

Examples

EBA1180
Lect. 36
Spring 24

Ex:

$$\begin{cases} rX + 2y - z = 3 \\ X + (r+1)y - z = 3 \\ -X - 2y + rZ = 1 - r \end{cases}$$

3x3
lin.
syst.

x, y, z : variables
 r : parameter

$|A|$
↓
coefficient matrix

$$= \begin{vmatrix} r & 2 & -1 \\ 1 & r+1 & -1 \\ -1 & -2 & r \end{vmatrix}$$

Sign of cofactor expansion
3x3:
 $\begin{bmatrix} + & - & + \\ - & + & - \\ + & - & + \end{bmatrix}$

$$= r \begin{vmatrix} r+1 & -1 \\ -2 & r \end{vmatrix} - 2 \begin{vmatrix} 1 & -1 \\ -1 & r \end{vmatrix} - 1 \begin{vmatrix} 1 & r+1 \\ -1 & -2 \end{vmatrix}$$

$$= r((r+1)r - 2) - 2(r - 1) - 1(-2 + r + 1)$$

$$= r(r^2 + r - 2) - 2r + 2 + 2 - r - 1$$

$$= r(r+2)(r-1) - 3r + 3$$

$$= r(r+2)(r-1) - 3(r-1)$$

$$= (r-1)(r(r+2) - 3)$$

$$= (r-1)(r^2 + 2r - 3)$$

$$= (r-1)(r-1)(r+3) = (r-1)^2(r+3) \textcircled{1}$$

abc-formula
etc. to
factorize

2 ~~cases~~ cases:

1) $|A| = 0$: $(r-1)^2 (r+3) = 0$

$r = 1, r = -3$

Either no solutions or ∞ many solutions

Which one?

i) $r = 1$: Gaussian elimination:

$$\begin{bmatrix} \textcircled{1} & 2 & -1 & | & 3 \\ 1 & 2 & -1 & | & 3 \\ -1 & -2 & 1 & | & 0 \end{bmatrix} \sim \begin{bmatrix} \textcircled{1} & 2 & -1 & | & 3 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 3 \end{bmatrix}$$

$(-1)R_1$
add to R_2
 R_1 add to R_3

$$\begin{bmatrix} \textcircled{1} & 2 & -1 & | & 3 \\ 0 & 0 & 0 & | & 3 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

Echelon form!

$0 = 3$ NOT TRUE!

\Rightarrow No solutions for $r = 1$

Switch R_2 and R_3

ii) $r = -3$:

$$\left[\begin{array}{ccc|c} -3 & 2 & -1 & 3 \\ 1 & -2 & -1 & 3 \\ -1 & -2 & -3 & 4 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & -2 & -1 & 3 \\ -3 & 2 & -1 & 3 \\ -1 & -2 & -3 & 4 \end{array} \right]$$

Switch
R1 and R2

To simplify
calculations

\sim
3 * R1 add R2
R1 add * R3

$$\left[\begin{array}{ccc|c} 1 & -2 & -1 & 3 \\ 0 & -4 & -4 & 12 \\ 0 & -4 & -4 & 7 \end{array} \right]$$

\sim
(-1) * R2 add to R3

$$\left[\begin{array}{ccc|c} 1 & -2 & -1 & 3 \\ 0 & -4 & -4 & 12 \\ 0 & 0 & 0 & -5 \end{array} \right]$$

$$\Rightarrow 0 = -5 \text{ NOT TRUE!}$$

\Rightarrow No solutions for $r = -3$.

2) $|A| \neq 0$: $(r-1)^2 (r+3) \neq 0$

$$r \neq 1, r \neq -3 \Rightarrow \text{Unique solution}$$

Find this via Cramer's rule:

Easier than
Gaussian elimin.
due to parameters (3)

To find x:

Know: $|A| = (r-1)^2 (r+3)$

Need $|A_1(\vec{b})| = \begin{vmatrix} 3 & 2 & -1 \\ 3 & r+1 & -1 \\ 1-r & -2 & r \end{vmatrix}$

$\begin{bmatrix} 3 \\ 3 \\ 1-r \end{bmatrix}$

$$= 3 \begin{vmatrix} r+1 & -1 \\ -2 & r \end{vmatrix} - 2 \begin{vmatrix} 3 & -1 \\ 1-r & r \end{vmatrix}$$

$$+ (-1) \begin{vmatrix} 3 & r+1 \\ 1-r & -2 \end{vmatrix}$$

$$= \dots = \underline{2r^2 - r - 1}$$

From Cramer's rule:

$$x = \frac{|A_1(\vec{b})|}{|A|} = \frac{2r^2 - r - 1}{(r-1)^2 (r+3)}$$

1 is zero
in numerator:
abc-formula
to factorize

$$= \frac{(2r+1)(r-1)}{(r-1)^2 (r+3)}$$

$$= \underline{\underline{\frac{2r+1}{(r-1)(r+3)}}}, \quad r \neq 1, -3$$

Can find y and z similarly.

$$|A_2(\vec{b})| \quad \leftarrow \quad |A_3(\vec{b})|$$

Vector equations

$$x \cdot \begin{bmatrix} 1 \\ 0 \\ 4 \end{bmatrix} + y \begin{bmatrix} 3 \\ -1 \\ 2 \end{bmatrix} + z \begin{bmatrix} 4 \\ -1 \\ 6 \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$$

$\underbrace{\quad}_{\vec{v}_1} \quad \underbrace{\quad}_{\vec{v}_2} \quad \underbrace{\quad}_{\vec{v}_3} \quad \underbrace{\quad}_{\vec{b}}$

A vector equation

$$x \vec{v}_1 + y \vec{v}_2 + z \vec{v}_3 = \vec{b}$$

$\underbrace{x}_{c_1} \quad \underbrace{y}_{c_2} \quad \underbrace{z}_{c_3}$

Can \vec{b} be written as a lin. comb. of $\vec{v}_1, \vec{v}_2, \vec{v}_3$?
How?

$$\begin{bmatrix} x \\ 0 \\ 4x \end{bmatrix} + \begin{bmatrix} 3y \\ -y \\ 2y \end{bmatrix} + \begin{bmatrix} 4z \\ -z \\ 6z \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$$

$$\begin{bmatrix} x + 3y + 4z \\ -y - z \\ 4x + 2y + 6z \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$$

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

$$-y - z = 1$$

$$4x + 2y + 6z = 2$$

Gaussian elimination:

$$\left[\begin{array}{ccc|c} 1 & 3 & 4 & 3 \\ 0 & -1 & -1 & 1 \\ 4 & 2 & 6 & 2 \end{array} \right] \xrightarrow{-4} \sim \left[\begin{array}{ccc|c} 1 & 3 & 4 & 3 \\ 0 & -1 & -1 & 1 \\ 0 & -10 & -10 & -10 \end{array} \right]$$

$$\sim \left[\begin{array}{ccc|c} 1 & 3 & 4 & 3 \\ 0 & -1 & -1 & 1 \\ 0 & 0 & 0 & -20 \end{array} \right] \Rightarrow \begin{array}{l} 0 = -20 \\ \text{Never true} \Rightarrow \\ \underline{\text{No solutions!}} \end{array}$$

Inverse matrices

Def (Inverse matrices): Let A be an $n \times n$ matrix.

An inverse of A is a matrix A^{-1} s.t.

$$A \cdot A^{-1} = I \quad \text{and}$$

$$A^{-1} \cdot A = I$$

square

Ex: $A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}, |A| = 4 - 1 = 3$

$\neq 0$

$$\underbrace{\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}}_A \cdot \underbrace{\frac{1}{3} \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}}_{\text{some other matrix}}$$

$$2^{-1} = \frac{1}{2}$$

$$2 \cdot 2^{-1} = 2 \cdot \frac{1}{2} = 1$$

$$2^{-1} \cdot 2 = \frac{1}{2} \cdot 2 = 1$$

$$= \frac{1}{3} \begin{bmatrix} 4-1 & -2+2 \\ 2-2 & -1+4 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix}$$

$$= \underbrace{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}}_I$$

Can check (DIY):

$$\underbrace{\frac{1}{3} \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}}_{\text{the other matrix}} \underbrace{\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}}_A = \underbrace{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}}_I$$

Hence (from def.): $A^{-1} = \frac{1}{3} \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}$

FORMULA (inverse, $n=2$):

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$|A| = ad - bc \neq 0$:

$$A^{-1} = \frac{1}{|A|} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$|A| = 0 = ad - bc$:

No inverse of A .

FACTS: i) The inverse of A does not always exist. Actually, A is invertible (i.e. A^{-1} exists) if and only if $|A| \neq 0$.

ii) If A has an inverse, it is unique.

iii) General formula for A^{-1} when $|A| \neq 0$:

$$A^{-1} = \frac{1}{|A|} \begin{bmatrix} C_{11} & C_{12} & \dots & C_{1n} \\ C_{21} & C_{22} & \dots & C_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ C_{n1} & C_{n2} & \dots & C_{nn} \end{bmatrix}^T$$

where C_{ij} are the cofactors.

Ex:

$$\begin{aligned} 2x + y &= 4 \\ x + 2y &= 3 \end{aligned}$$

Matrix form:

$$\underbrace{\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}}_A \underbrace{\begin{bmatrix} x \\ y \end{bmatrix}}_{\vec{x}} = \underbrace{\begin{bmatrix} 4 \\ 3 \end{bmatrix}}_{\vec{b}}$$

If A^{-1} exists:

$$\underbrace{A^{-1}A}_{I} \vec{x} = A^{-1} \vec{b}$$
$$I \vec{x} = A^{-1} \vec{b}$$

$$\begin{aligned} 2x &= b \\ 2^{-1} \cdot 2x &= 2^{-1}b \\ 1 \cdot x &= 2^{-1}b \end{aligned} \quad (8)$$

$$\vec{x} = A^{-1} \vec{b}$$

$$\begin{aligned} \vec{x} &= \frac{1}{3} \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 4 \\ 3 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 8 - 3 \\ -4 + 6 \end{bmatrix} \\ &= \frac{1}{3} \begin{bmatrix} 5 \\ 2 \end{bmatrix} = \begin{bmatrix} \frac{5}{3} \\ \frac{2}{3} \end{bmatrix} \end{aligned}$$

So: $(x, y) = \left(\frac{5}{3}, \frac{2}{3} \right)$

Advantage
of A^{-1} : Quickly
solve lin. syst.
for many diff.
r.h.s.