

§ 1.4 The matrix equation $A\vec{x} = \vec{b}$.

Def If A is an $m \times n$ matrix, w/ col's $\vec{a}_1, \dots, \vec{a}_n$
 $\vec{x} \in \mathbb{R}^n$, then the product of A and $\vec{x}$ is
 $= \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$
 $A\vec{x} = [\vec{a}_1 \ \vec{a}_2 \ \dots \ \vec{a}_n] \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = x_1\vec{a}_1 + \dots + x_n\vec{a}_n \hookrightarrow$

linear combination of
col. vectors.

Exmp

$$\cancel{\text{xxx}} \begin{bmatrix} 0 & 2 & -1 \\ 1 & -5 & 3 \end{bmatrix} \begin{bmatrix} 4 \\ 3 \\ 7 \end{bmatrix} = 4 \begin{bmatrix} 0 \\ 1 \end{bmatrix} + 3 \begin{bmatrix} 2 \\ -5 \end{bmatrix} + 7 \begin{bmatrix} -1 \\ 3 \end{bmatrix} = \begin{bmatrix} -1 \\ 10 \end{bmatrix}$$

$$\text{Exmp } 3\vec{v}_1 - 5\vec{v}_2 + 7\vec{v}_3 = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \vec{v}_3 \end{bmatrix} \begin{bmatrix} 3 \\ -5 \\ 7 \end{bmatrix}$$

Linear systems as matrix equations

$$\text{Exmp } \begin{cases} x_1 + 2x_2 - x_3 = 4 \\ -5x_2 + 3x_3 = 1 \end{cases} \quad \text{equivalent to}$$

$$x_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ -5 \end{bmatrix} + x_3 \begin{bmatrix} -1 \\ 3 \end{bmatrix} = \begin{bmatrix} 4 \\ 1 \end{bmatrix} \quad \text{equivalent to}$$

the matrix equation $\underbrace{\begin{bmatrix} 1 & 2 & -1 \\ 0 & -5 & 3 \end{bmatrix}}_{\text{Coefficient matrix}} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \underbrace{\begin{bmatrix} 4 \\ 1 \end{bmatrix}}_{\text{Constants}}$

More generally, we have

Important!!! Then $A : m \times n$ matrix w/ col's $\vec{a}_1, \dots, \vec{a}_n$.
 $\vec{b} \in \mathbb{R}^m$. Then the matrix equation
 $A\vec{x} = \vec{b}$

has the same solution set as vector eqn.

$$x_1\vec{a}_1 + \dots + x_n\vec{a}_n = \vec{b}$$

the same sol. set as the linear sys. w/ aug. matrix

$$[\vec{a}_1, \dots, \vec{a}_n \ \vec{b}]$$

Existence of soln's

Observation $A\vec{x} = \vec{b}$ has a soln iff $\vec{b}$ is a linear comb. of col. vectors of A .

A related but harder question:

Is the equation $A\vec{x} = \vec{b}$ consistent for all $\vec{b}$?

Equivalent question: Is $\vec{b}$ in the Span of columns of A ?
(A is an $m \times n$ matrix) $\mathbb{R}^m = \text{Span}\{\text{columns of } A\}$?

Exmp $A = \begin{bmatrix} 1 & 3 & 4 \\ -4 & 2 & -6 \\ -3 & -2 & -7 \end{bmatrix}$, $\vec{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$

Is the equation $A\vec{x} = \vec{b}$ consistent for all possible b_1, b_2, b_3 ?

Sol. row reduce aug. matrix $[A \ \vec{b}]$ then $\vec{b}$

$$\begin{bmatrix} 1 & 3 & 4 & b_1 \\ -4 & 2 & -6 & b_2 \\ -3 & -2 & -7 & b_3 \end{bmatrix} \rightsquigarrow \begin{bmatrix} 1 & 3 & 4 & b_1 \\ 0 & 14 & 10 & b_2 + 4b_1 \\ 0 & 0 & 0 & b_3 + 3b_1 - \frac{1}{2}(b_2 + 4b_1) \end{bmatrix}$$

Last column a pivot column?

possibly. For example $b_3 = 1$, $b_1 = b_2 = 0$.

Answer: NO.

Rank The three column vectors only span a plane in $\mathbb{R}^3$ not the entire $\mathbb{R}^3$ in $\mathbb{R}^m$.

(In general) Defn A set of vectors $\{\vec{v}_1, \dots, \vec{v}_p\}$ spans $\mathbb{R}^m$ if $\text{Span}\{\vec{v}_1, \dots, \vec{v}_p\} = \mathbb{R}^m$, then every vector in $\mathbb{R}^m$ is a linear combination of $\vec{v}_1, \dots, \vec{v}_p$.

Thm $A: m \times n$ matrix. Then the following statements are equivalent.

- (a) $A\vec{x} = \vec{b}$ consistent for each $\vec{b} \in \mathbb{R}^m$
 - (b) Each $\vec{b} \in \mathbb{R}^m$ is a linear comb. of columns of A .
 - (c) The columns of A span $\mathbb{R}^m$
 - (d) A has a pivot position in every row.
- They are either all true or all false.

Look at the exmp.

Back to the computation of $A\vec{x}$

Exmp $A = \begin{bmatrix} 2 & 3 & 4 \\ -1 & 5 & -3 \end{bmatrix}$ $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$

Recall $A\vec{x}$ is defined only when

$$\# \text{ of columns in } A = \# \text{ of rows in } \vec{x}$$

In another form

$$\begin{array}{ccc} & A & \vec{x} \\ \text{type:} & m \times n & n \times 1 \end{array}$$

$A\vec{x}$ is defined only when these two #'s are the same.

(continued)

$$A\vec{x} = x_1 \begin{bmatrix} 2 \\ -1 \end{bmatrix} + x_2 \begin{bmatrix} 3 \\ 5 \end{bmatrix} + x_3 \begin{bmatrix} 4 \\ -3 \end{bmatrix}$$

$$= \begin{bmatrix} 2x_1 + 3x_2 + 4x_3 \\ -x_1 + 5x_2 - 3x_3 \end{bmatrix}$$

{ The first entry in $A\vec{x}$ is ~~by multiplying the corresponding~~
a sum of products using the first row of A and the
entries in $\vec{x}$.

This is called Row-vector rule for computing $A\vec{x}$.

the

If $A\vec{x}$ is defined, then the i th entry of $A\vec{x}$ is the sum of products of corresponding entries from row i of A and from the vector $\vec{x}$.

Exmp (see next page)

Properties of operations in $\mathbb{R}$ induces important properties:

A $m \times n$ matrix, $\vec{u}, \vec{v} \in \mathbb{R}^n$, $c \in \mathbb{R}$. then

LINEAR {

- $A(\vec{u} + \vec{v}) = A\vec{u} + A\vec{v}$
- $A(c\vec{u}) = cA\vec{u}$

verify

that they
are defined.

Exmp. (a) $\begin{bmatrix} 1 & 2 & -1 \\ 0 & -5 & 3 \end{bmatrix} \begin{bmatrix} 4 \\ 3 \\ 7 \end{bmatrix} = \begin{bmatrix} 1 \times 4 + 2 \times 3 + (-1) \times 7 \\ 0 \times 4 + (-5) \times 3 + 3 \times 7 \end{bmatrix}$
 $= \begin{bmatrix} 3 \\ 6 \end{bmatrix}$

(b) $\begin{bmatrix} 2 & -3 \\ 8 & 0 \\ -5 & 2 \end{bmatrix} \begin{bmatrix} 4 \\ 7 \end{bmatrix} = \begin{bmatrix} 2 \times 4 + (-3) \times 7 \\ 8 \times 4 + 0 \times 7 \\ -5 \times 4 + 2 \times 7 \end{bmatrix} = \begin{bmatrix} -13 \\ 32 \\ -6 \end{bmatrix}$

(c) $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$



identity matrix (3×3 in this instance)

$$\begin{bmatrix} 1 & & 0 \\ & 1 & \\ 0 & & 1 \end{bmatrix}_{m \times n}$$

(1's on the diagonal, 0's everywhere else.)
 $m \times m$ identity matrix.