_{mn}$ are given numbers, called the **coefficients** of the system. $b_1, \cdots, b_m$ on the right are also given numbers. If all the b_j are zero, then (1) is called a **homogeneous system.** If at least one b_j is not zero, then (1) is called a **nonhomogeneous system.**

A **solution** of (1) is a set of numbers $x_1, \cdots, x_n$ that satisfies all the m equations. A **solution vector** of (1) is a vector $\mathbf{x}$ whose components form a solution of (1). If the system (1) is homogeneous, it has at least the **trivial solution** $x_1 = 0, \cdots, x_n = 0$.

Matrix Form of the Linear System (1). From the definition of matrix multiplication we see that the m equations of (1) may be written as a single vector equation

$$\mathbf{A}\mathbf{x} = \mathbf{b} \tag{2}$$

where the **coefficient matrix** $\mathbf{A} = [a_{jk}]$ is the $m \times n$ matrix

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdot & \cdot & \cdots & \cdot \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}, \quad \text{and} \quad \mathbf{x} = \begin{bmatrix} x_1 \\ \cdot \\ \cdot \\ \cdot \\ x_n \end{bmatrix} \quad \text{and} \quad \mathbf{b} = \begin{bmatrix} b_1 \\ \cdot \\ \cdot \\ \cdot \\ b_m \end{bmatrix}$$

are column vectors. We assume that the coefficients a_{jk} are not all zero, so that **A** is n
a zero matrix. Note that **x** has n components, whereas **b** has m components. The matr

$$\widetilde{\mathbf{A}} = \left[\begin{array}{ccc|c} a_{11} & \cdots & a_{1n} & b_1 \\ \cdot & \cdots & \cdot & \cdot \\ \cdot & \cdots & \cdot & \cdot \\ a_{m1} & \cdots & a_{mn} & b_m \end{array}\right]$$

Gauss Elimination and Back Substitution

This is a standard elimination method for solving linear systems that proceeds systematically irrespective of particular features of the coefficients. It is a method of great practical importance and is reasonable with respect to computing time and storage demand (two aspects we shall consider in Sec. 20.1 in the chapter on numeric linear algebra). We begin by motivating the method. If a system is in **"triangular form,"** say,

$$\begin{aligned} 2x_1 + 5x_2 &= 2 \\ 13x_2 &= -26 \end{aligned}$$

and solve it for x_1, obtaining $x_1 = \frac{1}{2}(2 - 5x_2) = \frac{1}{2}(2 - 5\cdot(-2)) = 6$. This gives us the idea of first reducing a general system to triangular form. For instance, let the given system be

$$\begin{aligned} 2x_1 + 5x_2 &= 2 \\ -4x_1 + 3x_2 &= -30. \end{aligned} \qquad \text{Its augmented matrix is} \qquad \begin{bmatrix} 2 & 5 & 2 \\ -4 & 3 & -30 \end{bmatrix}.$$

We leave the first equation as it is. We eliminate x_1 from the second equation, to get a triangular system. For this we add twice the first equation to the second, and we do the same operation on the *rows* of the augmented matrix. This gives $-4x_1 + 4x_1 + 3x_2 + 10x_2 = -30 + 2\cdot 2$, that is,

$$\begin{aligned} 2x_1 + 5x_2 &= 2 \\ 13x_2 &= -26 \end{aligned} \qquad \text{Row 2} + 2\text{ Row 1} \quad \begin{bmatrix} 2 & 5 & 2 \\ 0 & 13 & -26 \end{bmatrix}$$

where Row 2 + 2 Row 1 means "Add twice Row 1 to Row 2" in the original matrix. This is the **Gauss elimination** (for 2 equations in 2 unknowns) giving the triangular form, from which back substitution now yields $x_2 = -2$ and $x_1 = 6$, as before.

EXAMPLE 2 **Gauss Elimination. Electrical Network**

Solve the linear system

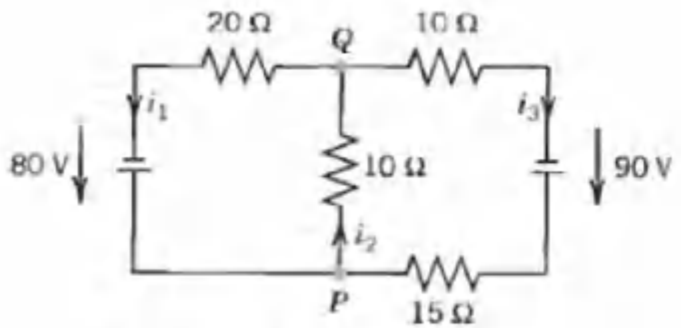
$$\begin{aligned} x_1 - x_2 + x_3 &= 0 \\ -x_1 + x_2 - x_3 &= 0 \\ 10x_2 + 25x_3 &= 90 \\ 20x_1 + 10x_2 \quad &= 80. \end{aligned}$$

Derivation from the circuit in Fig. 157 (Optional). This is the system for the unknown currents $x_1 = i_1$, $x_2 = i_2$, $x_3 = i_3$ in the electrical network in Fig. 157. To obtain it, we label the currents as shown, choosing directions arbitrarily; if a current will come out negative, this will simply mean that the current flows against the direction of our arrow. The current entering each battery will be the same as the current leaving it. The equations for the currents result from Kirchhoff's laws:

Kirchhoff's current law (KCL). *At any point of a circuit, the sum of the inflowing currents equals the sum of the outflowing currents.*

Kirchhoff's voltage law (KVL). *In any closed loop, the sum of all voltage drops equals the impressed electromotive force.*

Node P gives the first equation, node Q the second, the right loop the third, and the left loop the fourth, as indicated in the figure.



Node P: $i_1 - i_2 + i_3 = 0$

Node Q: $-i_1 + i_2 - i_3 = 0$

Right loop: $10i_2 + 25i_3 = 90$

Left loop: $20i_1 + 10i_2 = 80$

Fig. 157. Network in Example 2 and equations relating the currents

Solution by Gauss Elimination. This system could be solved rather quickly by noticing its particular form. But this is not the point. The point is that the Gauss elimination is systematic and will work in general, also for large systems. We apply it to our system and then do back substitution. As indicated let us write the augmented matrix of the system first and then the system itself:

Augmented Matrix $\tilde{A}$ — Equations

Pivot 1 ⟶ Eliminate ⟶

$$\left[\begin{array}{ccc|c} 1 & -1 & 1 & 0 \\ -1 & 1 & -1 & 0 \\ 0 & 10 & 25 & 90 \\ 20 & 10 & 0 & 80 \end{array}\right] \qquad \begin{aligned} x_1 - x_2 + x_3 &= 0 \\ -x_1 + x_2 - x_3 &= 0 \\ 10x_2 + 25x_3 &= 90 \\ 20x_1 + 10x_2 \qquad &= 80. \end{aligned}$$

Step 1. Elimination of x_1

Call the first row of **A** the **pivot row** and the first equation the **pivot equation.** Call the coefficient 1 of its x_1-term the **pivot** in this step. Use this equation to eliminate x_1 (get rid of x_1) in the other equations. For this, do:

Add 1 times the pivot equation to the second equation.

Add -20 times the pivot equation to the fourth equation.

This corresponds to **row operations** on the augmented matrix as indicated in BLUE behind the ***new matrix*** in (3). So the operations are performed on the ***preceding matrix***. The result is

$$\text{(3)} \quad \left[\begin{array}{ccc|c} 1 & -1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 10 & 25 & 90 \\ 0 & 30 & -20 & 80 \end{array}\right] \quad \begin{array}{l} \\ \text{Row 2 + Row 1} \\ \\ \text{Row 4} - \text{20 Row 1} \end{array} \quad \begin{aligned} x_1 - x_2 + x_3 &= 0 \\ 0 &= 0 \\ 10x_2 + 25x_3 &= 90 \\ 30x_2 - 20x_3 &= 80. \end{aligned}$$

Step 2. Elimination of x_2

The first equation remains as it is. We want the new second equation to serve as the next pivot equation. But since it has no x_2-term (in fact, it is $0 = 0$), we must first change the order of the equations and the corresponding rows of the new matrix. We put $0 = 0$ at the end and move the third equation and the fourth equation one place up. This is called **partial pivoting** (as opposed to the rarely used *total pivoting*, in which also the order of the unknowns is changed). It gives

$$\begin{array}{l} \\ \text{Pivot 10} \longrightarrow \\ \text{Eliminate 30} \longrightarrow \\ \\ \end{array} \left[\begin{array}{ccc|c} 1 & -1 & 1 & 0 \\ 0 & \textcircled{10} & 25 & 90 \\ 0 & \boxed{30} & -20 & 80 \\ 0 & 0 & 0 & 0 \end{array}\right] \qquad \begin{array}{rl} & x_1 - x_2 + x_3 = 0 \\ \text{Pivot 10} \longrightarrow & \textcircled{10x_2} + 25x_3 = 90 \\ \text{Eliminate } 30x_2 \longrightarrow & \boxed{30x_2} - 20x_3 = 80 \\ & 0 = 0 \end{array}$$

To eliminate x_2, do:

Add -3 times the pivot equation to the third equation.

The result is

$$(4) \qquad \left[\begin{array}{ccc|c} 1 & -1 & 1 & 0 \\ 0 & 10 & 25 & 90 \\ 0 & 0 & -95 & -190 \\ 0 & 0 & 0 & 0 \end{array}\right] \quad \text{Row 3} - 3 \text{ Row 2} \qquad \begin{aligned} x_1 - x_2 + x_3 &= 0 \\ 10x_2 + 25x_3 &= 90 \\ -95x_3 &= -190 \\ 0 &= 0 \end{aligned}$$

Back Substitution. ***Determination of x_3, x_2, x_1 (in this order)***

Working backward from the last to the first equation of this "triangular" system (4), we can now readily find x_3, then x_2, and then x_1:

$$\begin{aligned} -95x_3 &= -190 & x_3 &= i_3 = 2 \text{ [A]} \\ 10x_2 + 25x_3 &= 90 & x_2 &= \tfrac{1}{10}(90 - 25x_3) = i_2 = 4 \text{ [A]} \\ x_1 - x_2 + x_3 &= 0 & x_1 &= x_2 - x_3 = i_1 = 2 \text{ [A]} \end{aligned}$$

where A stands for "amperes." This is the answer to our problem. The solution is unique. ■

EXAMPLE 3 **Gauss Elimination if Infinitely Many Solutions Exist**

Solve the following linear systems of three equations in four unknowns whose augmented matrix is

$$(5)\quad \begin{bmatrix} 3.0 & 2.0 & 2.0 & -5.0 & \vdots & 8.0 \\ 0.6 & 1.5 & 1.5 & -5.4 & \vdots & 2.7 \\ 1.2 & -0.3 & -0.3 & 2.4 & \vdots & 2.1 \end{bmatrix}. \qquad \text{Thus,} \qquad \begin{aligned} \boxed{3.0x_1} + 2.0x_2 + 2.0x_3 - 5.0x_4 &= 8.0 \\ \boxed{0.6x_1} + 1.5x_2 + 1.5x_3 - 5.4x_4 &= 2.7 \\ \boxed{1.2x_1} - 0.3x_2 - 0.3x_3 + 2.4x_4 &= 2.1. \end{aligned}$$

Solution. As in the previous example, we circle pivots and box terms of equations and corresponding entries to be eliminated. We indicate the operations in terms of equations and operate on both equations and matrices.

Step 1. Elimination of x_1 from the second and third equations by adding

$$-0.6/3.0 = -0.2 \text{ times the first equation to the second equation,}$$

$$-1.2/3.0 = -0.4 \text{ times the first equation to the third equation.}$$

This gives the following, in which the pivot of the next step is circled.

$$(6)\quad \begin{bmatrix} 3.0 & 2.0 & 2.0 & -5.0 & \vdots & 8.0 \\ 0 & 1.1 & 1.1 & -4.4 & \vdots & 1.1 \\ 0 & -1.1 & -1.1 & 4.4 & \vdots & -1.1 \end{bmatrix} \begin{matrix} \\ \text{Row 2} - 0.2\text{ Row 1} \\ \text{Row 3} - 0.4\text{ Row 1} \end{matrix} \qquad \begin{aligned} 3.0x_1 + 2.0x_2 + 2.0x_3 - 5.0x_4 &= 8.0 \\ \boxed{1.1x_2} + 1.1x_3 - 4.4x_4 &= 1.1 \\ \boxed{-1.1x_2} - 1.1x_3 + 4.4x_4 &= -1.1 \end{aligned}$$

Step 2. Elimination of x_2 from the third equation of (6) by adding

$$1.1/1.1 = 1 \text{ times the second equation to the third equation.}$$

This gives

$$(7)\quad \begin{bmatrix} 3.0 & 2.0 & 2.0 & -5.0 & \vdots & 8.0 \\ 0 & 1.1 & 1.1 & -4.4 & \vdots & 1.1 \\ 0 & 0 & 0 & 0 & \vdots & 0 \end{bmatrix} \begin{matrix} \\ \\ \text{Row 3} + \text{Row 2} \end{matrix} \qquad \begin{aligned} 3.0x_1 + 2.0x_2 + 2.0x_3 - 5.0x_4 &= 8.0 \\ 1.1x_2 + 1.1x_3 - 4.4x_4 &= 1.1 \\ 0 &= 0 . \end{aligned}$$

ack Substitution. From the second equation, $x_2 = 1 - x_3 + 4x_4$. From this and the first equation, $= 2 - x_4$. Since x_3 and x_4 remain arbitrary, we have infinitely many solutions. If we choose a value of and a value of x_4, then the corresponding values of x_1 and x_2 are uniquely determined.

n Notation. If unknowns remain arbitrary, it is also customary to denote them by other letters $t_1, t_2, \cdots$. this example we may thus write $x_1 = 2 - x_4 = 2 - t_2$, $x_2 = 1 - x_3 + 4x_4 = 1 - t_1 + 4t_2$, $x_3 = t_1$ (first bitrary unknown), $x_4 = t_2$ (second arbitrary unknown).

AMPLE 4 Gauss Elimination if no Solution Exists

What will happen if we apply the Gauss elimination to a linear system that has no solution? The answer is th in this case the method will show this fact by producing a contradiction. For instance, consider

$$\left[\begin{array}{ccc|c} 3 & 2 & 1 & 3 \\ 2 & 1 & 1 & 0 \\ 6 & 2 & 4 & 6 \end{array}\right] \qquad \begin{aligned} 3x_1 + 2x_2 + x_3 &= 3 \\ 2x_1 + x_2 + x_3 &= 0 \\ 6x_1 + 2x_2 + 4x_3 &= 6. \end{aligned}$$

Step 1. Elimination of x_1 from the second and third equations by adding

$$-\tfrac{2}{3} \text{ times the first equation to the second equation,}$$

$$-\tfrac{6}{3} = -2 \text{ times the first equation to the third equation.}$$

This gives

$$\left[\begin{array}{ccc|c} 3 & 2 & 1 & 3 \\ 0 & -\frac{1}{3} & \frac{1}{3} & -2 \\ 0 & -2 & 2 & 0 \end{array}\right] \begin{array}{l} \\ \text{Row 2} - \frac{2}{3}\text{ Row 1} \\ \text{Row 3} - 2\text{ Row 1} \end{array} \qquad \begin{aligned} 3x_1 + 2x_2 + x_3 &= 3 \\ -\tfrac{1}{3}x_2 + \tfrac{1}{3}x_3 &= -2 \\ -2x_2 + 2x_3 &= 0. \end{aligned}$$

Step 2. Elimination of x_2 from the third equation gives

$$\left[\begin{array}{ccc|c} 3 & 2 & 1 & 3 \\ 0 & -\frac{1}{3} & \frac{1}{3} & -2 \\ 0 & 0 & 0 & 12 \end{array}\right] \quad \text{Row 3} - 6 \text{ Row 2} \qquad \begin{aligned} 3x_1 + 2x_2 + x_3 &= \\ -\tfrac{1}{3}x_2 + \tfrac{1}{3}x_3 &= \\ 0 &= \end{aligned}$$

The false statement $0 = 12$ shows that the system has no solution.

Row Echelon Form and Information From It

At the end of the Gauss elimination the form of the coefficient matrix, the augmented matrix, and the system itself are called the **row echelon form.** In it, rows of zeros, if present, are the last rows, and in each nonzero row the leftmost nonzero entry is farther to the right than in the previous row. For instance, in Example 4 the coefficient matrix and its augmented in row echelon form are

$$\begin{bmatrix} 3 & 2 & 1 \\ 0 & -\frac{1}{3} & \frac{1}{3} \\ 0 & 0 & 0 \end{bmatrix} \quad \text{and} \quad \left[\begin{array}{ccc|c} 3 & 2 & 1 & 3 \\ 0 & -\frac{1}{3} & \frac{1}{3} & -2 \\ 0 & 0 & 0 & 12 \end{array}\right].$$

Note that we do not require that the leftmost nonzero entries be 1 since this would have no theoretic or numeric advantage. (The so-called *reduced echelon form*, in which those entries *are* 1, will be discussed in Sec. 7.8.)

At the end of the Gauss elimination (before the back substitution) the row echelon form of the augmented matrix will be

(8)
$$\left[\begin{array}{ccccc|c} a_{11} & a_{12} & \cdots & \cdots & a_{1n} & b_1 \\ & c_{22} & \cdots & \cdots & c_{2n} & \tilde{b}_2 \\ & & \ddots & & \vdots & \vdots \\ & & & k_{rr} \; \cdots & k_{rn} & \tilde{b}_r \\ & & & & & \tilde{b}_{r+1} \\ & & & & & \vdots \\ & & & & & \tilde{b}_m \end{array}\right].$$

EM SET 7.3

ELIMINATION AND BACK
ITUTION

ng systems or indicate the nonexistence of
the details of your work.)

20.9 **2.** $3.0x + 6.2y = 0.2$

-19.3 $2.1x + 8.5y = 4.3$

$= 5.7$ **4.** $4y - 2z = 2$

$= 7.8$ $6x - 2y + z = 29$

$4x + 8y - 4z = 24$

$- 0.6z = -7.8$

$+ 1.7z = 15.3$

$- 1.5z = 1.1$

$4z = 0$ **7.** $y + z = -2$

$6z = 0$ $4y + 6z = -12$

$14z = 0$ $x + y + z = 2$

15. $3x + 7y - 4z = -46$

$5w + 4x + 8y + z = 7$

$8w + 4y - 2z = 0$

$-w + 6x + 2z = 13$

16. $-2w - 17x + 4y + 3z = 0$

$7w + 3y - 2z = 0$

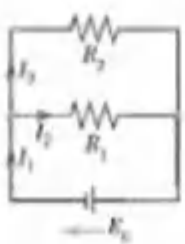
$2x + 8y - 6z = -20$

$5w - 13x - y + 5z = 16$

17–19 MODELS OF ELECTRICAL NETWORKS

Using Kirchhoff's laws (see Example 2), find the currents. (Show the details of your work.)

17.



8. $2x + y - 3z = 8$

$5x + 2z = 3$

$8x - y + 7z = 0$

9. $4y + 4z = 24$

$3x - 11y - 2z = -6$

$6x - 17y + z = 18$

10. $0.6x + 0.3y - 0.4z = -1.9$

$-4.6x + 0.5y + 1.2z = -1.3$

11. $2x - y + 3z = -1$

$-4x + 2y - 6z = 2$

12. $-2y - 2z = -8$

$3x + 4y - 5z = 13$

13. $x + y - 2z = 0$

$-4w - x - y + 2z = -4$

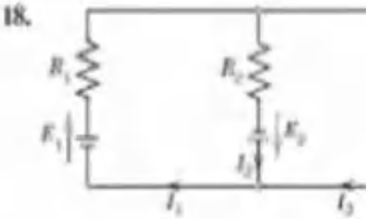
$-2w + 3x + 3y - 6z = -2$

14. $w - 2x + 5y - 3z = 0$

$-3w + 6x + y + z = 0$

$2w - 4x + 3y - z = 3$

18.



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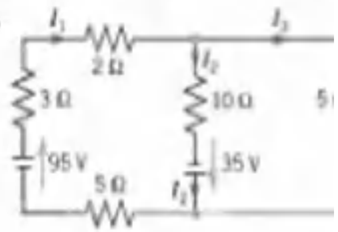

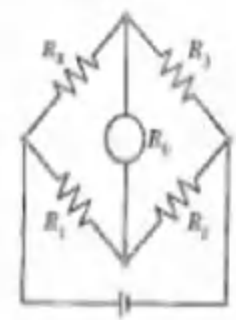

Wheatstone bridge

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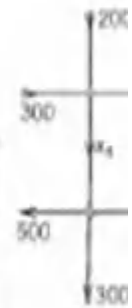

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EXAMPLE 3 **Gauss Elimination if Infinitely Many Solutions Exist**

Solve the following linear systems of three equations in four unknowns whose augmented matrix is

$$(5)\quad \begin{bmatrix} 3.0 & 2.0 & 2.0 & -5.0 & | & 8.0 \\ 0.6 & 1.5 & 1.5 & -5.4 & | & 2.7 \\ 1.2 & -0.3 & -0.3 & 2.4 & | & 2.1 \end{bmatrix}. \qquad \text{Thus,} \qquad \begin{aligned} \boxed{3.0x_1} + 2.0x_2 + 2.0x_3 - 5.0x_4 &= 8.0 \\ \boxed{0.6x_1} + 1.5x_2 + 1.5x_3 - 5.4x_4 &= 2.7 \\ \boxed{1.2x_1} - 0.3x_2 - 0.3x_3 + 2.4x_4 &= 2.1. \end{aligned}$$

Solution. As in the previous example, we circle pivots and box terms of equations and corresponding entries to be eliminated. We indicate the operations in terms of equations and operate on both equations and matrices.

Step 1. Elimination of x_1 from the second and third equations by adding

$$-0.6/3.0 = -0.2 \text{ times the first equation to the second equation,}$$

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This gives the following, in which the pivot of the next step is circled.

$$(6)\quad \begin{bmatrix} 3.0 & 2.0 & 2.0 & -5.0 & | & 8.0 \\ 0 & 1.1 & 1.1 & -4.4 & | & 1.1 \\ 0 & -1.1 & -1.1 & 4.4 & | & -1.1 \end{bmatrix} \begin{matrix} \\ \text{Row 2} - 0.2 \text{ Row 1} \\ \text{Row 3} - 0.4 \text{ Row 1} \end{matrix} \qquad \begin{aligned} 3.0x_1 + 2.0x_2 + 2.0x_3 - 5.0x_4 &= 8.0 \\ \boxed{1.1x_2} + 1.1x_3 - 4.4x_4 &= 1.1 \\ \boxed{-1.1x_2} - 1.1x_3 + 4.4x_4 &= -1.1 \end{aligned}$$

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This gives

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This gives

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CHAP. 7 Linear Algebra: Matrices, Vectors, Determinants. Linear Systems

Step 2. Elimination of x_2 from the third equation gives

$$\left[\begin{array}{ccc|c} 3 & 2 & 1 & 3 \\ 0 & -\frac{1}{3} & \frac{1}{3} & -2 \\ 0 & 0 & 0 & 12 \end{array}\right] \quad \text{Row 3} - 6 \text{ Row 2}$$

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The false statement $0 - 12$ shows that the system has no solution.

Row Echelon Form and Information From It

At the end of the Gauss elimination the form of the coefficient matrix, the augmented matrix, and the system itself are called the **row echelon form.** In it, rows of zeros, if present, are the last rows, and in each nonzero row the leftmost nonzero entry is farther to the right than in the previous row. For instance, in Example 4 the coefficient matrix and its augmented in row echelon form are

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Note that we do not require that the leftmost nonzero entries be 1 since this would have no theoretic or numeric advantage. (The so-called *reduced echelon form*, in which those entries *are* 1, will be discussed in Sec. 7.8.)

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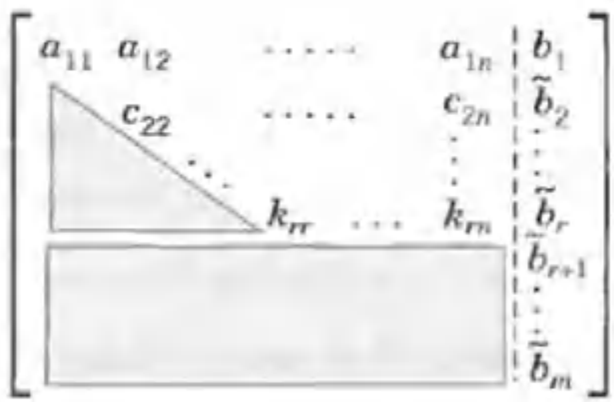

EM SET 7.3

ELIMINATION AND BACK
ITUTION

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17–19 MODELS OF ELECTRICAL NETWORKS

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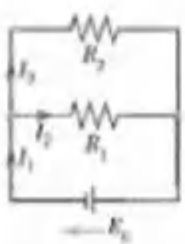

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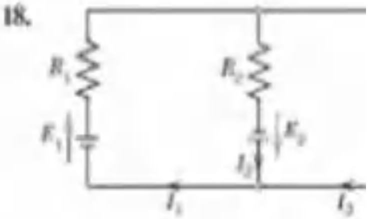
18.



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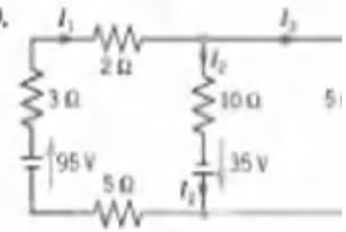

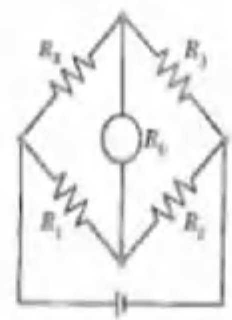

Wheatstone bridge

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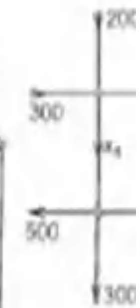

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Second- and Third-Order Determinants

We explain these determinants separately from the general theory in Sec. 7.7 because they will be sufficient for many of our examples and problems. Since this section is for reference, ***go on to the next section, consulting this material only when needed.***

A **determinant of second order** is denoted and defined by

$$D = \det \mathbf{A} = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21}. \tag{1}$$

So here we have ***bars*** (whereas a matrix has ***brackets***).

Cramer's rule for solving linear systems of two equations in two unknowns

$$\text{(2)} \qquad \begin{aligned} &\text{(a)} \quad a_{11}x_1 + a_{12}x_2 = b_1 \\ &\text{(b)} \quad a_{21}x_1 + a_{22}x_2 = b_2 \end{aligned}$$

is

$$x_1 = \frac{\begin{vmatrix} b_1 & a_{12} \\ b_2 & a_{22} \end{vmatrix}}{D} = \frac{b_1a_{22} - a_{12}b_2}{D},$$

(3)

$$x_2 = \frac{\begin{vmatrix} a_{11} & b_1 \\ a_{21} & b_2 \end{vmatrix}}{D} = \frac{a_{11}b_2 - b_1a_{21}}{D}$$

with D as in (1), provided

$$D \neq 0.$$

The value $D = 0$ appears for inconsistent nonhomogeneous systems and for homogeneous systems with nontrivial solutions.

EXAMPLE 1 Cramer's Rule for Two Equations

If $\begin{aligned} 4x_1 + 3x_2 &= 12 \\ 2x_1 + 5x_2 &= -8 \end{aligned}$ then $x_1 = \frac{\begin{vmatrix} 12 & 3 \\ -8 & 5 \end{vmatrix}}{\begin{vmatrix} 4 & 3 \\ 2 & 5 \end{vmatrix}} = \frac{84}{14} = 6, \quad x_2 = \frac{\begin{vmatrix} 4 & 12 \\ 2 & -8 \end{vmatrix}}{\begin{vmatrix} 4 & 3 \\ 2 & 5 \end{vmatrix}} = \frac{-56}{14} = -4.$

Third-Order Determinants

A **determinant of third order** can be defined by

(4) $$D = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11}\begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{21}\begin{vmatrix} a_{12} & a_{13} \\ a_{32} & a_{33} \end{vmatrix} + a_{31}\begin{vmatrix} a_{12} & a_{13} \\ a_{22} & a_{23} \end{vmatrix}$$

(4*) $D = a_{11}a_{22}a_{33} - a_{11}a_{23}a_{32} + a_{21}a_{13}a_{32} - a_{21}a_{12}a_{33} + a_{31}a_{12}a_{23} - a_{31}a_{13}a_{22}.$

Cramer's Rule for Linear Systems of Three Equations

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 &= b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 &= b_2 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 &= b_3 \end{aligned} \tag{5}$$

is

$$x_1 = \frac{D_1}{D}, \qquad x_2 = \frac{D_2}{D}, \qquad x_3 = \frac{D_3}{D} \qquad (D \neq 0) \tag{6}$$

with the *determinant D of the system* given by (4) and

$$D_1 = \begin{vmatrix} b_1 & a_{12} & a_{13} \\ b_2 & a_{22} & a_{23} \\ b_3 & a_{32} & a_{33} \end{vmatrix}, \quad D_2 = \begin{vmatrix} a_{11} & b_1 & a_{13} \\ a_{21} & b_2 & a_{23} \\ a_{31} & b_3 & a_{33} \end{vmatrix}, \quad D_3 = \begin{vmatrix} a_{11} & a_{12} & b_1 \\ a_{21} & a_{22} & b_2 \\ a_{31} & a_{32} & b_3 \end{vmatrix}.$$

Note that D_1, D_2, D_3 are obtained by replacing Columns 1, 2, 3, respectively, by the column of the right sides of (5).

EXAMPLE 4 Evaluation of Determinants by Reduction to Triangular Form

Because of Theorem 1 we may evaluate determinants by reduction to triangular form, as in the Gauss elimination for a matrix. For instance (with the blue explanations always referring to the ***preceding determinant***)

$$D = \begin{vmatrix} 2 & 0 & -4 & 6 \\ 4 & 5 & 1 & 0 \\ 0 & 2 & 6 & -1 \\ -3 & 8 & 9 & 1 \end{vmatrix}$$

$$= \begin{vmatrix} 2 & 0 & -4 & 6 \\ 0 & 5 & 9 & -12 \\ 0 & 2 & 6 & -1 \\ 0 & 8 & 3 & 10 \end{vmatrix} \quad \begin{matrix} \\ \text{Row 2} - 2\text{ Row 1} \\ \\ \text{Row 4} + 1.5\text{ Row 1} \end{matrix}$$

$$= \begin{vmatrix} 2 & 0 & -4 & 6 \\ 0 & 5 & 9 & -12 \\ 0 & 0 & 2.4 & 3.8 \\ 0 & 0 & -11.4 & 29.2 \end{vmatrix} \quad \begin{matrix} \\ \\ \text{Row 3} - 0.4\text{ Row 2} \\ \text{Row 4} - 1.6\text{ Row 2} \end{matrix}$$

$$= \begin{vmatrix} 2 & 0 & -4 & 6 \\ 0 & 5 & 9 & -12 \\ 0 & 0 & 2.4 & 3.8 \\ 0 & 0 & -0 & 47.25 \end{vmatrix} \quad \begin{matrix} \\ \\ \\ \text{Row 4} + 4.75\text{ Row 3} \end{matrix}$$

$$= 2 \cdot 5 \cdot 2.4 \cdot 47.25 = 1134.$$

Inverse of a Matrix. Gauss–Jordan Elimination

In this section we consider* square *matrices exclusively.

The **inverse** of an $n \times n$ matrix $\mathbf{A} = [a_{jk}]$ is denoted by $\mathbf{A}^{-1}$ and is an $n \times n$
such that

$$\mathbf{A}\mathbf{A}^{-1} = \mathbf{A}^{-1}\mathbf{A} = \mathbf{I} \quad (1)$$

where $\mathbf{I}$ is the $n \times n$ unit matrix (see Sec. 7.2).

If $\mathbf{A}$ has an inverse, then $\mathbf{A}$ is called a **nonsingular matrix.** If $\mathbf{A}$ has no inver
$\mathbf{A}$ is called a **singular matrix.**

If $\mathbf{A}$ has an inverse, the inverse is unique.

Indeed, if both $\mathbf{B}$ and $\mathbf{C}$ are inverses of $\mathbf{A}$, then $\mathbf{AB} = \mathbf{I}$ and $\mathbf{CA} = \mathbf{I}$, so that we
the uniqueness from

$$\mathbf{B} = \mathbf{IB} = (\mathbf{CA})\mathbf{B} = \mathbf{C}(\mathbf{AB}) = \mathbf{CI} = \mathbf{C}.$$

EM SET 7.3

ELIMINATION AND BACK ITUTION

ng systems or indicate the nonexistence of the details of your work.)

20.9

-19.3

2. $3.0x + 6.2y = 0.2$

$2.1x + 8.5y = 4.3$

$= 5.7$

$= 7.8$

4. $4y - 2z = 2$

$6x - 2y + z = 29$

$4x + 8y - 4z = 24$

$- 0.6z = -7.8$

$+ 1.7z = 15.3$

$- 1.5z = 1.1$

$4z = 0$

$6z = 0$

$14z = 0$

7. $y + z = -2$

$4y + 6z = -12$

$x + y + z = 2$

15. $3x + 7y - 4z = -46$

$5w + 4x + 8y + z = 7$

$8w + 4y - 2z = 0$

$-w + 6x + 2z = 13$

16. $-2w - 17x + 4y + 3z = 0$

$7w + 3y - 2z = 0$

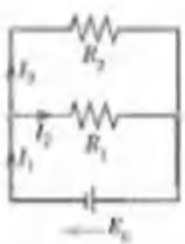
$2x + 8y - 6z = -20$

$5w - 13x - y + 5z = 16$

17–19 **MODELS OF ELECTRICAL NETWORKS**

Using Kirchhoff's laws (see Example 2), find the currents. (Show the details of your work.)

17.



8. $2x + y - 3z = 8$

$5x + 2z = 3$

$8x - y + 7z = 0$

9. $4y + 4z = 24$

$3x - 11y - 2z = -6$

$6x - 17y + z = 18$

10. $0.6x + 0.3y - 0.4z = -1.9$

$-4.6x + 0.5y + 1.2z = -1.3$

11. $2x - y + 3z = -1$

$-4x + 2y - 6z = 2$

12. $-2y - 2z = -8$

$3x + 4y - 5z = 13$

13. $x + y - 2z = 0$

$-4w - x - y + 2z = -4$

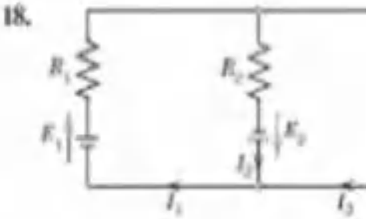
$-2w + 3x + 3y - 6z = -2$

14. $w - 2x + 5y - 3z = 0$

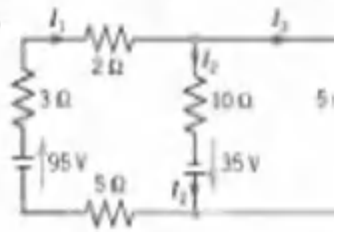
$-3w + 6x + y + z = 0$

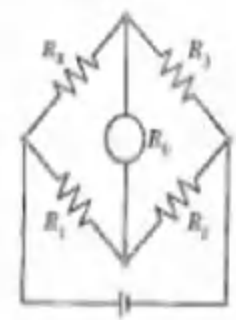
$2w - 4x + 3y - z = 3$

18.



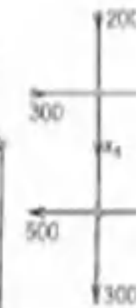
19.





Wheatstone bridge

(Prob. 20, next page)



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Inverse of a Matrix. Gauss–Jordan Elimination

In this section we consider* square *matrices exclusively.

The **inverse** of an $n \times n$ matrix $\mathbf{A} = [a_{jk}]$ is denoted by $\mathbf{A}^{-1}$ and is an $n \times n$
such that

(1)
$$\mathbf{A}\mathbf{A}^{-1} = \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$$

where $\mathbf{I}$ is the $n \times n$ unit matrix (see Sec. 7.2).

If $\mathbf{A}$ has an inverse, then $\mathbf{A}$ is called a **nonsingular matrix.** If $\mathbf{A}$ has no inver
$\mathbf{A}$ is called a **singular matrix.**

If $\mathbf{A}$ *has an inverse, the inverse is unique.*

Indeed, if both $\mathbf{B}$ and $\mathbf{C}$ are inverses of $\mathbf{A}$, then $\mathbf{AB} = \mathbf{I}$ and $\mathbf{CA} = \mathbf{I}$, so that we
the uniqueness from

$$\mathbf{B} = \mathbf{IB} = (\mathbf{CA})\mathbf{B} = \mathbf{C}(\mathbf{AB}) = \mathbf{CI} = \mathbf{C}.$$

AMPLE 1 **Inverse of a Matrix. Gauss–Jordan Elimination**

Determine the inverse $\mathbf{A}^{-1}$ of

$$\mathbf{A} = \begin{bmatrix} -1 & 1 & 2 \\ 3 & -1 & 1 \\ -1 & 3 & 4 \end{bmatrix}.$$

Solution. We apply the Gauss elimination (Sec. 7.3) to the following $n \times 2n = 3 \times 6$ matrix, whe always refers to the previous matrix.

$$[\mathbf{A} \quad \mathbf{I}] = \left[\begin{array}{ccc|ccc} -1 & 1 & 2 & 1 & 0 & 0 \\ 3 & -1 & 1 & 0 & 1 & 0 \\ -1 & 3 & 4 & 0 & 0 & 1 \end{array}\right]$$

$$\left[\begin{array}{ccc|ccc} -1 & 1 & 2 & 1 & 0 & 0 \\ 0 & 2 & 7 & 3 & 1 & 0 \\ 0 & 2 & 2 & -1 & 0 & 1 \end{array}\right] \quad \begin{array}{l} \\ \text{Row 2} + 3 \text{ Row 1} \\ \text{Row 3} - \text{Row 1} \end{array}$$

$$\left[\begin{array}{ccc|ccc} -1 & 1 & 2 & 1 & 0 & 0 \\ 0 & 2 & 7 & 3 & 1 & 0 \\ 0 & 0 & -5 & -4 & -1 & 1 \end{array}\right] \quad \begin{array}{l} \\ \\ \text{Row 3} - \text{Row 2} \end{array}$$

This is [U H] as produced by the Gauss elimination. Now follow the additional Gauss–Jordan steps, reducing U to I, that is, to diagonal form with entries 1 on the main diagonal.

$$\left[\begin{array}{ccc|ccc} 1 & -1 & -2 & -1 & 0 & 0 \\ 0 & 1 & 3.5 & 1.5 & 0.5 & 0 \\ 0 & 0 & 1 & 0.8 & 0.2 & -0.2 \end{array}\right] \quad \begin{array}{l} -\text{Row 1} \\ 0.5 \text{ Row 2} \\ -0.2 \text{ Row 3} \end{array}$$

$$\left[\begin{array}{ccc|ccc} 1 & -1 & 0 & 0.6 & 0.4 & -0.4 \\ 0 & 1 & 0 & -1.3 & -0.2 & 0.7 \\ 0 & 0 & 1 & 0.8 & 0.2 & -0.2 \end{array}\right] \quad \begin{array}{l} \text{Row 1} + 2 \text{ Row 3} \\ \text{Row 2} - 3.5 \text{ Row 3} \\ \end{array}$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -0.7 & 0.2 & 0.3 \\ 0 & 1 & 0 & -1.3 & -0.2 & 0.7 \\ 0 & 0 & 1 & 0.8 & 0.2 & -0.2 \end{array}\right] \quad \begin{array}{l} \text{Row 1} + \text{Row 2} \\ \\ \\ \end{array}$$

The last three columns constitute $\mathbf{A}^{-1}$. Check:

$$\begin{bmatrix} -1 & 1 & 2 \\ 3 & -1 & 1 \\ -1 & 3 & 4 \end{bmatrix} \begin{bmatrix} -0.7 & 0.2 & 0.3 \\ -1.3 & -0.2 & 0.7 \\ 0.8 & 0.2 & -0.2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

Hence $\mathbf{A}\mathbf{A}^{-1} = \mathbf{I}$. Similarly, $\mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$. ■

Inverse of a Matrix

The inverse of a nonsingular $n \times n$ *matrix* $\mathbf{A} = [a_{jk}]$ *is given by*

$$(4) \qquad \mathbf{A}^{-1} = \frac{1}{\det \mathbf{A}} [C_{jk}]^{\mathsf{T}} = \frac{1}{\det \mathbf{A}} \begin{bmatrix} C_{11} & C_{21} & \cdots & C_{n1} \\ C_{12} & C_{22} & \cdots & C_{n2} \\ \cdot & \cdot & \cdots & \cdot \\ C_{1n} & C_{2n} & \cdots & C_{nn} \end{bmatrix},$$

where C_{jk} *is the cofactor of* a_{jk} *in* det A (see Sec. 7.7). (CAUTION! Note well that in $\mathbf{A}^{-1}$, the cofactor C_{jk} occupies the same place as a_{kj} (not a_{jk}) does in A.)

In particular, the inverse of

$$(4^*) \quad \mathbf{A} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \quad \textit{is} \quad \mathbf{A}^{-1} = \frac{1}{\det \mathbf{A}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}.$$

EXAMPLE 2 **Inverse of a 2 × 2 Matrix**

$$A = \begin{bmatrix} 3 & 1 \\ 2 & 4 \end{bmatrix}, \qquad A^{-1} = \frac{1}{10}\begin{bmatrix} 4 & -1 \\ -2 & 3 \end{bmatrix} = \begin{bmatrix} 0.4 & -0.1 \\ -0.2 & 0.3 \end{bmatrix}$$

EXAMPLE 3 **Further Illustration of Theorem 2**

Using (4), find the inverse of

$$A = \begin{bmatrix} -1 & 1 & 2 \\ 3 & -1 & 1 \\ -1 & 3 & 4 \end{bmatrix}.$$

Solution. We obtain $\det A = -1(-7) - 1 \cdot 13 + 2 \cdot 8 = 10$, and in (4),

$$C_{11} = \begin{vmatrix} -1 & 1 \\ 3 & 4 \end{vmatrix} = -7, \qquad C_{21} = -\begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix} = 2, \qquad C_{31} = \begin{vmatrix} 1 & 2 \\ -1 & 1 \end{vmatrix} = 3,$$

$$C_{12} = -\begin{vmatrix} 3 & 1 \\ -1 & 4 \end{vmatrix} = -13, \qquad C_{22} = \begin{vmatrix} -1 & 2 \\ -1 & 4 \end{vmatrix} = -2, \qquad C_{32} = -\begin{vmatrix} -1 & 2 \\ 3 & 1 \end{vmatrix} = 7,$$

$$C_{13} = \begin{vmatrix} 3 & -1 \\ -1 & 3 \end{vmatrix} = 8, \qquad C_{23} = -\begin{vmatrix} -1 & 1 \\ -1 & 3 \end{vmatrix} = 2, \qquad C_{33} = \begin{vmatrix} -1 & 1 \\ 3 & -1 \end{vmatrix} = -2,$$

so that by (4), in agreement with Example 1,

$$A^{-1} = \begin{bmatrix} -0.7 & 0.2 & 0.3 \\ -1.3 & -0.2 & 0.7 \\ 0.8 & 0.2 & -0.2 \end{bmatrix}.$$

EXAMPLE 4 **Inverse of a Diagonal Matrix**

Let

$$A = \begin{bmatrix} -0.5 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

Then the inverse is

$$A^{-1} = \begin{bmatrix} -2 & 0 & 0 \\ 0 & 0.25 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Products can be inverted by taking the inverse of each factor and multiplying these inverses ***in reverse order,***

(7) $$(AC)^{-1} = C^{-1}A^{-1}.$$

Hence for more than two factors,

(8) $$(AC \cdots PQ)^{-1} = Q^{-1}P^{-1} \cdots C^{-1}A^{-1}.$$

Determinant of a Product of Matrices

For any $n \times n$ *matrices* **A** *and* **B**,

(10) $$\det(\mathbf{AB}) = \det(\mathbf{BA}) = \det \mathbf{A} \det \mathbf{B}.$$

EXAMPLE 6 **Linear Transformations**

Our discussion preceding Example 5 is simpler than it may look at first sight. To see this, find **A** representing the linear transformation that maps (x_1, x_2) onto $(2x_1 - 5x_2, 3x_1 + 4x_2)$.

Solution. Obviously, the transformation is

$$y_1 = 2x_1 - 5x_2$$
$$y_2 = 3x_1 + 4x_2.$$

From this we can directly see that the matrix is

$$\mathbf{A} = \begin{bmatrix} 2 & -5 \\ 3 & 4 \end{bmatrix}. \qquad \text{Check: } \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 2 & -5 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2x_1 - 5x_2 \\ 3x_1 + 4x_2 \end{bmatrix}.$$ ■

If **A** in (11) is square, $n \times n$, then (11) maps R^n into R^n. If this **A** is nonsingular, so that $\mathbf{A}^{-1}$ exists (see Sec. 7.8), then multiplication of (11) by $\mathbf{A}^{-1}$ from the left and use of $\mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$ gives the **inverse transformation**

(14) $$\mathbf{x} = \mathbf{A}^{-1}\mathbf{y}.$$

Linear Algebra: Matrix Eigenvalue Problems $\mathbf{Ax} = \lambda\mathbf{x}$

EXAMPLE 1 Determination of Eigenvalues and Eigenvectors

We illustrate all the steps in terms of the matrix

$$\mathbf{A} = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix}.$$

Solution. (a) ***Eigenvalues.*** These must be determined ***first.*** Equation (1) is

$$\mathbf{Ax} = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \lambda \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}; \qquad \text{in components,} \qquad \begin{aligned} -5x_1 + 2x_2 &= \lambda x \\ 2x_1 - 2x_2 &= \lambda x \end{aligned}$$

Transferring the terms on the right to the left, we get

$$\text{(2*)} \qquad \begin{aligned} (-5 - \lambda)x_1 + \quad 2x_2 \quad &= 0 \\ 2x_1 \quad + (-2 - \lambda)x_2 &= 0. \end{aligned}$$

This can be written in matrix notation

(3*) $$(\mathbf{A} - \lambda \mathbf{I})\mathbf{x} = \mathbf{0}$$

because (1) is $\mathbf{Ax} - \lambda\mathbf{x} = \mathbf{Ax} - \lambda\mathbf{Ix} = (\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = \mathbf{0}$, which gives (3*). We see that this is a ***homogeneous*** linear system. By Cramer's theorem in Sec. 7.7 it has a nontrivial solution $\mathbf{x} \neq \mathbf{0}$ (an eigenvector of $\mathbf{A}$ we are looking for) if and only if its coefficient determinant is zero, that is,

(4*) $$D(\lambda) = \det(\mathbf{A} - \lambda\mathbf{I}) = \begin{vmatrix} -5-\lambda & 2 \\ 2 & -2-\lambda \end{vmatrix} = (-5-\lambda)(-2-\lambda) - 4 = \lambda^2 + 7\lambda + 6 = 0.$$

We call $D(\lambda)$ the **characteristic determinant** or, if expanded, the **characteristic polynomial,** and $D(\lambda) = 0$ the **characteristic equation** of $\mathbf{A}$. The solutions of this quadratic equation are $\lambda_1 = -1$ and $\lambda_2 = -6$. These are the eigenvalues of $\mathbf{A}$.

(b_1) ***Eigenvector of* A *corresponding to* λ_1.** This vector is obtained from (2*) with $\lambda = \lambda_1 = -1$, that is,

$$-4x_1 + 2x_2 = 0$$
$$2x_1 - x_2 = 0.$$

A solution is $x_2 = 2x_1$, as we see from either of the two equations, so that we need only one of them. This determines an eigenvector corresponding to $\lambda_1 = -1$ up to a scalar multiple. If we choose $x_1 = 1$, we obtain the eigenvector

$$\mathbf{x}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \qquad \text{Check:} \qquad \mathbf{Ax}_1 = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix}\begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} -1 \\ -2 \end{bmatrix} = (-1)\mathbf{x}_1 = \lambda_1\mathbf{x}_1.$$

b$_2$) ***Eigenvector of A corresponding to*** $\boldsymbol{\lambda_2}$. For $\lambda = \lambda_2 = -6$, equation (2*) becomes

$$x_1 + 2x_2 = 0$$

$$2x_1 + 4x_2 = 0.$$

olution is $x_2 = -x_1/2$ with arbitrary x_1. If we choose $x_1 = 2$, we get $x_2 = -1$. Thus an eigenvector responding to $\lambda_2 = -6$ is

$$= \begin{bmatrix} 2 \\ -1 \end{bmatrix}. \qquad \text{Check:} \qquad \mathbf{A}\mathbf{x}_2 = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix} = \begin{bmatrix} -12 \\ 6 \end{bmatrix} = (-6)\mathbf{x}_2 = \lambda_2 \mathbf{x}_2.$$

XAMPLE 2 **Multiple Eigenvalues**

Find the eigenvalues and eigenvectors of

$$A = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}.$$

Solution. For our matrix, the characteristic determinant gives the characteristic equation

$$-\lambda^3 - \lambda^2 + 21\lambda + 45 = 0.$$

The roots (eigenvalues of A) are $\lambda_1 = 5$, $\lambda_2 = \lambda_3 = -3$. To find eigenvectors, we apply the Gauss elim (Sec. 7.3) to the system $(\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = \mathbf{0}$, first with $\lambda = 5$ and then with $\lambda = -3$. For $\lambda = 5$ the chara matrix is

$$\mathbf{A} - \lambda\mathbf{I} = \mathbf{A} - 5\mathbf{I} = \begin{bmatrix} -7 & 2 & -3 \\ 2 & -4 & -6 \\ -1 & -2 & -5 \end{bmatrix}. \qquad \text{It row-reduces to} \qquad \begin{bmatrix} -7 & 2 & -3 \\ 0 & -\frac{24}{7} & -\frac{48}{7} \\ 0 & 0 & 0 \end{bmatrix}.$$

Hence it has rank 2. Choosing $x_3 = -1$ we have $x_2 = 2$ from $-\frac{24}{7}x_2 - \frac{48}{7}x_3 = 0$ and then $x_1 =$ $-7x_1 + 2x_2 - 3x_3 = 0$. Hence an eigenvector of A coresponding to $\lambda = 5$ is $\mathbf{x}_1 = [1 \quad 2 \quad -1]^T$.

For $\lambda = -3$ the characteristic matrix

Hence it has rank 2. Choosing $x_3 = -1$ we have $x_2 = 2$ from $-\frac{24}{7}x_2 - \frac{48}{7}x_3 = 0$ and then $x_1 = 1$ from $-7x_1 + 2x_2 - 3x_3 = 0$. Hence an eigenvector of A coresponding to $\lambda = 5$ is $\mathbf{x}_1 = [1 \quad 2 \quad -1]^T$.

For $\lambda = -3$ the characteristic matrix

$$\mathbf{A} - \lambda\mathbf{I} = \mathbf{A} + 3\mathbf{I} = \begin{bmatrix} 1 & 2 & -3 \\ 2 & 4 & -6 \\ -1 & -2 & 3 \end{bmatrix} \quad \text{row-reduces to} \quad \begin{bmatrix} 1 & 2 & -3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

Hence it has rank 1. From $x_1 + 2x_2 - 3x_3 = 0$ we have $x_1 = -2x_2 + 3x_3$. Choosing $x_2 = 1$, $x_3 = 0$ and $x_2 = 0$, $x_3 = 1$, we obtain two linearly independent eigenvectors of A corresponding to $\lambda = -3$ [as they must exist by (5), Sec. 7.5, with rank = 1 and $n = 3$],

$$\mathbf{x}_2 = \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$$

and

$$\mathbf{x}_3 = \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix}.$$

■

AMPLE 3 **Algebraic Multiplicity, Geometric Multiplicity. Positive Defect**

The characteristic equation of the matrix

$$A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \quad \text{is} \quad \det(A - \lambda I) = \begin{vmatrix} -\lambda & 1 \\ 0 & -\lambda \end{vmatrix} = \lambda^2 = 0.$$

Hence $\lambda = 0$ is an eigenvalue of algebraic multiplicity $M_0 = 2$. But its geometric multiplicity is only
since eigenvectors result from $-0x_1 + x_2 = 0$, hence $x_2 = 0$, in the form $[x_1 \quad 0]^T$. Hence for $\lambda = 0$ th
is $\Delta_0 = 1$.

Similarly, the characteristic equation of the matrix

$$A = \begin{bmatrix} 3 & 2 \\ 0 & 3 \end{bmatrix} \quad \text{is} \quad \det(A - \lambda I) = \begin{vmatrix} 3-\lambda & 2 \\ 0 & 3-\lambda \end{vmatrix} = (3-\lambda)^2 = 0.$$

Hence $\lambda = 3$ is an eigenvalue of algebraic multiplicity $M_3 = 2$, but its geometric multiplicity is only
since eigenvectors result from $0x_1 + 2x_2 = 0$ in the form $[x_1 \quad 0]^T$.

AMPLE 3 **Algebraic Multiplicity, Geometric Multiplicity. Positive Defect**

The characteristic equation of the matrix

$$\mathbf{A} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \quad \text{is} \quad \det(\mathbf{A} - \lambda\mathbf{I}) = \begin{vmatrix} -\lambda & 1 \\ 0 & -\lambda \end{vmatrix} = \lambda^2 = 0.$$

Hence $\lambda = 0$ is an eigenvalue of algebraic multiplicity $M_0 = 2$. But its geometric multiplicity is only since eigenvectors result from $-0x_1 + x_2 = 0$, hence $x_2 = 0$, in the form $[x_1 \quad 0]^T$. Hence for $\lambda = 0$ th is $\Delta_0 = 1$.

Similarly, the characteristic equation of the matrix

$$\mathbf{A} = \begin{bmatrix} 3 & 2 \\ 0 & 3 \end{bmatrix} \quad \text{is} \quad \det(\mathbf{A} - \lambda\mathbf{I}) = \begin{vmatrix} 3-\lambda & 2 \\ 0 & 3-\lambda \end{vmatrix} = (3-\lambda)^2 = 0.$$

Hence $\lambda = 3$ is an eigenvalue of algebraic multiplicity $M_3 = 2$, but its geometric multiplicity is only since eigenvectors result from $0x_1 + 2x_2 = 0$ in the form $[x_1 \quad 0]^T$.

EXAMPLE 4 **Real Matrices with Complex Eigenvalues and Eigenvectors**

Since real polynomials may have complex roots (which then occur in conjugate pairs), a real matrix may complex eigenvalues and eigenvectors. For instance, the characteristic equation of the skew-symmetric m

$$A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \quad \text{is} \quad \det(A - \lambda I) = \begin{vmatrix} -\lambda & 1 \\ -1 & -\lambda \end{vmatrix} = \lambda^2 + 1 = 0.$$

It gives the eigenvalues $\lambda_1 = i\ (=\sqrt{-1})$, $\lambda_2 = -i$. Eigenvectors are obtained from $-ix_1 + x_2 =$ ($ix_1 + x_2 = 0$, respectively, and we can choose $x_1 = 1$ to get

$$\begin{bmatrix} 1 \\ i \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 1 \\ -i \end{bmatrix}.$$

In the next section we shall need the following simple theorem.

EXAMPLE 4 **Vibrating System of Two Masses on Two Springs (Fig. 159)**

Mass–spring systems involving several masses and springs can be treated as eigenvalue problems. For instance, the mechanical system in Fig. 159 is governed by the system of ODEs

$$\text{(6)} \qquad \begin{aligned} y_1'' &= -5y_1 + 2y_2 \\ y_2'' &= \quad 2y_1 - 2y_2 \end{aligned}$$

where y_1 and y_2 are the displacements of the masses from rest, as shown in the figure, and primes denote derivatives with respect to time t. In vector form, this becomes

$$\text{(7)} \qquad \mathbf{y}'' = \begin{bmatrix} y_1'' \\ y_2'' \end{bmatrix} = \mathbf{A}\mathbf{y} = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}.$$

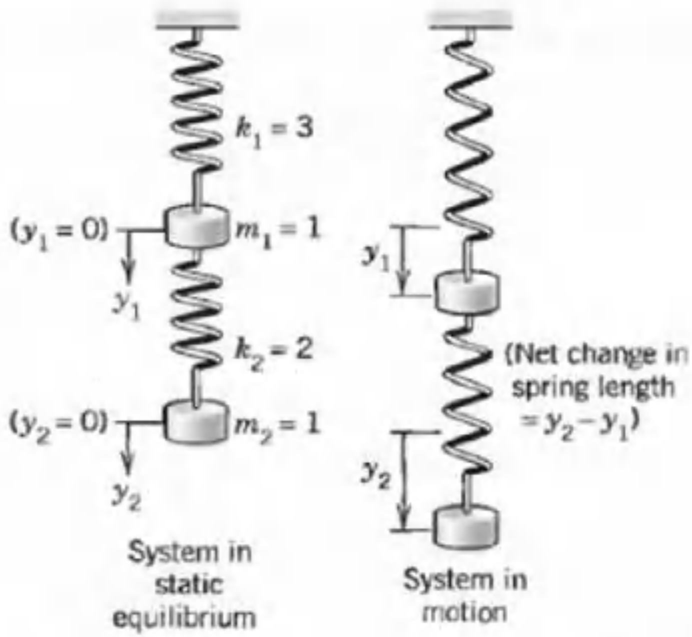

Fig. 159. Masses on springs in Example 4

Laplace Transforms

The Laplace transform method is a powerful method for solving linear ODEs and corresponding initial value problems, as well as systems of ODEs arising in engineering. The process of solution consists of three steps (see Fig. 112).

Step 1. The given ODE is transformed into an algebraic equation (**"subsidiary equation"**).

Step 2. The subsidiary equation is solved by purely algebraic manipulations.

Step 3. The solution in Step 2 is transformed back, resulting in the solution of the given problem.

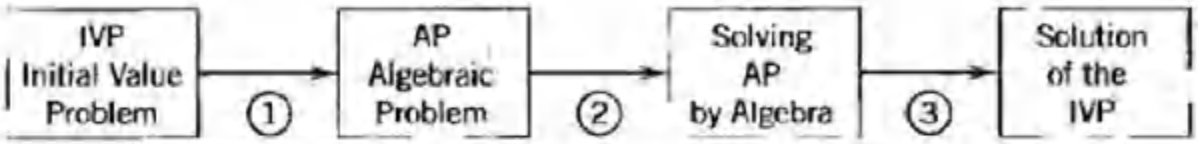

Fig. 112. Solving an IVP by Laplace transforms

6.1 Laplace Transform. Inverse Transform. Linearity. *s*-Shifting

If $f(t)$ is a function defined for all $t \geqq 0$, its **Laplace transform**[1] is the integral of $f(t)$ times e^{-st} from $t = 0$ to ∞. It is a function of s, say, $F(s)$, and is denoted by $\mathcal{L}(f)$; thus

$$F(s) = \mathcal{L}(f) = \int_0^\infty e^{-st} f(t)\, dt. \tag{1}$$

Here we must assume that $f(t)$ is such that the integral exists (that is, has some finite value). This assumption is usually satisfied in applications—we shall discuss this near the end of the section.

Not only is the result $F(s)$ called the Laplace transform, but the operation just described, which yields $F(s)$ from a given $f(t)$, is also called the **Laplace transform.** It is an **"integral transform"**

$$F(s) = \int_0^\infty k(s, t) f(t)\, dt$$

with **"kernel"** $k(s, t) = e^{-st}$.

Furthermore, the given function $f(t)$ in (1) is called the **inverse transform** of $F(s)$ and is denoted by $\mathcal{L}^{-1}(F)$; that is, we shall write

$$f(t) = \mathcal{L}^{-1}(F). \tag{1*}$$

Note that (1) and (1*) together imply $\mathcal{L}^{-1}(\mathcal{L}(f)) = f$ and $\mathcal{L}(\mathcal{L}^{-1}(F)) = F$.

XAMPLE 1 Laplace Transform

Let $f(t) = 1$ when $t \geqq 0$. Find $F(s)$.

Solution. From (1) we obtain by integration

$$\mathcal{L}(f) = \mathcal{L}(1) = \int_0^\infty e^{-st}\,dt = -\frac{1}{s}\,e^{-st}\Big|_0^\infty = \frac{1}{s} \qquad (s > 0)$$

Our notation is convenient, but we should say a word about it. The interval of integration in (1) is infinite. uch an integral is called an **improper integral** and, by definition, is evaluated according to the rule

$$\int_0^\infty e^{-st} f(t)\,dt = \lim_{T\to\infty} \int_0^T e^{-st} f(t)\,dt.$$

ence our convenient notation means

$$\int_0^\infty e^{-st}\,dt = \lim_{T\to\infty} \left[-\frac{1}{s}\,e^{-st}\right]_0^T = \lim_{T\to\infty} \left[-\frac{1}{s}\,e^{-sT} + \frac{1}{s}\,e^{0}\right] = \frac{1}{s} \qquad (s > 0).$$

/e shall use this notation throughout this chapter. ■

AMPLE 2 Laplace Transform $\mathcal{L}(e^{at})$ of the Exponential Function e^{at}

Let $f(t) = e^{at}$ when $t \geqq 0$, where a is a constant. Find $\mathcal{L}(f)$.

Solution. Again by (1),

$$\mathcal{L}(e^{at}) = \int_0^\infty e^{-st} e^{at}\, dt = \frac{1}{a-s} e^{-(s-a)t} \Big|_0^\infty ;$$

hence, when $s - a > 0$,

$$\mathcal{L}(e^{at}) = \frac{1}{s-a}$$