

Chapter 2: Lecture 2

Linear Algebra, Course 124B, Fall, 2008

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Outline

Ch. 2: Lec. 2

Solving $A\vec{x} = \vec{b}$

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Frame 2/10



Solving $A\vec{x} = \vec{b}$:

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Reading:

- ▶ Presumed: 1.1 and 1.2
- ▶ First week: 2.1, 2.2
- ▶ Next Tuesday: 2.3

Lectures online:

- ▶ Gil Strang speaks (田) (18.06 at MIT, 2006).

Solving $A\vec{x} = \vec{b}$:

Solving $A\vec{x} = \vec{b}$

- ▶ We (people + computers) solve systems of linear equations by a systematic method of **Elimination** followed by **Back substitution**
- ▶ Due to our man Gauss, hence Gaussian elimination.
- ▶ Our first example:

$$\begin{array}{rclcl} -x_1 & + & 3x_2 & = & 1 \\ 2x_1 & + & x_2 & = & 5 \end{array}$$

Gaussian elimination:

Basic elimination rules (roughly):

1. Strategically, mechanically remove unwanted entries by subtracting a multiple of a row from another.
2. Swap rows if needed to create an 'upper triangular form'

e.g.

$$\begin{array}{rcl} & x_2 & = & 3 \\ 2x_1 & - & x_2 & = & -1 \end{array} \Rightarrow \begin{array}{rcl} 2x_1 & - & x_2 & = & -1 \\ & & x_2 & = & 3 \end{array}$$

Gaussian elimination:

Solving $A\vec{x} = \vec{b}$

Solve:

$$2x - 3y = 3$$

$$4x - 5y + z = 7$$

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

Gaussian elimination:

Summary:

Using **row operations**, we turned this problem:

$$A\vec{x} = \vec{b} : \begin{bmatrix} 2 & -3 & 0 \\ 4 & -5 & 1 \\ 2 & -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 3 \\ 7 \\ 5 \end{bmatrix}$$

into this problem:

$$U\vec{x} = \vec{d} : \begin{bmatrix} 2 & -3 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \\ 0 \end{bmatrix}$$

and the latter is **easy to solve** using **back substitution**.

Gaussian elimination:

Defn:

The entries along U 's main diagonal the **pivots** of A . (The pivots are hidden—elimination finds them.)

Defn:

A matrix with only zeros below the main diagonal is called **upper triangular**. A matrix with only zeros above the main diagonal is called **lower triangular**. We get from A to U and the latter is always upper triangular.

Defn:

Singular means a system has no unique solution.

- ▶ It may have no solutions or infinitely many solutions.
- ▶ Singular = archaic way of saying 'messed up.'

Truth:

If at least one pivot is zero, the matrix will be **singular** (but the reverse is not necessarily true).

Gaussian elimination:

The one true method:

- ▶ We simplify A using elimination in **the same way every time**.
- ▶ Eliminate entries one column at a time, moving left to right, and down each column.

$$\begin{array}{ccccccccc}
 X & + & X & + & X & + & X & = & X \\
 1 \downarrow & + & X & + & X & + & X & = & X \\
 2 \downarrow & + & 4 \downarrow & + & X & + & X & = & X \\
 3 \nearrow & + & 5 \rightarrow & + & 6 & + & X & = & X
 \end{array}$$

Gaussian elimination:

- ▶ To eliminate entry in row i of j th column, subtract a multiple l_{ij} of the j th row from i .
- ▶ For example:

$$\begin{array}{rccccrcr}
 2x_1 & + & 3x_2 & + & -2x_3 & + & x_4 & = & 1 \\
 x_1 & - & 7x_2 & + & 3x_3 & + & x_4 & = & 1 \\
 -x_1 & - & 3x_2 & - & x_3 & + & 5x_4 & = & -2 \\
 2x_1 & + & x_2 & - & 2x_3 & + & 2x_4 & = & 0
 \end{array}$$

$$l_{21} = 1/2, l_{31} = -1/2, l_{41} = ?.$$

- ▶ **Note:** we cannot find l_{32} etc., until we are finished with row 1. Pivots are hidden!
- ▶ **Note:** the denominator of each l_{ij} multiplier is the pivot in the j th column.