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Matrix Calculations: Linear Equations

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Outline

Admin and general advice

What is linear algebra?

Systems of linear equations

Gaussian elimination

Solutions and solvability



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First, some admin...

Lectures

- Weekly, 2 hours, on Tuesdays 10:45
- Presence not compulsory...
 - But if you are going to come, actually be here! (This means laptops shut, phones away.)
- The course material consists of:
 - these slides, available via the web
 - Linear Algebra lecture notes by Bernd Souvignier ('LNBS')
- Course URL:

www.cs.ru.nl/A.Kissinger/teaching/matrixrekenen2016/

(Link exists in blackboard, under 'course information').

• Generally, things appear on course website (and not on blackboard!). Check there before you ask a question.

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Assignments

- Handing in is compulsory, average must be ≥ 5
 - Assignments must be done individually
- Werkcollege on Friday, 10:45.
 - Presence not compulsory
 - Answers (for old assignments) & Questions (for new ones)
- There is a separate Exercises web-page (see URL on course web-page).
- Schedule:
 - New assignments on the web on Tuesday
 - Next exercise meeting (Friday) you can ask questions
 - Hand-in: **Monday before noon**, handwritten or typed, on paper in the delivery boxes (or via other means in agreement with your assistant).

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Schedule notes

- There will be **no lecture** on February 9, on account of Carnival
- But there will be a werkcollege this Friday
- But there **won't** be werkcollege's on 12/2 or 25/3.
- Hand in your first assignment by Friday 12/2 (not Monday).
- This is all very confusing. But at least it's on the website. ⁽¹⁾

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Exercise Classes

- 4 Assistants:
 - Sander Uijlen, HG00.086
 - Bart Gruppen, HG01.028
 - Abdullahi Ali, HG00.310
 - Michiel de Bondt, HG00.308
- Each assistant has a delivery box on the ground floor of the Mercator 1 building

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There are **4** exercise classes

- in which class you are will be determined by your "strength"
- you will be asked to rate yourself ("self-assessment")

++ /+ / 0 / -/ --

- please do this seriously: it is in your own interest to be in the appropriate group
- rough guideline: ++ for \geq 7 at WiskundeB, + for \geq 6 at WiskundeB, etc.

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Registering for the exercise classes

- On Bb and the course website you'll find a link to a page where you can register for the exercise class and rate yourself.
- Registration **must** be done by tomorrow (Wednesday) at 17:30. (Do it today, if possible.)
- Exercise class membership will be communicated by Thursday via Bb.

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Examination

- Final mark is computed from:
 - Average of markings of assignments: a
 - Written exam (April 4): e
 - Final mark: $f = e + \frac{a}{10}$.
- Both a and e must be ≥ 5 to pass.
- Second chance for written exam shortly thereafter.
 - you keep the outcome (average) of the assignments.
- If you fail again, you must start all over next year (including re-doing new exercises, and additional requirements)

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If you fail more than twice ...

- Additional requirements will be imposed
- You will have to talk to the study advisor
 - if you have not done so yet, make an appointment (this also holds for KI students)
 - compulsory: presence at lectures, exercise meetings, handing in of all exercises!

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Next, some advice...

How to pass this course

- Learn by doing, not just staring at the slides (or video, or lecturer)
- · Pro tip: exam questions will look a lot like the exercises
- Give this course the time it needs!
- 3ec means $3 \times 28 = 84$ hours in total
 - Let's say 20 hours for exam
 - 64 hours for 8 weeks means: 8 hours per week!
 - 4 hours in lecture and werkcollege leaves...
 - ...another 4 hours for studying & doing exercises
- Coming up-to-speed is your own responsibility
 - if you feel like you are missing some background knowledge: use Wim Gielen's notes...or even wikipedia



Finally, on to the good stuff...

Q: What is matrix calculation all about? linear algebra

A: It depends on who you ask...

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What is linear algebra all about?

To a mathematician: linear algebra is the mathematics of **geometry** and **transformation**...



It asks: How can we represent a problem in 2D, 3D, 4D (or infinite-dimensional!) space, and transform it into a solution?



What is linear algebra all about?

To an engineer: linear algebra is about numerics...



It asks: Can we encode a complicated question (e.g. 'Will my bridge fall down?') as a big matrix and compute the answer?



A simple example...

Let's start with something everybody knows how to do:

- Suppose I went to the pub last night, but I can't remember how many, umm...'sodas' I had.
- I remember taking out 20 EUR from the cash machine.
- Sodas cost 3 EUR.
- I discover a half-eaten kapsalon in my kitchen. That's 5 EUR.
- I have no money left. (Typical...)

By now, most people have (hopefully) figured out I had...5 sodas. That's because you can solve simple **linear equations**:

$$3x + 5 = 20 \implies x = 5$$



An (only slightly less) simple example

- I have two numbers in mind, but I don't tell you which ones
 - if I add them up, the result is 12
 - if I subtract, the result is 5

Which two numbers do I have in mind?

Now we have a system of linear equations, in two variables:

$$\begin{cases} x+y = 12 \\ x-y = 5 \end{cases} \quad \text{with solution} \quad x = 8\frac{1}{2}, \ y = 3\frac{1}{2} \end{cases}$$



An (only slightly less) simple example

Let's try to find a solution, in general, for:

$$\begin{array}{rcl} x+y &=& a \\ x-y &=& b \end{array}$$

i.e. find the values of x and y in terms of a and b.

• adding the two equations yields:

$$a + b = (x + y) + (x - y) = 2x$$
, so

• subtracting the two equations yields:

$$a - b = (x + y) - (x - y) = 2y$$
, so

| | a+b |
|-----|-----|
| x = | 2 |

| | a – b |
|------------|-------|
| y = | 2 |

Example (from the previous slide) a = 12, b = 5, so $x = \frac{12+5}{2} = \frac{17}{2} = 8\frac{1}{2}$ and $y = \frac{12-5}{2} = \frac{7}{2} = 3\frac{1}{2}$. Yes!

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A more difficult example

I have two numbers in mind, but I don't tell you which ones!

- if I add them up, the result is 12
- if I multiply, the result is 35

Which two number do I have in mind?

It is easy to see that x = 5, y = 7 is a solution. The system of equations however, is non-linear:

 $\begin{array}{l} x + y = 12\\ x \cdot y = 35 \end{array}$

This is already too difficult for this course. (If you don't believe me, try $x^5 + x = -1$...on second thought, maybe wait till later.) We only do linear equations.



Basic definitions

Definition (linear equation and solution)

A linear equation in *n* variables x_1, \dots, x_n is an expression of the form: $a_1x_1 + \dots + a_nx_n = b$,

where a_1, \ldots, a_n, b are given numbers (possibly zero). A solution for such an equation is given by *n* numbers s_1, \ldots, s_n such that $a_1s_1 + \cdots + a_ns_n = b$.

Example

The linear equation $3x_1 + 4x_2 = 11$ has many solutions, eg. $x_1 = 1, x_2 = 2$, or $x_1 = -3, x_2 = 5$.

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More basic definitions

Definition

A $(m \times n)$ system of linear equations consists of *m* equations with *n* variables, written as:

$$a_{11}x_1 + \dots + a_{1n}x_n = b_1$$

$$a_{m1}x_1 + \cdots + a_{mn}x_n = b_m$$

A solution for such a system consists of *n* numbers s_1, \ldots, s_n forming a solution for **each** of the equations.

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Example solution

Example

Consider the system of equations

$$x_1 + x_2 + 2x_3 = 9$$

$$2x_1 + 4x_2 - 3x_3 = 1$$

$$3x_1 + x_2 + x_3 = 8.$$

- How to find solutions, if any?
- Finding solutions requires some work.
- But checking solutions is easy, and you should always do so, just to be sure.
- Solution: $x_1 = 1, x_2 = 2, x_3 = 3$.

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Easy and hard

- General systems of equations are hard to solve. But what kinds of systems are easy?
- How about this one?

 $x_1 = 7$ $x_2 = -2$ $x_3 = 2$

• ...this one's not too shabby either:

$$x_1 + 2x_2 - x_3 = 1$$

 $x_2 + 2x_3 = 2$
 $x_3 = 2$



Transformation

So, why don't we take something hard, and **transform** it into something easy?

$$\begin{cases} 2x_2 + x_3 = -2 \\ 3x_1 + 5x_2 - 5x_3 = 1 \\ 2x_1 + 4x_2 - 2x_3 = 2 \end{cases} \Rightarrow \begin{cases} x_1 + 2x_2 - x_3 = 1 \\ x_2 + 2x_3 = 2 \\ x_3 = 2 \end{cases} \Rightarrow \begin{cases} x_1 = 7 \\ x_2 = -2 \\ x_3 = 2 \end{cases}$$

Sound like something linear algebra might be good for?

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Gaussian elimination

Gaussian elimination is the 'engine room' of all computer algebra. It was named after this guy:



Carl Friedrich Gauss (1777-1855)

(famous for inventing: like half of mathematics)

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Gaussian elimination

Gaussian elimination is the 'engine room' of all computer algebra. ...but it was probably actually invented by this guy:



Liu Hui (ca. 3rd century AD)

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Variable names are inessential

The following programs are equivalent:

```
for(int i=0; i<10; i++){ for(int j=0; j<10; j++){
    P(i);    P(j);
}</pre>
```

Similarly, the following systems of equations are equivalent:

$$2x + 3y + z = 4
x + 2y + 2z = 5
3x + y + 5z = -1$$

$$2u + 3v + w = 4
u + 2v + 2w = 5
3u + v + 5w = -1$$

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Matrices

The essence of the system

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

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

$$3x + y + 5z = -1$$

is not given by the variables, but by the numbers, written as:

| coefficient matrix | augmented matrix |
|--|--|
| $\left(\begin{array}{rrrr}2&3&1\\1&2&2\\3&1&5\end{array}\right)$ | $\left(\begin{array}{rrrrr} 2 & 3 & 1 & 4 \\ 1 & 2 & 2 & 5 \\ 3 & 1 & 5 & -1 \end{array}\right)$ |



Easy and hard matrices

So, the question becomes, how to we turn a *hard* matrix:

$$\begin{pmatrix} 0 & 2 & 1 & | & -2 \\ 3 & 5 & -5 & | & 1 \\ 2 & 4 & -2 & | & 2 \end{pmatrix} \leftrightarrow \begin{cases} 2x_2 + x_3 &= & -2 \\ 3x_1 + 5x_2 - 5x_3 &= & 1 \\ 2x_1 + 4x_2 - 2x_3 &= & 2 \end{cases}$$

...into an easy one:

$$\begin{pmatrix} 1 & 2 & -1 & | & 1 \\ 0 & 1 & 2 & | & 2 \\ 0 & 0 & 1 & | & 2 \end{pmatrix} \leftrightarrow \begin{cases} x_1 + 2x_2 - x_3 &= & 1 \\ x_2 + 2x_3 &= & 2 \\ x_3 &= & 2 \end{cases}$$

...or an even easier one:

$$\begin{pmatrix} 1 & 0 & 0 & | & 7 \\ 0 & 1 & 0 & | & -2 \\ 0 & 0 & 1 & | & 2 \end{pmatrix} \leftrightarrow \begin{cases} x_1 &= 7 \\ x_2 &= -2 \\ x_3 &= 2 \end{cases}$$



Solving equations by row operations

Operations on equations become operations on rows, e.g.

$$\begin{pmatrix} 1 & 1 & | & -2 \\ 3 & -1 & | & 2 \end{pmatrix} \leftrightarrow \begin{cases} x_1 + x_2 &= & -2 \\ 3x_1 - x_2 &= & 2 \end{cases}$$

Multiply row 1 by 3, giving:

$$\begin{pmatrix} 3 & 3 & | & -6 \\ 3 & -1 & | & 2 \end{pmatrix} \leftrightarrow \begin{cases} 3x_1 + 3x_2 &= & -6 \\ 3x_1 - x_2 &= & 2 \end{cases}$$

• Subtract the first row from the second, giving:

$$\begin{pmatrix} 3 & 3 & | & -6 \\ 0 & -4 & | & 8 \end{pmatrix} \leftrightarrow \begin{cases} 3x_1 + 3x_2 &= & -6 \\ & -4x_2 &= & 8 \end{cases}$$

• So $x_2 = \frac{8}{-4} = -2$. The first equation becomes: $3x_1 - 6 = -6$, so $x_1 = 0$. Always check your answer.



Relevant operations & notation

| | on equations | on matrices | LNBS |
|--------------------------------|---------------------------|---------------------------|------------------|
| exchange of rows | $E_i \leftrightarrow E_j$ | $R_i \leftrightarrow R_j$ | W _{i,j} |
| multiplication with $c \neq 0$ | $E_i := cE_i$ | $R_i := cR_i$ | $V_i(c)$ |
| addition with $c \neq 0$ | $E_i := E_i + cE_j$ | $R_i := R_i + cR_j$ | $O_{i,j}(c)$ |

These operations on equations/matrices:

- help to find solutions
- but do not change solutions (introduce/delete them)



The goal: rowstairs!

Definition

A matrix is in Echelon form (*rijtrapvorm*) if each row starts with strictly more zeros than the previous one.

e.g.
$$\begin{pmatrix} 1 & 2 & -1 & | & 1 \\ 0 & 1 & 2 & | & 2 \\ 0 & 0 & -3 & | & -6 \end{pmatrix}$$

A matrix in reduced Echelon form if it is in Echelon form, and each row contains at most one '1' to the left of the line.

e.g.
$$\begin{pmatrix} 1 & 0 & 0 & 7 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & 2 \end{pmatrix}$$



Transformations example, part I



matrix

$$\begin{pmatrix} 0 & 2 & 1 & | & -2 \\ 3 & 5 & -5 & 1 \\ 2 & 4 & -2 & | & 2 \\ \end{pmatrix}$$

$$\begin{pmatrix} 2 & 4 & -2 & | & 2 \\ 3 & 5 & -5 & 1 \\ 0 & 2 & 1 & | & -2 \\ \end{pmatrix}$$

$$\begin{pmatrix} R_1 := \frac{1}{2}R_1 \\ 1 & 2 & -1 & | & 1 \\ 3 & 5 & -5 & 1 \\ 0 & 2 & 1 & | & -2 \\ \end{pmatrix}$$



Transformations example, part II



matrix

$$\begin{pmatrix} 1 & 2 & -1 & | & 1 \\ 3 & 5 & -5 & | & 1 \\ 0 & 2 & 1 & | & -2 \end{pmatrix}$$

$$R_2 := R_2 - 3R_1$$

$$\begin{pmatrix} 1 & 2 & -1 & | & 1 \\ 0 & -1 & -2 & | & -2 \\ 0 & 2 & 1 & | & -2 \end{pmatrix}$$

$$R_2 := -R_2$$

$$\begin{pmatrix} 1 & 2 & -1 & | & 1 \\ 0 & 1 & 2 & | & 2 \\ 0 & 2 & 1 & | & -2 \end{pmatrix}$$



Transformations example, part III



Transformations example, part IV





Gauss elimination

- Solutions can be found by mechanically applying simple rules
 - in Dutch this is called vegen
 - first produce echelon form (rijtrapvorm), then obtain single-variable equations, reduced echelon form (gereduceerde rijtrapvorm)
 - it is one of the two most important algorithms in virtually any computer algebra system
- Applying these operations is actually easier on matrices, than on the equations themselves
- You should be able to do Gauss elimination in your sleep! It is a basic technique used throughout the course.

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Examples

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Solutions, geometrically

Consider systems of only two variables x, y. A linear equation ax + by = c then describes a line in the plane.

- For 2 such equations/lines, there are three possibilities:
 - the lines intersect in a unique point, which is the solution to both equations
 - 2 the lines are parallel, in which case there are no joint solutions
 - 3 the lines coincide, giving many joint solutions.

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(In)consistent systems

Definition

A system of equations is consistent (*oplosbaar*) if it has one or more solutions. Otherwise, when there are no solutions, the system is called inconsistent

Thus, for a system of equations:

| nr. of solutions | terminology |
|------------------------|--------------|
| 0 | inconsistent |
| ≥ 1 (one or many) | consistent |

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Pivots and Echelon form

Definition

A pivot (Dutch: *spil* or *draaipunt*) is the first non-zero element of a row in a matrix.

Echelon form therefore means each pivot must occur (strictly) to the right of the pivot on the previous row.

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Pivots and echelon form, examples

Example (• = pivot)

$$\begin{pmatrix} \bullet & * & * \\ 0 & \bullet & * \\ 0 & 0 & \bullet \end{pmatrix} \quad \begin{pmatrix} \bullet & * & * & * \\ 0 & 0 & \bullet & * \end{pmatrix} \quad \begin{pmatrix} 0 & \bullet & * & * \\ 0 & 0 & \bullet & * \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad \begin{pmatrix} \bullet & * & * & * & * \\ 0 & \bullet & * & * \\ 0 & 0 & 0 & \bullet & * \\ 0 & 0 & 0 & 0 & \bullet \end{pmatrix} \quad \begin{pmatrix} \bullet & \star \\ 0 & 0 \\ 0 & 0 \end{pmatrix}$$

Non-examples:

$$\begin{pmatrix} \bullet & * & * \\ 0 & \bullet & * \\ \bullet & 0 & * \end{pmatrix}, \quad \begin{pmatrix} 0 & \bullet & * & * \\ 0 & \bullet & * & * \\ 0 & 0 & 0 & * \end{pmatrix} \quad \begin{pmatrix} \bullet & * & * & * & * \\ 0 & \bullet & * & * & * \\ 0 & 0 & 0 & \bullet & * \\ 0 & 0 & 0 & \bullet & * \end{pmatrix}$$



Inconsistency and echelon forms

Theorem

A system of equations is inconsistent (non-solvable) if and only if in the echelon form of its augmented matrix there is a row with:

- only zeros before the bar |
- a non-zero after the bar |,

as in: $0 \ 0 \ \cdots \ 0 \mid c$, where $c \neq 0$.

Example

(using the transformation $R_2 := R_2 - 2R_1$)

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onique solution

Theorem

A system of equations in *n* variables has a unique solution if and only if in its echelon form there are *n* pivots.

Example (□ denotes a pivot)

$$\begin{array}{cccc} x_1 + x_2 &= 3 \\ x_1 - x_2 &= 1 \end{array} \text{ gives } \begin{pmatrix} 1 & 1 & | & 3 \\ 1 & -1 & | & 1 \end{pmatrix} \text{ and } \begin{pmatrix} \boxed{1} & 1 & | & 3 \\ 0 & \boxed{1} & | & 1 \end{pmatrix}$$

(using transformations $R_2 := R_2 - R_1$ and $R_2 := -\frac{1}{2}R_2$)



Unique solutions: earlier example



After various transformations leads to

There are 3 variables and 3 pivots, so there is one unique solution.