

3.6 *Lemma* For any homogeneous linear system there exist vectors $\vec{\beta}_1, \dots, \vec{\beta}_k$ such that the solution set of the system is

$$\{c_1 \vec{\beta}_1 + \dots + c_k \vec{\beta}_k \mid c_1, \dots, c_k \in \mathbb{R}\}$$

where k is the number of free variables in an echelon form version of the system.

Example The book has the full proof. For the central idea consider this system of homogeneous equations.

$$\begin{aligned}x + y + z + w &= 0 \\ y - z + w &= 0\end{aligned}$$

Using the bottom equation, express the leading variable y in terms of the free variables $y = z - w$. Next, move up, substitute $x + (z - w) + z + w = 0$, and solve for the leading variable $x = -2z$. Finish by describing the solution in vector notation.

$$\begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} -2 \\ 1 \\ 1 \\ 0 \end{pmatrix} z + \begin{pmatrix} 0 \\ -1 \\ 0 \\ 1 \end{pmatrix} w \quad z, w \in \mathbb{R}$$

and recognize the vectors associated with z and w as $\vec{\beta}_1$ and $\vec{\beta}_2$.

3.7 *Lemma* For a linear system and for any particular solution \vec{p} , the solution set equals $\{\vec{p} + \vec{h} \mid \vec{h} \text{ satisfies the associated homogeneous system}\}$.

3.7 *Proof* For set inclusion the first way, that if a vector solves the system then it is in the set described above, assume that \vec{s} solves the system. Then $\vec{s} - \vec{p}$ solves the associated homogeneous system since for each equation index i ,

$$\begin{aligned} & a_{i,1}(s_1 - p_1) + \cdots + a_{i,n}(s_n - p_n) \\ &= (a_{i,1}s_1 + \cdots + a_{i,n}s_n) - (a_{i,1}p_1 + \cdots + a_{i,n}p_n) = d_i - d_i = 0 \end{aligned}$$

where p_j and s_j are the j -th components of \vec{p} and \vec{s} . Express \vec{s} in the required $\vec{p} + \vec{h}$ form by writing $\vec{s} - \vec{p}$ as \vec{h} .

For set inclusion the other way, take a vector of the form $\vec{p} + \vec{h}$, where \vec{p} solves the system and \vec{h} solves the associated homogeneous system and note that $\vec{p} + \vec{h}$ solves the given system since for any equation index i ,

$$\begin{aligned} & a_{i,1}(p_1 + h_1) + \cdots + a_{i,n}(p_n + h_n) \\ &= (a_{i,1}p_1 + \cdots + a_{i,n}p_n) + (a_{i,1}h_1 + \cdots + a_{i,n}h_n) = d_i + 0 = d_i \end{aligned}$$

where as earlier p_j and h_j are the j -th components of \vec{p} and \vec{h} . QED

3.1 *Theorem* Any linear system's solution set has the form

$$\{\vec{p} + c_1\vec{\beta}_1 + \cdots + c_k\vec{\beta}_k \mid c_1, \dots, c_k \in \mathbb{R}\}$$

where \vec{p} is any particular solution and where the number of vectors $\vec{\beta}_1, \dots, \vec{\beta}_k$ equals the number of free variables that the system has after a Gaussian reduction.

Proof This restates the prior two lemmas.

QED

3.10 *Corollary* Solution sets of linear systems are either empty, have one element, or have infinitely many elements.

The book contains the full proof.