

Solutions of linear systems

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Linear Algebra ①
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If $A = \begin{pmatrix} 3 & 1 \\ -1 & 4 \end{pmatrix}$ and $x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ and $b = \begin{pmatrix} 7 \\ 2 \end{pmatrix}$

then

$$Ax = b \text{ is the same as } \begin{pmatrix} 3 & 1 \\ -1 & 4 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 7 \\ 2 \end{pmatrix}$$

$$\text{is the same as } \begin{pmatrix} 3x_1 + x_2 \\ -x_1 + 4x_2 \end{pmatrix} = \begin{pmatrix} 7 \\ 2 \end{pmatrix}$$

$$\begin{aligned} \text{is the same as } 3x_1 + x_2 &= 7 \\ -x_1 + 4x_2 &= 2 \end{aligned}$$

A linear system is the same as $Ax = b$

The set of solutions of $Ax = b$ is

$$\text{Sol}(Ax = b) = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \mid Ax = b \right\}$$

Example If $A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ and $b = \begin{pmatrix} 7 \\ 2 \end{pmatrix}$ then

$$Ax = b \text{ is the linear system } \begin{aligned} x_1 + 0x_2 &= 7 \\ 0x_1 + x_2 &= 2 \end{aligned}$$

which is $x_1 = 7$ $x_2 = 2$. So there is exactly one solution.

$$\text{Sol}(Ax = b) = \left\{ \begin{pmatrix} 7 \\ 2 \end{pmatrix} \right\} \text{ or } \begin{aligned} x_1 &= 7 \\ x_2 &= 2 \end{aligned}$$

Example

$$A = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \text{ and } b = \begin{pmatrix} 7 \\ 2 \end{pmatrix}. \text{ Then}$$

$$Ax = b \text{ is the linear system } \begin{aligned} x_1 + 0x_2 &= 7 \\ 0x_1 + 0x_2 &= 2 \end{aligned}$$

which is $x_1 = 7$
 $0 = 2$. So there are NO solutions.

$$\text{Sol}(Ax = b) = \emptyset.$$

Example $A = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$ and $b = \begin{pmatrix} 7 \\ 0 \end{pmatrix}$. Then

$$Ax = b \text{ is the linear system } \begin{aligned} x_1 + 0x_2 &= 7 \\ 0x_1 + 0x_2 &= 0 \end{aligned}$$

which is $x_1 = 7$
 $x_2 = \text{anything}$. Infinitely many solutions.

$$\begin{aligned} \text{Sol}(Ax = b) &= \left\{ \begin{pmatrix} 7 \\ c \end{pmatrix} \mid c \in \mathbb{R} \right\} \\ &= \left\{ \begin{pmatrix} 7 \\ 0 \end{pmatrix} + c \begin{pmatrix} 0 \\ 1 \end{pmatrix} \mid c \in \mathbb{R} \right\} \\ &= \begin{pmatrix} 7 \\ 0 \end{pmatrix} + \left\{ c \begin{pmatrix} 0 \\ 1 \end{pmatrix} \mid c \in \mathbb{R} \right\} \\ &= \begin{pmatrix} 7 \\ 0 \end{pmatrix} + \mathbb{R}\text{-span} \left\{ \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\}. \end{aligned}$$

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Example 252 If $A = \begin{pmatrix} 2 & -1 \\ 1 & 1 \end{pmatrix}$, $\vec{x} = \begin{pmatrix} x \\ y \end{pmatrix}$, $b = \begin{pmatrix} 3 \\ 0 \end{pmatrix}$ Let 3.

then $Ax = b$ is $\begin{cases} 2x - y = 3 \\ x + y = 0 \end{cases}$

$$A = \begin{pmatrix} 2 & -1 \\ 1 & 1 \end{pmatrix} = s_1(2) \begin{pmatrix} 1 & -1 \\ 0 & -3 \end{pmatrix} = s_1(2) h_1(-3) \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}$$

$$= s_1(2) h_1(-3) x_{12}(1)$$

Then multiply $A\vec{x} = b$ on the left by A^{-1} to get

$$\vec{x} = A^{-1}b = x_{12}(1)^{-1} h_1(-3)^{-1} s_1(2)^{-1} b$$

$$= \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & -\frac{1}{3} \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} 3 \\ 0 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & \frac{1}{3} \\ 0 & -\frac{1}{3} \end{pmatrix} \begin{pmatrix} 0 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \quad \text{or} \quad \begin{cases} x = 1 \\ y = -1 \end{cases}$$

So

$$\text{Sol}(Ax = b) = \left\{ \begin{pmatrix} 1 \\ -1 \end{pmatrix} \right\} \quad \underline{\text{one solution}}$$

Example 15.5 Solve

$$4x - 2y + 5z = 31$$

$$2x - 3y - 2z = 13$$

$$x - 3y + 2z = 11$$

which is $A\vec{x} = \vec{b}$ where

$$A = \begin{pmatrix} 4 & -2 & 5 \\ 2 & -3 & -2 \\ 1 & -3 & 2 \end{pmatrix}, \quad \vec{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \quad \text{and} \quad \vec{b} = \begin{pmatrix} 31 \\ 13 \\ 11 \end{pmatrix}$$

Then

$$A = \begin{pmatrix} 4 & -2 & 5 \\ 2 & -3 & -2 \\ 1 & -3 & 2 \end{pmatrix} = s_2\left(\frac{2}{1}\right) \begin{pmatrix} 4 & -2 & 5 \\ 1 & -3 & 2 \\ 0 & 3 & -6 \end{pmatrix}$$

$$= s_2(2) s_1\left(\frac{4}{1}\right) \begin{pmatrix} 1 & -3 & 2 \\ 0 & 10 & -3 \\ 0 & 3 & -6 \end{pmatrix}$$

$$= s_2(2) s_1(4) s_2\left(\frac{10}{3}\right) \begin{pmatrix} 1 & -3 & 2 \\ 0 & 3 & -6 \\ 0 & 0 & 17 \end{pmatrix}$$

$$= s_2(2) s_1(4) s_2\left(\frac{10}{3}\right) \begin{pmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 17 \end{pmatrix} \begin{pmatrix} 1 & -3 & 2 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= s_2(2) s_1(4) s_2\left(\frac{10}{3}\right) h_1(1) h_2(3) h_3(17) \begin{pmatrix} 1 & -3 & 2 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= s_2(2) s_1(4) s_2\left(\frac{10}{3}\right) h_1(1) h_2(3) h_3(17)$$

$$x_{23}(-2) x_{13}(2) x_{12}(-3)$$

Multiplying $Ax=b$ by A^{-1} gives

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$$\vec{x} = A^{-1}b = x_1(-3)^{-1}x_2(1)^{-1}x_3(-2)^{-1}x_4(17)^{-1}x_5(3)^{-1} \\ \cdot x_6\left(\frac{10}{3}\right)^{-1}x_7(4)^{-1}x_8(2)^{-1}b$$

$$\approx \left(\begin{array}{ccc|ccc|ccc|ccc|ccc}\begin{matrix} 1 & 3 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{matrix} & \begin{matrix} 1 & 0 & -2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{matrix} & \begin{matrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{matrix} & \begin{matrix} 1 & 0 & 0 \\ 0 & \frac{1}{3} & 0 \\ 0 & 0 & \frac{1}{17} \end{matrix} & \begin{matrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & -\frac{10}{3} \end{matrix}\end{array}\right)$$

$$\cdot \left(\begin{array}{ccc|ccc|ccc}\begin{matrix} 0 & 1 & 0 \\ 1 & -4 & 0 \\ 0 & 0 & 1 \end{matrix} & \begin{matrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & -2 \end{matrix} & \begin{matrix} 3 \\ 13 \\ 11 \end{matrix}\end{array}\right)$$

$$= \left(\begin{array}{ccc|ccc|ccc|ccc}\begin{matrix} 1 & 3 & -2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{matrix} & \begin{matrix} 1 & 0 & 0 \\ 0 & \frac{1}{3} & \frac{2}{17} \\ 0 & 0 & \frac{1}{17} \end{matrix} & \begin{matrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & -4 & -\frac{10}{3} \end{matrix} & \begin{matrix} 3 \\ 11 \\ -9 \end{matrix}\end{array}\right)$$

$$= \left(\begin{array}{ccc|ccc}\begin{matrix} 1 & 1 & \frac{4}{17} \\ 0 & \frac{1}{3} & \frac{2}{17} \\ 0 & 0 & \frac{1}{17} \end{matrix} & \begin{matrix} 11 \\ -9 \\ 17 \end{matrix}\end{array}\right) = \begin{pmatrix} 6 \\ -1 \\ 1 \end{pmatrix} \quad \text{or} \quad \begin{matrix} x=6 \\ y=-1 \\ z=1 \end{matrix}$$

So

$$\text{Sol}(Ax=b) = \left\{ \begin{pmatrix} 6 \\ -1 \\ 1 \end{pmatrix} \right\} \quad \text{exactly one solution.}$$