

6.

(rest of) today:  $A \in \mathbb{R}^{m \times n}$

Def: The (system of) equation(s)  $Ax=b$  is inhomogeneous if  $b \neq 0$ ; the corresponding equation(s)  $Ax=0$  is the associated homogeneous (system of) equation(s).

Lemma: For vectors  $x, y \in \mathbb{R}^n$  and scalar  $c \in \mathbb{R}$ ,

$$A(x+cy) = Ax + cAy.$$

Pf:  $A(x+cy) = (x_1+cy_1)a_1 + \dots + (x_n+cy_n)a_n$   
 $= \underbrace{x_1a_1 + \dots + x_na_n}_{Ax} + \underbrace{cy_1a_1 + \dots + cy_na_n}_{cAy} \quad \square$

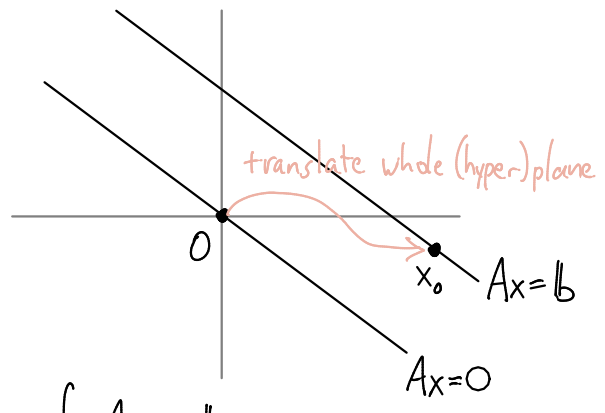
could omit this word without changing anything

Thm 5.3: Assume  $Ax=b$  has a "particular" solution  $x_0$ .

$v$  is a solution of  $Ax=b \iff v$  has the form

$$v = x_0 + u$$

for some solution  $u$  of  $Ax=0$ .



Pf:  $\Leftarrow: v = x_0 + u \implies Av = A(x_0 + u)$   
 $= Ax_0 + Au$  by Lemma  
 $= b + 0$   
 $= b \implies v$  is a solution of  $Ax = b$ .

$\implies$ : Assume  $v$  solves  $Ax=b$ ; i.e. assume  $Av=b$ . Then  $v = x_0 + u$  for some  $u$ , namely  $u = v - x_0$ , and

$$A(v-x_0) = \underbrace{Av}_{=b} - \underbrace{Ax_0}_{=b} \text{ by Lemma}$$

$$= b - b$$

$$= 0. \quad \square$$

What happens without this hypothesis?

Corollary: A consistent system  $Ax=b$  has a unique solution

$\iff Ax=0$  has only the trivial solution  $x=0$ .

Prop. 5.4:  $Ax=0$  has unique solution  $\iff \text{rank } A = n$ .

Pf: Equivalent:  $Ux=0$  " " " "  $\text{rank } U = n$  for all  $U$  in reduced echelon form.

Why? If  $A \rightsquigarrow U$  then  $\text{sols } A = \text{sols } U$  and  $\text{rank } A = \text{rank } U$ .

So let  $U$  be in r.e.f. Then

$\text{rank } U < n \Rightarrow U$  has  $< n$  pivots  $\Rightarrow$  some column of  $U$  has no pivot

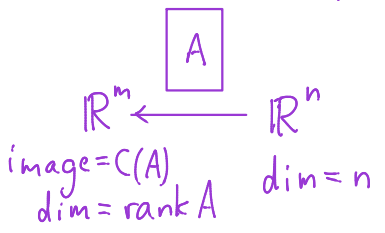
$\Rightarrow$  some variable is free

$\Rightarrow Ux = 0$  has (at least)  $\mathbb{R}$ -many solutions.

On the other hand,  $\text{rank } U = n \Rightarrow U = \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{bmatrix} \Rightarrow$  the only sols have  $x_1 = 0$

$x_2 = 0$   
 $\vdots$   
 $x_n = 0. \quad \square$

Geometrically, why should this (Prop 5.4) be?

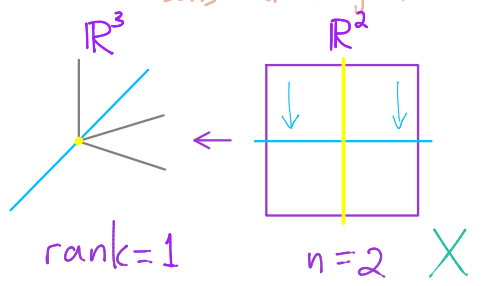
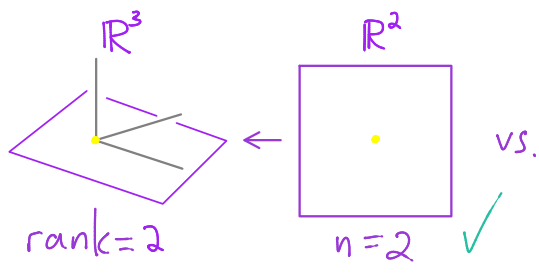
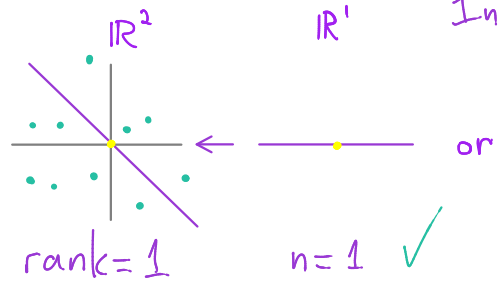


So  $\text{rank } A = n$  means  $A$  preserves dimension of  $\mathbb{R}^n$ !

$M_A$  sticks  $\mathbb{R}^n$  into  $\mathbb{R}^m$  without compression:  $x \neq y \Rightarrow Ax \neq Ay$

In particular:  $x \neq 0 \Rightarrow Ax \neq A0 = 0$ .

Need more experience under our belts to do this justice.



Q1. For which  $A$  does  $Ax = b$  have unique solution for all  $b \in \mathbb{R}^m$ ?

Q2. " " " is " consistent " " " ?

A. First look at the pictures: line misses  $\therefore \therefore \therefore$ . Why? rank  $< m$ !

general: for all  $b \in \mathbb{R}^m$ ,  $\left. \begin{array}{l} \bullet b \text{ has the form } Ax \\ \bullet b \in C(A) \\ \bullet b \in \text{image of } M_A \end{array} \right\} \text{equivalent}$

i.e. A2. Prop:  $Ax = b$  consistent for all  $b \in \mathbb{R}^m \Leftrightarrow \text{rank } A = m$ .

$\mathbb{R}^m = C(A) \quad \square$

A1.  $\Leftrightarrow Ax = b$  is consistent for all  $b$  and, by Cor,  $\Leftrightarrow \text{rank } A = m$

$\bullet Ax = 0$  has only the trivial solution  $x = 0$ .  $\Leftrightarrow \text{rank } A = n$

$\Leftrightarrow \text{rank } A = m = n$ .

Def: A is nonsingular (or ~~invertible~~) if  $m=n=\text{rank } A$ . defined later

A is singular if  $m=n$  and  $\text{rank } A < n$ .

E.g. The  $n \times n$  identity matrix  $I_n = \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{bmatrix}$  is nonsingular.

General: A nonsingular  $\Leftrightarrow$  A has r.e.f.  $\neq I_n$ .

(Do in class if there is time:)

Application: curve fitting

Given 3 points  $(x_1, y_1), (x_2, y_2), (x_3, y_3) \in \mathbb{R}^2$  with  $x_1, x_2, x_3$  distinct, find a parabola  $y = ax^2 + bx + c$  through them.

(HW:  $v_1, v_2, v_3$  not collinear  $\Rightarrow$  parabola exists and is unique.)

Answer:	$ax_1^2 + bx_1 + c = y_1$	an inhomogeneous linear system!
	$ax_2^2 + bx_2 + c = y_2$	Solution = coeffs $a, b, c$ on parabola
	$ax_3^2 + bx_3 + c = y_3$	through $v_1, v_2, v_3$

class selects points; we all solve  
(Ensure one pt. has  $x=0$ , for ease of row reduction.)