CAS CS 132

Linear Equations Geometric Algorithms Lecture 1

Objectives

- 1. Motivation
- 2. Definitions
- 3. Solve systems of linear equations

Keywords

Systems of linear equations Solutions Coefficient matrix Augmented matrix Elimination and Back-substitution Replacement, interchange, scaling Row Equivalence (In)consistency

Objectives

- **1. Motivation**
- 2. Definitions
- 3. Solve systems of linear equations

Motivation

1. Lines and line intersections 2. An example from chemistry

Motivation

1. Lines and line intersections 2. An example from chemistry

Lines (Slope-Intercept Form)

$y = mx + b$

Lines (Slope-Intercept Form)

$y = mx + b$ slope y-intercept

Lines (Slope-Intercept Form)

$y = mx + b$ slope y-intercept

Given a value of *x*, I can compute a value of *y*

Lines (Graph)

$ax + by = c$ x-intercept: *^c a* y-intercept: *^c b*

$ax + by = c$ x-intercept: *^c a*

What values of *x* and *y* make the equality hold? *b*

y-intercept: *^c*

Lines (Graph)

$\{(x, y) : (-2)x + y = 6\}$

Lines

$(-m)x + y = b$ $slope-int$ \rightarrow general

general → slope-int

Line Intersection

Question. Given two lines, where do they intersect?

$y = m_1x + b_1$ $y = m_2x + b_2$

Line Intersection (Graph)

Line Intersection (Alternative)

Question. Given two (general form) lines, what values of *x* and *y* satisfy *both* equations?

$a_1x + b_1y = c_1$ $a_2x + b_2y = c_2$

Line Intersection (Alternative)

Question. Given two (general form) lines, what values of *x* and *y* satisfy *both* equations? This is the same question

$a_1x + b_1y = c_1$ $a_2x + b_2y = c_2$

Motivation

1. Lines and line intersections **2. An example from chemistry**

Example: Balancing Chemical Equations

$C_6H_{12}O_6\rightarrow C_2H_5OH+CO_2$ Glucose Ethanol

Example: Balancing Chemical Equations

C_6H_1 , $O_6\rightarrow C_2H_5OH + CO_2$ Glucose Ethanol

We want to know how much ethanol is produced by fermentation (for science)

Example: Balancing Chemical Equations

We want to know how much ethanol is produced by fermentation (for science)

$C_6H_{12}O_6\rightarrow C_2H_5OH+CO_2$ Glucose Ethanol

The number of atoms has to be preserved on each side of the equation

Balancing Chemical Equations

$\alpha C_6H_{12}O_6 \rightarrow \beta C_2H_5OH + \gamma CO_2$ Glucose Ethanol

Balancing Chemical Equations

$\alpha C_6H_{12}O_6 \rightarrow \beta C_2H_5OH + \gamma CO_2$ Glucose Ethanol

 $6\alpha = 2\beta + \gamma$ (C) $12\alpha = 6\beta$ (H) $6\alpha = \beta + 2\gamma$ (O)

Balancing Chemical Equations

αC_6H_1 ₂ $O_6 \rightarrow \beta C_2H_5OH + \gamma CO_2$ Glucose Ethanol

 $6\alpha - 2\beta - \gamma = 0$ (C) $12\alpha - 6\beta = 0$ (H) $6\alpha - \beta - 2\gamma = 0$ (O)

Objectives

- 1. Motivation
- **2. Definitions**
- 3. Solve systems of linear equations

Defining Systems of Linear Equations

- 1. Linear equations
- 2. Systems of linear equations
- 3. Consistency
- 4. Matrix representations

Defining Systems of Linear Equations

1. Linear equations

- 2. Systems of linear equations
- 3. Consistency
- 4. Matrix representations

Linear Equations

Definition. A *linear equation* in the variables x_1, x_2, \ldots, x_n is an equation of the form

where $a_1, a_2, ..., a_n, b$ are real numbers ($\mathbb R$)

$a_1x_1 + a_2x_2 + \ldots + a_nx_n = b$

Linear Equations

Definition. A *linear equation* in the variables x_1, x_2, \ldots, x_n is an equation of the form

coefficients

$a_1x_1 + a_2x_2 + ... + a_nx_n = b$

where $a_1, a_2, ..., a_n, b$ are real numbers ($\mathbb R$)

Linear Equations

Definition. A *linear equation* in the variables x_1, x_2, \ldots, x_n is an equation of the form

where $a_1, a_2, ..., a_n, b$ are real numbers ($\mathbb R$)

unknowns

$a_1x_1 + a_2x_2 + ... + a_nx_n = b$

Examples

Linear Equations (Point sets)

Linear equations describe *point sets*:

 $\{(s_1, s_2, ..., s_n) \in \mathbb{R}^n : a_1 s_1 + a_2 s_2 + ... + a_n s_n\}$

= *b*}

Linear Equations (Point sets)

Linear equations describe *point sets*:

= *b*} The collections of numbers such that the equation holds.

$$
\{(s_1, s_2, \ldots, s_n) \in \mathbb{R}^n : a_1 s_1 + a_2 s_2 + \ldots + a_n s_n
$$
Examples

If a 2D linear equation is a *line* then a 3D linear equation is...

If a 2D linear equation is a *line* then a 3D linear equation is...

Not a line...

If a 2D linear equation is a *line* then a 3D linear equation is...

If a 2D linear equation is a *line* then a 3D linear equation is...

A plane(!)

demo

Example 1 $0x + 0y + z = 5$

This equation describes the solution set so x and y can be whatever we want

-
- $\{(x, y, z) : z = 5\}$
	-

Example 1

demo

This equation describes the point set so *y* can be whatever we want

-
- $\{(x, y, z) : z = x + 5\}$
	-

Example 2 −*x* + 0*y* + *z* = 5

Example 2

demo

Example 3

This equation describes the solution set so all variables depend on each other

−*x* + −*y* + *z* = 5

-
- $\{(x, y, z) : z = x + y + 5\}$
	-

Example 3

demo

XYZ-intercepts Just like with lines, we can define x-intercept: $\frac{d}{ }$ y-intercept: $\frac{d}{ }$ z-intercept: *a d b d c* $ax + by + cz = d$

These three points define the plane

Question

I just lied.

Give an example of a linear equation that defines a plane with an x-intercept and y-intercept but no z-intercept

after three dimensions, we can't visualize planes

after three dimensions, we can't visualize planes

the point set of a linear equation is called

a *hyperplane*

after three dimensions, we can't visualize

planes

the point set of a linear equation is called

a *hyperplane*

Theme of the course: Hyperplanes "behave" like 3D planes in many respects

Defining Systems of Linear Equations

- 1. Linear equations
- **2. Systems of linear equations**
- 3. Consistency
- 4. Matrix representations

Systems of Linear Equations

Definition. A *system of linear equations* is just a collection of linear equations over the same variables.

Systems of Linear Equations

Definition. A *solution* to a system is a point that satisfies all its equations simultaneously

Definition. A *system of linear equations* is same variables.

just a collection of linear equations over the

Example

$x + 2y = 1$ −*x* − *y* − *z* = − 1 $2x + 6y - z = 1$ linear system:

$solution: (3, -1, -1)$

System of Linear equations (General-form) $a_{11}x_1 + a_{12}x_2 + \ldots + a_{1n}x_n = b_1$ $a_{21}x_1 + a_{22}x_2 + \ldots + a_{2n}x_n = b_2$ $\ddot{\bullet}$ $a_{m1}x_1 + a_{m2}x_2 + \ldots + a_{mn}x_n = b_m$

System of Linear equations (General-form) $a_{11}x_1 + a_{12}x_2 + \ldots + a_{1n}x_n = b_1$ $a_{21}x_1 + a_{22}x_2 + \ldots + a_{2n}x_n = b_2$ $\ddot{\bullet}$ $a_{m1}x_1 + a_{m2}x_2 + \ldots + a_{mn}x_n = b_m$

Does a system have a solution? What are its solutions? How many solutions are there?

Defining Systems of Linear Equations

- 1. Linear equations
- 2. Systems of linear equations
- **3. Consistency**
- 4. Matrix representations

Consistency

Definition. A system of linear equations is *consistent* if it has a solution

It is *inconsistent* if it has no solutions

Example

Number of Solutions

zero the system is inconsistent

one the system has a unique solution

many the system has infinity solutions

Number of Solutions

zero the system is inconsistent

one the system has a unique solution

many the system has infinity solutions

These are the **only** options

Defining Systems of Linear Equations

- 1. Linear equations
- 2. Systems of linear equations
- 3. Consistency
- **4. Matrix representations**

Matrix Representations

we will write down linear systems as *matrices*, which are just 2D grids of numbers with fixed width and height

always writing down the unknowns is exhausting

Matrix Representations

we will write down linear systems as *matrices*, which are just 2D grids of numbers with fixed width and height

always writing down the unknowns is exhausting

a matrix is just a representation

augmented matrix

coefficient matrix

 $6\alpha - 2\beta - \gamma = 0$ (C) $12\alpha - 6\beta = 0$ (H) $6\alpha - \beta - 2\gamma = 0$ (O)

$6 - 2 - 10$ 12 −6 0 0 $6 - 1 - 2 0$

More Examples

Objectives

- 1. Motivation
- 2. Definitions
- **3. Solve systems of linear equations**

- 1. Some simple examples
- 2. Elimination and Back-Substitution
- 3. Row Equivalence

1. Some simple examples

- 2. Elimination and Back-Substitution
- 3. Row Equivalence

1. Some simple examples

We'll only consider systems with unique solutions for now.

- 2. Elimination and Back-Substitution
- 3. Row Equivalence

 $2x + 3y = -6$ 4*x* − 5*y* = 10

 $2x + 3y = -6$ 4*x* − 5*y* = 10

The Approach

- **The Approach** Solve for *x* in terms of *y* in EQ1
- $2x + 3y = -6$ 4*x* − 5*y* = 10

Solving Systems with Two Variables The Approach Solve for *x* in terms of *y* in EQ1 $2x + 3y = -6$ 4*x* − 5*y* = 10

Substitute result for *x* in EQ2 and solve for *y*

Solving Systems with Two Variables The Approach Solve for *x* in terms of *y* in EQ1 Substitute result for *x* in EQ2 and solve for *y* Substitute result for y in EQ1 and solve for *x* $2x + 3y = -6$ $4x - 5y = 10$

-
-
-

Let's work through it...

$2x + 3y = -6$ $4x - 5y = 10$

Solving Systems with Two Variables The Approach Solve for x in terms of y in EQ1 Substitute result for x in EQ2 and solve for y Substitute result for y in EQ1 and solve for *x* $2x = (-3)y - 6$ $4x - 5y = 10$

-
-

Solving Systems with Two Variables The Approach Solve for x in terms of y in EQ1 Substitute result for x in EQ2 and solve for y Substitute result for y in EQ1 and solve for *x x* = (−3/2)*y* − 3 4*x* − 5*y* = 10

-
-

The Approach Solve for x in terms of y in EQ1 Substitute result for x in EQ2 and solve for y Substitute result for y in EQ1 and solve for *x* $4((-3/2)y - 3) - 5y = 10$

x = (−3/2)*y* − 3

Solving Systems with Two Variables *x* = (−3/2)*y* − 3 −6*y* − 12 − 5*y* = 10

The Approach Solve for x in terms of y in EQ1 Substitute result for x in EQ2 and solve for y Substitute result for y in EQ1 and solve for *x*

Solving Systems with Two Variables The Approach Solve for x in terms of y in EQ1 Substitute result for x in EQ2 and solve for y Substitute result for y in EQ1 and solve for *x x* = (−3/2)*y* − 3 −11*y* = 22

Solving Systems with Two Variables The Approach Solve for x in terms of y in EQ1 Substitute result for x in EQ2 and solve for y Substitute result for y in EQ1 and solve for *x x* = (−3/2)*y* − 3 *y* = − 2

Solving Systems with Two Variables The Approach Solve for x in terms of y in EQ1 Substitute result for x in EQ2 and solve for y **Substitute result for y in EQ1 and solve for** *x* $x = (-3/2)(-2) - 3$ *y* = − 2

The Approach Solve for x in terms of y in EQ1

-
- Substitute result for x in EQ2 and solve for y
- **Substitute result for y in EQ1 and solve for** *x*

x = 3 − 3 *y* = − 2

Solving Systems with Two Variables The Approach Solve for x in terms of y in EQ1 Substitute result for x in EQ2 and solve for y $x = 0$ *y* = − 2

Substitute result for y in EQ1 and solve for *x*

another perspective...

Solving Systems with Two Variables The Approach $2x + 3y = -6$ 4*x* − 5*y* = 10

Eliminate y *from EQ1 and solve for* x

Eliminate x from the EQ2 and solve for y

Let's work through it again...

 $2x + 3y = -6$ 4*x* − 5*y* = 10

1. Some simple examples **2. Elimination and Back-Substitution** 3. Row Equivalence

Solving Systems with Three Variables *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $6x + 5y + 9z = -4$

Solving Systems with Three Variables *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $6x + 5y + 9z = -4$

The Approach

Solving Systems with Three Variables The Approach Eliminate *x* from the EQ2 and EQ3 *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $6x + 5y + 9z = -4$

Solving Systems with Three Variables The Approach Eliminate *x* from the EQ2 and EQ3 *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $6x + 5y + 9z = -4$

Eliminate *y* from EQ3

Solving Systems with Three Variables The Approach *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $6x + 5y + 9z = -4$

- Eliminate *x* from the EQ2 and EQ3
- Eliminate *y* from EQ3
- Eliminate *z* from EQ2 and EQ1

Solving Systems with Three Variables The Approach Eliminate *x* from the EQ2 and EQ3 *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $6x + 5y + 9z = -4$

- Eliminate *y* from EQ3
- Eliminate *z* from EQ2 and EQ1
- Eliminate *y* from EQ1
Solving Systems with Three Variables The Approach Eliminate *x* from the EQ2 and EQ3 Eliminate *y* from EQ3 Eliminate *z* from EQ2 and EQ1 Eliminate *y* from EQ1 *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $6x + 5y + 9z = -4$

Elimination

Back-Substitution

Let's work through it

x − 2*y* + *z* = 5 $2y - 8z = -4$ $6x + 5y + 9z = -4$

Solving Systems with Three Variables

The Approach

- Eliminate x from the EQ2 and EQ3
- Eliminate *y* from EQ3
- Eliminate z from EQ2 and EQ1
- Eliminate *y* from EQ1
- *x* − 2*y* + *z* = 5 $2y - 8z = -4$
- $(6(5 + 2y z) + 5y + 9z = -4$

Solving Systems with Three Variables *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $30 + 12y - 6z + 5y + 9z = -4$

The Approach

Eliminate x from the EQ2 and EQ3

Eliminate *y* from EQ3

Eliminate z from EQ2 and EQ1

Eliminate *y* from EQ1

Solving Systems with Three Variables The Approach Eliminate x from the EQ2 and EQ3 Eliminate *y* from EQ3 Eliminate z from EQ2 and EQ1 Eliminate *y* from EQ1 *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $17y + 3z = -34$

-
-
-

Solving Systems with Three Variables *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $17(8z - 4)/2 + 3z = -34$

The Approach

- Eliminate x from the EQ2 and EQ3
- Eliminate *y* from EQ3
- Eliminate z from EQ2 and EQ1
- Eliminate *y* from EQ1

Solving Systems with Three Variables The Approach Eliminate x from the EQ2 and EQ3 Eliminate *y* from EQ3 Eliminate z from EQ2 and EQ1 Eliminate *y* from EQ1 *x* − 2*y* + *z* = 5 $2y - 8z = -4$ $17(4z - 2) - 3z = -34$

Solving Systems with Three Variables The Approach Eliminate x from the EQ2 and EQ3 Eliminate *y* from EQ3 Eliminate z from EQ2 and EQ1 Eliminate *y* from EQ1 *x* − 2*y* + *z* = 5 $2y - 8z = -4$ 68*z* − 34 − 3*z* = 26

Solving Systems with Three Variables *x* − 2*y* + *z* = 5 $2y - 8z = -4$

The Approach

- Eliminate x from the EQ2 and EQ3
- Eliminate *y* from EQ3
- Eliminate z from EQ2 and EQ1
- Eliminate *y* from EQ1

71*z* = 0

Solving Systems with Three Variables *x* − 2*y* + 0 = 5 $2y - 8(0) = -4$ $z = 0$

The Approach

- Eliminate x from the EQ2 and EQ3
- Eliminate *y* from EQ3
- Eliminate z from EQ2 and EQ1
- Eliminate *y* from EQ1

Solving Systems with Three Variables *x* − 2*y* = 5 $2y = -4$

The Approach

- Eliminate x from the EQ2 and EQ3
- Eliminate *y* from EQ3
- Eliminate z from EQ2 and EQ1
- Eliminate *y* from EQ1

 $z = 0$

Solving Systems with Three Variables *x* − 2(−2) = 5 *y* = − 2 $z = 0$

The Approach

- Eliminate x from the EQ2 and EQ3
- Eliminate *y* from EQ3
- Eliminate z from EQ2 and EQ1
- Eliminate y from EQ1

Solving Systems with Three Variables $x = 1$ *y* = − 2 $z = 0$

The Approach

- Eliminate x from the EQ2 and EQ3
- Eliminate *y* from EQ3
- Eliminate z from EQ2 and EQ1
- Eliminate y from EQ1

Solving Systems with Three Variables $x = 1$ *y* = − 2 $z = 0$

The Approach

Eliminate x from the EQ2 and EQ3

Eliminate *y* from EQ3

Eliminate z from EQ2 and EQ1

Eliminate *y* from EQ1

Elimination

Back-Substitution

Verifying the Solution

 $x - 2y + z = 5$ $2y - 8z = -4$ $6x + 5y + 9z = -4$

> $x=1$ $y = -2$ $z = 0$

Verifying the Solution

x − 2*y* + *z* = 5 $2y - 8z = -4$ $6x + 5y + 9z = -4$

x = 1 *y* = − 2 $z = 0$

Verifying the Solution $(1) - 2(-2) + (0) = 5$ $2(-2) - 8(0) = -4$ $6(1) + 5(-2) + 9(0) = -4$

 $x = 1$ $y = -2$ $z = 0$

Verifying the Solution

$1 + 4 + 0 = 5$ $-4 + 0 = -4$ $6 - 10 + 0 = -4$

x = 1 *y* = − 2 *z* = 0

Verifying the Solution

-
- -

 $5 = 5$ $-4 = -4$ $-4 = -4$ *x* = 1 *y* = − 2 $z = 0$ The solution simultaneously satisfies the equations

Solving Systems of Linear Equations

1. Some simple examples 2. Elimination and Back-Substitution **3. Row Equivalence**

Solving Systems as Matrices

How does this look with matrices? elimination and back-substitution same solutions

Observation. Each intermediate step of gives us a new linear system with the

Solving Systems as Matrices

How does this look with matrices? **Observation.** Each intermediate step of elimination and back-substitution gives us a new linear system with the same solutions

Can we represent these intermediate steps as operations on matrices?

Let's look back at this...

$2x + 3y = -6$ $4x - 5y = 10$

Elementary Row Operations

scaling multiply a row by a number replacement add a multiple of one row to another interchange switch two rows

Elementary Row Operations

- scaling multiply a row by a number replacement add a multiple of one row to another
- interchange switch two rows

These operations don't change the solutions

Scaling Example

$2x + 3y = -6$ $4x - 5y = 10$

Replacement Example

 $2x + 3y = -6$ $4x - 5y = 10$

 $2x + 3y = -6$ $6x - 2y = 4$

 $2 \t3 - 6$ $6 -2 4$

Interchange Example

 $2x + 3y = -6$ $4x - 5y = 10$

 $\overline{}$ $2 \quad 3 \quad -6$ 4 −5 10] [

$4x - 5y = 10$ $2x + 3y = -6$

4 −5 10 2 3 −6]

$\overline{}$ $2 \t3 \t-6$

 $2 \t3 \t-6$ $0 -11 22$

$\overline{}$ $2 \t3 \t-6$ 4 −5 10] [

 $R_2 \leftarrow R_2 - 2R_1$ $R_2 \leftarrow R_2/(-11)$

 $2 \t3 \t-6$ $0 -11 22$ $\overline{}$ $2 \quad 3 \quad -6$ $0 \quad 1 \quad -2$

$\overline{}$ $2 \t3 \t-6$ 4 −5 10] [

 $2 \t3 \t-6$ $0 -11 22$ $\overline{}$ $2 \quad 3 \quad -6$ $0 \quad 1 \quad -2$ $\overline{}$ 2 0 0 $0 \quad 1 \quad -2$

$\overline{}$ $2 \t3 \t-6$ 4 −5 10] [

-
- -
	-
	-
-
-
-
-

 $R_2 \leftarrow R_2 - 2R_1$ $R_2 \leftarrow R_2/(-11)$ $R_1 \leftarrow R_1/2$ $R_1 \leftarrow R_1 - 3R_2$

 $2 \t3 \t-6$ $0 -11 22$ $\overline{}$ $2 \quad 3 \quad -6$ $0 \quad 1 \quad -2$ $\overline{}$ 1 0 0 $0 \quad 1 \quad -2$ $\overline{}$ 2 0 0 $0 \quad 1 \quad -2$

 $\overline{}$ $2 \t3 \t-6$ 4 −5 10] [

1 0 0 $0 \quad 1 \quad 2$

 $R_2 \leftarrow R_2 - 2R_1$ $R_2 \leftarrow R_2/(-11)$ $R_1 \leftarrow R_1 - 3R_2$ $R_1 \leftarrow R_1/2$

 $R_2 \leftarrow$ R_2 ← R_1 R_1 ←

 $\overline{}$ $2 \t3 \t-6$ 4 −5 10] [

1 0 0 $0 \quad 1 \quad 2$

$$
- R_2 - 2R_1 - R_2/(-11) - R_1 - 3R_2 - R_1/2
$$

elimination substitution

Row Equivalence

Definition. Two matrices are *row equivalent* if

1 0 0 $0 \quad 1 \quad -2$

one can be transformed into the other by a sequence of row operations

$$
\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix} \qquad \qquad \blacksquare
$$

Row Equivalence

Definition. Two matrices are *row equivalent* if

We can compute solutions by sequence of row operations

one can be transformed into the other by a sequence of row operations

$\overline{}$ $2 \quad 3 \quad -6$ 4 −5 10] [

1 0 0

 $0 \quad 1 \quad -2$
(Open-Ended) Question

How do we know when we're done? What is the "target" matrix?

We'll get to that next time...

demo (SciPy)

Summary

Systems of linear equations may or may

Linear equations define hyperplanes not have solutions Linear systems can be represented as matrices, which makes them more convenient to solve