

Johnny is a tree spirit. Every morning he walks to the tram station & takes the first train, whenever it goes.

There are two trains that each come every hour.

One goes to Gloucestershire & the other to Turgob.

Even though he gets there at a fairly random time between 9:00, Johnny notices that he ends up in

Turgob roughly 80% of the time.

As the trains both come regularly, on time, one an hour, why would this be the case?

Essential kinds of systems of eqns:

$$x = 7$$

$$\boxed{y} + 3z - w = 9$$

$$y = 9 - 3z + w$$

↑ ↑
freely choose.

$$\begin{array}{l} w = t \\ z = s \end{array} \left. \begin{array}{l} \\ \end{array} \right\} \text{free params}$$
$$y = 9 - 3s + t$$

"parametrized solutions"

$$x - 3y = 4 \quad z + 4w = 9$$

$$x = 4 + 3y \quad z = 9 - 4w$$

$y = s$	$w = t$
$x = 4 + 3s$	$z = 9 - 4t$

example

$$x - 2y + 3z - 2w = 0$$

$$-3x + 6y + z = 0$$

$$-2x + 4y + 4z - 2w = 0$$

"homogeneous"
(const. term = 0)

$$\begin{matrix} +2 \\ +3 \end{matrix} \left(\begin{array}{cccc} 1 & -2 & 3 & -2 \\ -3 & 6 & 1 & 0 \\ -2 & 4 & 4 & -2 \end{array} \right) \quad (\text{lots implied re hom case})$$

$$\begin{matrix} \downarrow 2 \text{ row ops.} \\ -1 \end{matrix} \left(\begin{array}{cccc} 1 & -2 & 3 & -2 \\ 0 & 0 & 10 & -6 \\ 0 & 0 & 10 & -6 \end{array} \right) \rightarrow \left(\begin{array}{cccc} 1 & -2 & 3 & -2 \\ 0 & 0 & 10 & -6 \\ 0 & 0 & 0 & 0 \end{array} \right) \begin{matrix} \\ \\ \downarrow \times 10 \end{matrix}$$

$$\begin{matrix} \text{"row} \\ \text{echelon} \\ \text{form"} \end{matrix} \left(\begin{array}{cccc} 1 & -2 & 3 & -2 \\ 0 & 0 & 1 & -3/5 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$$10z - 6w = 0$$

$$z - \frac{6}{10}w = 0$$

↙ x
 "skewer
 pattern"

Def A matrix is in row echelon form if
 each row is either 0 or starts with a 1
 "leading 1's"
 - each leading 1 is to the right of all leading 1's
 above it.

Def A matrix is in reduced row echelon form if
 it's in row echelon form & each leading 1 is
 the only nonzero entry in its column.

$$\left[\begin{array}{cccc} 1 & -2 & 3 & -2 \\ 0 & 0 & 1 & -3/5 \\ 0 & 0 & 0 & 0 \end{array} \right] \text{ echelon}$$

$$\begin{cases} x - 2y + 3z - 2w = 0 \\ z - 3/5 w = 0 \end{cases}$$

strategy: solve via "back substitution"

w = free param

z = defined

y = free

x = defined.

$$w = s \quad z = 3/5 s$$

$$\left[\begin{array}{cccc} 1 & -2 & 0 & -1/5 \\ 0 & 0 & 1 & 3/5 \\ 0 & 0 & 0 & 0 \end{array} \right] \text{ "reduced row echelon form"}$$

$$\begin{cases} x - 2y - 1/5 w = 0 \\ z - 3/5 w = 0 \end{cases}$$

$$z - 3/5 w = 0$$

$$x = 2y + \frac{1}{5}w$$

$$z = \frac{3}{5}w$$

$$y = s \quad w = t$$

$$x = 2s + \frac{1}{5}t, \quad y = s, \quad z = \frac{3}{5}t, \quad w = t$$

Last time: we described this via "row operations"
reversible process of rewriting system of eqns

- swap two rows
- multiply row by nonzero number
- add one row to another.

Fact: Via row op's, can always get to (reduced)
row echelon form.

In practice

for solving a single (large) system: use row echelon

for solving lots of eqns w/ same coeffs:
use reduced.

example

$$\rightarrow \left[\begin{array}{cc|c} 1 & 3 & 0 \\ 2 & 5 & 2 \end{array} \right] \begin{array}{l} | a \\ | b \end{array}$$

$$\rightarrow \left[\begin{array}{cc|c} 1 & 3 & 0 \\ 0 & -1 & 2 \end{array} \right] \begin{array}{l} | a \\ | b-2a \end{array} \rightarrow \left[\begin{array}{cc|c} 1 & 3 & 0 \\ 0 & 1 & -2 \end{array} \right] \begin{array}{l} | a \\ | 2a-b \end{array}$$

$$\begin{aligned} y &= 0 \\ x + 3y &= 1 \\ x &= -3y + 1 \\ x &= 1 \end{aligned}$$

$$\begin{aligned} y &= -2 \\ x + 3y &= 0 \\ x &= -3y = -3(-2) = 6 \end{aligned}$$

$$\rightarrow \left[\begin{array}{cc|c} 1 & 3 & a \\ 0 & 1 & 2a-b \end{array} \right]$$

reduced

$$\begin{aligned} x + 3y &= a \\ y &= 2a - b \end{aligned}$$

$$\left[\begin{array}{cc|c} 1 & 0 & a - 3(2a - b) \\ 0 & 1 & 2a - b \end{array} \right] = \left[\begin{array}{cc|c} 1 & 0 & -5a + 3b \\ 0 & 1 & 2a - b \end{array} \right]$$

$$\begin{aligned} x &= -5a + 3b \\ y &= 2a - b \end{aligned}$$

Method: in text \rightarrow "Gaussian Algorithm"
procedure for doing a series of row ops to get
to (reduced) row echelon form.

$$\frac{1}{3} \begin{pmatrix} 3 & 5 & 7 & 8 \\ 2 & 3 & 1 & 0 \\ 0 & 5 & 9 & - \end{pmatrix} \rightarrow \begin{pmatrix} 1 & ? & ? & ? \\ 0 & 0 & 2 & - \\ 0 & 0 & - & - \end{pmatrix}$$

Def: the rank of a matrix = # of nonzero rows in row echelon form.

ex: $\begin{bmatrix} 1 & 3 \\ 2 & 5 \end{bmatrix} \xrightarrow{\text{red. ech.}} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ rank = 2

$$\begin{pmatrix} 1 & -2 & 3 & -2 \\ -3 & 6 & 1 & 0 \\ -2 & 4 & 4 & -2 \end{pmatrix} \xrightarrow{\text{ech.}} \begin{pmatrix} 1 & -2 & 0 & -4/5 \\ 0 & 0 & 1 & 3/5 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

rank = 2

Homogeneous equations

we because solutions can be combined to get new solutions:

$$3x + 2y + 5z = 0$$

$$\left. \begin{matrix} (x_1, y_1, z_1) \\ (x_0, y_0, z_0) \end{matrix} \right\} \text{ solutions}$$

$$3x_0 + 2y_0 + 5z_0 = 0 \text{ true.}$$

$$3x_1 + 2y_1 + 5z_1 = 0$$

$$\underline{3(x_0+x_1) + 2(y_0+y_1) + 5(z_0+z_1)} \\ = 0$$

if (x_0, y_0, z_0) & (x_1, y_1, z_1) are both solns

then so is $(x_0+x_1, y_0+y_1, z_0+z_1)$

Similarly: if λ is a real number

(x_0, y_0, z_0) soln $\Rightarrow (\lambda x_0, \lambda y_0, \lambda z_0)$
also a solution.

$$3x_0 + 2y_0 + 5z_0 = 0 \text{ true.}$$

$$\Rightarrow \begin{cases} 3(\lambda x_0) + 2(\lambda y_0) + 5(\lambda z_0) = 0 \end{cases}$$

Definition: a tuple vector is a list of numbers
 (a_1, a_2, \dots, a_n)

addition $(a_1, a_2, \dots, a_n) + (b_1, \dots, b_n) = (a_1+b_1, \dots, a_n+b_n)$

scalar mult. $\lambda(a_1, \dots, a_n) = (\lambda a_1, \dots, \lambda a_n)$

Def: A column vect is a list of numbers $\begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix}$
(same kind of stuff as above)

Def: A row vect is $\dots [a_1 \dots a_n]$

If we have a set S of tuple vectors
 we say they are a space if adding two vectors in
 S gives another vector in S & if
 scalar multiples of vectors in S are also in S .

Proposition: if we are given a collection of m equations

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = 0$$

$$a_{21}x_1 + \dots + a_{2n}x_n = 0$$

\vdots

$$a_{m1}x_1 + \dots + a_{mn}x_n = 0$$

then the set of solutions forms a space (of tuples)

i.e. if $\vec{p} = (p_1, \dots, p_n)$ & $\vec{q} = (q_1, \dots, q_n)$ are solutions

to this system, so is $\vec{p} + \vec{q}$ & so is $\lambda \vec{p}$
 for $\lambda \in \mathbb{R}$.

Forms a "solution space"