Chapter 2 Notes

2.3 Systems of Linear Equations: Underdetermined and Overdetermined Systems

Example:

\[ \begin{align*}
    x + 2y + z &= -2 \\
    -2x - 3y - z &= 1 \\
    2x + 4y + 2z &= -4
\end{align*} \]

\[ \Rightarrow \begin{bmatrix}
    1 & 2 & 1 \\
    -2 & -3 & -1 \\
    2 & 4 & 2
\end{bmatrix} \begin{bmatrix}
    -2 \\
    1 \\
    -4
\end{bmatrix} \]

Now check is this in RREF?

Are the rows of all zeros is below the non-zero rows? \(\checkmark\)

Is the first non-zero entry in any row is a 1? \(\checkmark\)

Do the leading 1's go down in a diagonal? \(\checkmark\)

If a column has a leading 1 then does the rest of the column have zeros?

A column containing a leading 1 is called a unit column and the variable associated with the column is a basic variable.

\[ \begin{align*}
    x - t &= 4 \\
    y + t &= -3 \\
    0 &= 0
\end{align*} \]

\( (x, y, z) = (t + 4, -t - 3, t) \) \[ t \text{ any } \mathbb{R} \]

Partial solution:

\[ t = 0 \ (4, -3, 0) \]

\[ t = 1 \ (5, -4, 1) \] etc.
Example:

\[ x + y - 2z = -3 \]
\[ 2x - y + 3z = 7 \]
\[ x - 2y + 5z = 0 \]

\[
\begin{bmatrix}
1 & 1 & -2 & 3 \\
2 & -1 & 3 & 7 \\
1 & -2 & 5 & 0
\end{bmatrix}
\]

RREF form?

Are the rows of all zeros below the non-zero rows?
Is the first non-zero entry in any row is a 1?
Do the leading 1's go down in a diagonal?
If a column has a leading 1 then is the rest of the column is zero?

\[
\begin{bmatrix}
1 & 0 & \frac{1}{3} & 0 \\
0 & 1 & -\frac{1}{2} & 0 \\
0 & 0 & 0 & 1
\end{bmatrix}
\]

\[ x + \frac{1}{3}t = 0 \]
\[ y - \frac{1}{2}t = 0 \]
\[ t = 1 \Rightarrow \text{No Soln} \]
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Number of Solutions Theorem

Case 1: If the number of equations is greater than or equal to the number of variables in a linear system then one of the following is true:

- The system has no solution
- The system has exactly one solution
- The system has infinitely many solutions

Case 2: If there are fewer equations than variables then the system has no solution or infinitely many solutions.

Example: Solve the following system (Case 2)

\[
\begin{align*}
    x_1 + 2x_2 + 4x_3 &= 2 \\
    x_1 + x_2 + 2x_3 &= 1 \\
    x_2 &= 0 \\
\end{align*}
\]

\[
\begin{bmatrix}
    1 & 2 & 4 \\
    1 & 1 & 2 \\
    0 & 1 & 0
\end{bmatrix}
\Rightarrow
\begin{bmatrix}
    1 & 2 & 4 \\
    0 & -1 & 2 \\
    0 & 1 & 0
\end{bmatrix}
\]

\[
\begin{align*}
    x &= 0 \\
    y + 2t &= 1 \\
    y &- 1 - 2t
\end{align*}
\]

Example: Solve the following system (Case 1):

\[
\begin{align*}
    4x + 6y &= 8 \\
    3x - 2y &= -7 \\
    x + 3y &= 5 \\
    2x + 6y &= 10
\end{align*}
\]
A company is buying three kinds of vehicles. Carts hold 3 people and cost $9,000, vans hold 8 people can cost $27,000 and minivans hold 7 people and cost $27,000. The company needs to seat 48 people and has $162,000 to purchase vehicles. How many of each type of vehicle can be purchased?

\[
\begin{align*}
3x + 8y + 7z &= 48 \text{ (seats)} \\
9000x + 27000y + 27000z &= 162000 \text{ (cost)}
\end{align*}
\]

\[
\begin{bmatrix}
1 & 0 & -3 & 0 \\
0 & 1 & 2 & 6
\end{bmatrix}
\Rightarrow
x - 3t = 0 \Rightarrow x = 3t \\
y + 2t = 6 \Rightarrow y = 6 - 2t
\]

\[
(x, y, z) = (3t, 6 - 2t, t) \text{ where } t = \# \text{ of m.vans}
\]

\[
\begin{array}{cccc}
t=0 & \Rightarrow & (0, 6, 0) & \Rightarrow \text{Buy 0 carts, 6 vans, and 0 m.vans} \\
t=1 & \Rightarrow & (3, 4, 1) & \Rightarrow 3 \text{ carts, 4 vans, and 1 m.van} \\
t=2 & \Rightarrow & (6, 2, 2) & \Rightarrow 6 \text{ carts, 2 vans, and 2 m.vans} \\
t=3 & \Rightarrow & (9, 0, 3) & \Rightarrow 9 \text{ carts, 0 vans, and 3 m.vans}
\end{array}
\]
2.4 Matrices

A matrix is a compact way of organizing and displaying data.

A matrix is often denoted by a capital letter $M$ or $A$.

A matrix having $m$ rows and $n$ columns is an $m \times n$ matrix

$$M_1 = \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix}$$

is a $3 \times 1$ matrix

$$M_2 = \begin{bmatrix} 1 & -1 & 2 \end{bmatrix}$$

is a $1 \times 3$ matrix

These two matrices are NOT EQUAL.

A matrix is called square if it has the same number of rows and columns.

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

is a $2 \times 2$ square matrix.

$a_{ij}$ is the element in the $i^{\text{th}}$ row and $j^{\text{th}}$ column of matrix $A$. 

$a_{11} = 1 \quad a_{12} = 2 \quad a_{21} = 3 \quad a_{22} = 4$
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Example –
There are three stores. In the first week store I sold 88 loaves of bread, 48 quarts of milk, 16 jars of peanut butter and 112 pounds of cold cuts. At the same time, store II sold 105 loaves of bread, 72 quarts of milk, 21 jars of peanut butter and 147 pounds of cold cuts. Store III sold 60 loaves of bread, 40 quarts of milk, 0 jars of peanut butter and 50 pounds of cold cuts.

Organize this data in a 3 x 4 matrix.

\[
\begin{bmatrix}
88 & 48 & 16 & 112 \\
105 & 72 & 21 & 147 \\
60 & 40 & 0 & 50
\end{bmatrix}
\]

MATRIX ALGEBRA

**Equality** - two matrices are equal if and only if each pair of corresponding elements are equal.

Example - Find the values of a, b, c, d given

\[
\begin{bmatrix}
1 & b \\
3 & 0
\end{bmatrix}
= \begin{bmatrix}
a & -1 \\
c & d
\end{bmatrix}
\]

\[
1 = a, \quad b = -1,
\]

\[
3 = c, \quad 0 = d
\]

**Addition** - two matrices are added by adding the pairs of elements in each location.

\[
A = \begin{bmatrix}
2 & -3 \\
0 & 5 \\
0.25 & 6
\end{bmatrix}, \quad B = \begin{bmatrix}
-0.25 & 7 \\
-3 & 1.5 \\
9 & 2
\end{bmatrix}
\]

Example - find A+B where

\[
\begin{bmatrix}
1.75 & 4 \\
-3 & 6.5 \\
2.5 & 8
\end{bmatrix}
+ \begin{bmatrix}
3x2 & \text{and} \\
3x2 & = \text{3x2}
\end{bmatrix}
\]

(c) Janice L. Epstein
**Transpose** - The transpose of a matrix is found by switching the rows and columns of the matrix.

If $A$ is a $3 \times 2$ matrix then $A^T$ will be a $2 \times 3$ matrix.

$$ A = \begin{bmatrix}
2 & -3 \\
0 & 5 \\
0.25 & 6
\end{bmatrix} \quad A^T = \begin{bmatrix}
2 & 0 & 0.25 \\
-3 & 5 & 6
\end{bmatrix} $$

**Scalar multiplication** –

A scalar is a number (NOT a matrix).

Multiply a matrix by a scalar by multiplying every element in the matrix by the scalar.

**Example** - find $-2A$.

$$ -2A = \begin{bmatrix}
2 & -3 \\
0 & 5 \\
0.25 & 6
\end{bmatrix} = \begin{bmatrix}
-4 & 6 \\
0 & -10 \\
-0.5 & -12
\end{bmatrix} $$
2.5 Multiplication of Matrices

Example
A flower shop sells 96 roses, 250 carnations and 130 daisies in a week. The roses sell for $2 each, the carnations for $1 each and the daisies for $0.50 each. Find the revenue of the shop during the week.

\[ R = 96 \times 2 + 250 \times 1 + 130 \times 0.5 = \$507 \]

Express the number of flowers in a \(1 \times 3\) matrix:

\[ A = \begin{bmatrix} R & C & D \end{bmatrix} \]

Next express the price as a \(3 \times 1\) matrix:

\[ B = \begin{bmatrix} R \\ C \\ D \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 0.5 \end{bmatrix} \]

\[ A \times B = \begin{bmatrix} R & C & D \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 0.5 \end{bmatrix} = \begin{bmatrix} 96 \times 2 + 250 \times 1 + 130 \times 0.5 \end{bmatrix} = \begin{bmatrix} 507 \end{bmatrix} \]
In general, if $A$ is $1 \times n$ and $B$ is $p \times 1$, the product $AB$ is a $1 \times 1$ matrix:

$$A \cdot B = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} b_{11} \\ b_{12} \\ \vdots \\ b_{n1} \end{bmatrix} = \begin{bmatrix} a_{11}b_{11} + a_{12}b_{12} + \cdots + a_{1n}b_{n1} \end{bmatrix}$$

If $A$ is an $m \times n$ matrix and $B$ is a $n \times p$ matrix, then the product matrix $A \cdot B = C$ is an $m \times p$ matrix.

$$A \cdot B = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1p} \\ b_{21} & b_{22} & \cdots & b_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n1} & b_{n2} & \cdots & b_{np} \end{bmatrix} = \begin{bmatrix} (ab)_{11} & (ab)_{12} & \cdots & (ab)_{1p} \\ (ab)_{21} & (ab)_{22} & \cdots & (ab)_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ (ab)_{m1} & (ab)_{m2} & \cdots & (ab)_{mp} \end{bmatrix}$$
Matrix multiplication is not commutative. In general, $AB \neq BA$

Example
Find the products $AB$ and $BA$ where

$A = \begin{bmatrix} 2 & 0 \\ -2 & 3 \end{bmatrix}$ and $B = \begin{bmatrix} 1 & 2 \\ 0 & -3 \end{bmatrix}$

$AB = \begin{bmatrix} -1 & 2 \\ -13 & 2 \end{bmatrix}$

$BA = \begin{bmatrix} 4 & 6 \\ 0 & -9 \end{bmatrix}$

One special matrix is called the identity matrix, $I$.
It is a square matrix with 1's on the diagonal and zeros elsewhere,

$I = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}$

$I_2$ is a $2 \times 2$ identity matrix and $I_n$ is an $n \times n$ identity matrix.

The identity matrix has the following properties: $AI = A = IA$
Example
Cost Analysis - The Mundo Candy Company makes three types of chocolate candy: cheery cherry (cc), mucho mocha (mm) and almond delight (ad).

The candy is produced in San Diego (SD), Mexico City (MC) and Managua (Ma) using two main ingredients, sugar (S) and chocolate (C).

Each kilogram of cheery cherry requires 0.5 kg of sugar and 0.2 kg of chocolate.
Each kilogram of mucho mocha requires 0.4 kg of sugar and 0.3 kg of chocolate.
Each kilogram of almond delight requires 0.3 kg of sugar and 0.3 kg of chocolate.

(a) Put this information in a 2x3 matrix.

\[
\begin{bmatrix}
\text{Sug} & \text{cc} & \text{mm} & \text{ad} \\
\text{choc} & 0.5 & 0.4 & 0.3 \\
\end{bmatrix}
\]
(b) The cost of 1 kg of sugar is $3 in San Diego, $2 in Mexico City and $1 in Managua. The cost of 1 kg of chocolate is $3 in San Diego, $3 in Mexico City and $4 in Managua.

Put this information into a matrix in such a way that when it is multiplied by the matrix in part (a) it will tell us the cost of producing each kind of candy in each city.

\[
\begin{align*}
A &= \begin{pmatrix} 2 & 1 \end{pmatrix} \\
B_1 &= \begin{pmatrix} 3 & 1 \end{pmatrix} \\
B_2 &= \begin{pmatrix} 1 & 3 \end{pmatrix}
\end{align*}
\]

Answer has 3 cubes and 3 candy so a 3x3

**Dimensions**
- \(B_1 \cdot A\) in (2x3) \(\times\) (2x3) NO
- \(A \cdot B_1\) in (2x3) \(\times\) (2x3) NO
- \(A \cdot B_2\) in (2x3) \(\times\) (3x2) = 2x2 NO
- \(B_1 \cdot A\) in (3x2) \(\times\) (2x3) = 3x3 YEA?

\[
\begin{pmatrix} 2 & 3 & 1 \\ 1 & 4 & 0 \end{pmatrix} \times \begin{pmatrix} 3 & 1 \\ 2 & 3 \end{pmatrix}
\]

\[
\begin{pmatrix} 3 & 3 & 1 \\ 2 & 3 & 1 \end{pmatrix} \times \begin{pmatrix} 1.5 & 0.4 & 0.3 \\ 0.2 & 0.3 & 0.3 \end{pmatrix}
\]

Cost in SD = 2.1
Cost in MC = 1.7
Cost in LA = 1.5

\[
\begin{pmatrix} 3 \times 5 \times 4 \times 2 \times 4 \times 2 \\ 1.6 \times 1.6 \times 1.6 \times 1.6 \times 1.6 \times 1.6 \end{pmatrix} = 2.1 \quad 1.8
\]

\[
\begin{pmatrix} 3 \times 1 \times 1 \times 1 \times 1 \times 1 \end{pmatrix} = 2.1 \quad 1.8
\]
Matrix multiplication and linear equations:

Example

Write the following system of linear equations as a matrix equation

\[
\begin{align*}
2x - 3y &= 6 \\
-x + 2y &= 4
\end{align*}
\]

Answer

\[
\begin{bmatrix}
2 & -3 \\
-1 & 2
\end{bmatrix}
\begin{bmatrix}
x \\
y
\end{bmatrix} =
\begin{bmatrix}
6 \\
4
\end{bmatrix}
\]

\[
A \cdot \mathbf{x} = \mathbf{B}
\]
2.6 Inverse of a Square Matrix

For any non-zero real number \( r \), the reciprocal (or inverse) is \( r^{-1} \).

Multiplicative identity:
\[
2 \cdot \frac{1}{2} = 2 \cdot 2^{-1} = 1
\]

For matrices, the inverse is \( A^{-1} \) and it is defined by
\[
A \cdot A^{-1} = I = A^t A
\]

A matrix with no inverse is called **singular**.

If needed, find the inverse with the \( x^{-1} \) function on the calculator.

The one use of matrix inverses is to solve matrix equations.

Solve the matrix equation \( AX = B \) for \( X \):

\[
AX = B
\]

\[
A^{-1}AX = A^{-1}B
\]

\[
IX = A^{-1}B
\]

\[
X = A^{-1}B
\]

\[
AXA^{-1} \Rightarrow \text{A MESS}
\]
Solve the matrix equation $D = X - AX$ for $X$.

\[
\begin{align*}
D &= X - AX \\
    &= IX - AX \\
D &= (I - A)X \\
(I - A)^T D &= (I - A)^T (I - A)X \\
(I - A)^T D &= IX \\
X &= (I - A)^T D
\end{align*}
\]

\[D = X - XA = XI - XA = X(I - A)\]

\[D(I - A)^{-1} = X(I - A)(I - A)^{-1} = XI\]

\[X = D (I - A)^{-1}\]
Matrix inverses can be used to encrypt messages.

First, assign each letter of the alphabet a number:

1 to A  2 to B  3 to C  4 to D  5 to E  6 to F  7 to G
8 to H  9 to I  10 to J  11 to K  12 to L  13 to M  14 to N
15 to O  16 to P  17 to Q  18 to R  19 to S  20 to T  21 to U
22 to V  23 to W  24 to X  25 to Y  26 to Z  27 to space

So the word aggies would be written:

\[ 1 \ 7 \ 7 \ \ 9 \ \ 5 \ \ 19 \]

To make this more difficult to decode, we can put the letters in a message matrix. Our encoding matrix will be 3x3, so our message will need to have 3 rows:

\[
M = \begin{bmatrix}
1 & 7 & 7 \\
7 & 9 & 5 \\
5 & 19 & \\
\end{bmatrix}
\]

And multiply by an encoding matrix \( E = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 14 \end{bmatrix} \) (Any square matrix that is not singular and has no 0s off diagonal)

\[
EM = \begin{bmatrix}
30 & 82 & 181 \\
69 & 187 & 99 \\
29 & 99 & \\
\end{bmatrix}
\]

\[ \downarrow \]

Send off 30 82 69 187 29 99

\[ \text{50 [C]} \]
Decode the message,
\[ M = E^{-1}(EM) = \begin{bmatrix} 30 & 82 \\ 69 & 87 \\ 29 & 99 \end{bmatrix} = \begin{bmatrix} 1 & 7 \\ 7 & 9 \\ 5 & 19 \end{bmatrix} \]

Decode the message below using the encryption matrix E.

\[
\begin{array}{ccccccccccc}
166 & 114 & 149 & 178 & 113 & 184 & 182 & 148 & 237 & 200 & 193 & 268 \\
35 & 82 & 100 & 143 & 98 & 175 & 259 & 329 & \\
52 & 95 & 115 & 151 & \\
\end{array}
\]