

1

Linear Equations and Matrices

1.1 Systems of Linear Equations

One of the most frequently recurring practical problems in many fields of study—such as mathematics, physics, biology, chemistry, economics, all phases of engineering, operations research, and the social sciences—is that of solving a system of linear equations. The equation

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = b, \quad (1)$$

which expresses the real or complex quantity b in terms of the unknowns x_1, x_2, \dots, x_n and the real or complex constants a_1, a_2, \dots, a_n , is called a **linear equation**. In many applications we are given b and must find numbers x_1, x_2, \dots, x_n satisfying (1).

A **solution** to linear Equation (1) is a sequence of n numbers s_1, s_2, \dots, s_n , which has the property that (1) is satisfied when $x_1 = s_1, x_2 = s_2, \dots, x_n = s_n$ are substituted in (1). Thus $x_1 = 2, x_2 = 3$, and $x_3 = -4$ is a solution to the linear equation

$$6x_1 - 3x_2 + 4x_3 = -13,$$

because

$$6(2) - 3(3) + 4(-4) = -13.$$

More generally, a **system of m linear equations in n unknowns**, x_1, x_2, \dots, x_n , or a **linear system**, is a set of m linear equations each in n unknowns. A linear

Note: Appendix A reviews some very basic material dealing with sets and functions. It can be consulted at any time, as needed.

linear systems in which $m = n$, that is, linear systems having as many equations as unknowns. In this course we shall broaden our outlook by dealing with systems in which we have $m = n$, $m < n$, and $m > n$. Indeed, there are numerous applications in which $m \neq n$. If we deal with two, three, or four unknowns, we shall often write them as x , y , z , and w . In this section we use the method of elimination as it was studied in high school. In Section 2.2 we shall look at this method in a much more systematic manner.

EXAMPLE 2

The director of a trust fund has \$100,000 to invest. The rules of the trust state that both a certificate of deposit (CD) and a long-term bond must be used. The director's goal is to have the trust yield \$7800 on its investments for the year. The CD chosen returns 5% per annum, and the bond 9%. The director determines the amount x to invest in the CD and the amount y to invest in the bond as follows:

Since the total investment is \$100,000, we must have $x + y = 100,000$. Since the desired return is \$7800, we obtain the equation $0.05x + 0.09y = 7800$. Thus, we have the linear system

$$\begin{aligned}x + y &= 100,000 \\0.05x + 0.09y &= 7800.\end{aligned}\tag{6}$$

To eliminate x , we add (-0.05) times the first equation to the second, obtaining

$$0.04y = 2800,$$

an equation having no x term. We have eliminated the unknown x . Then solving for y , we have

$$y = 70,000,$$

and substituting into the first equation of (6), we obtain

$$x = 30,000.$$

To check that $x = 30,000$, $y = 70,000$ is a solution to (6), we verify that these values of x and y satisfy *each* of the equations in the given linear system. This solution is the only solution to (6); the system is consistent. The director of the trust should invest \$30,000 in the CD and \$70,000 in the long-term bond. ■

EXAMPLE 3

Consider the linear system

$$\begin{aligned}x - 3y &= -7 \\2x - 6y &= 7.\end{aligned}\tag{7}$$

Again, we decide to eliminate x . We add (-2) times the first equation to the second one, obtaining

$$0 = 21,$$

which makes no sense. This means that (7) has no solution; it is inconsistent. We could have come to the same conclusion from observing that in (7) the left side of the second equation is twice the left side of the first equation, but the right side of the second equation is not twice the right side of the first equation. ■

EXAMPLE 4

Consider the linear system

$$\begin{aligned}x + 2y + 3z &= 6 \\2x - 3y + 2z &= 14 \\3x + y - z &= -2.\end{aligned}\tag{8}$$

To eliminate x , we add (-2) times the first equation to the second one and (-3) times the first equation to the third one, obtaining

$$\begin{aligned}-7y - 4z &= 2 \\-5y - 10z &= -20.\end{aligned}\tag{9}$$

This is a system of two equations in the unknowns y and z . We multiply the second equation of (9) by $(-\frac{1}{5})$, yielding

$$\begin{aligned}-7y - 4z &= 2 \\y + 2z &= 4,\end{aligned}$$

which we write, by interchanging equations, as

$$\begin{aligned}y + 2z &= 4 \\-7y - 4z &= 2.\end{aligned}\tag{10}$$

We now eliminate y in (10) by adding 7 times the first equation to the second one, to obtain

$$10z = 30,$$

or

$$z = 3.\tag{11}$$

Substituting this value of z into the first equation of (10), we find that $y = -2$. Then substituting these values of y and z into the first equation of (8), we find that $x = 1$. We observe further that our elimination procedure has actually produced the linear system

$$\begin{aligned}x + 2y + 3z &= 6 \\y + 2z &= 4 \\z &= 3,\end{aligned}\tag{12}$$

obtained by using the first equations of (8) and (10) as well as (11). The importance of this procedure is that, although the linear systems (8) and (12) are equivalent, (12) has the advantage that it is easier to solve. ■

EXAMPLE 5

Consider the linear system

$$\begin{aligned}x + 2y - 3z &= -4 \\2x + y - 3z &= 4.\end{aligned}\tag{13}$$

Eliminating x , we add (-2) times the first equation to the second equation to get

$$-3y + 3z = 12. \quad (14)$$

We must now solve (14). A solution is

$$y = z - 4,$$

where z can be any real number. Then from the first equation of (13),

$$\begin{aligned} x &= -4 - 2y + 3z \\ &= -4 - 2(z - 4) + 3z \\ &= z + 4. \end{aligned}$$

Thus a solution to the linear system (13) is

$$\begin{aligned} x &= z + 4 \\ y &= z - 4 \\ z &= \text{any real number.} \end{aligned}$$

This means that the linear system (13) has infinitely many solutions. Every time we assign a value to z we obtain another solution to (13). Thus, if $z = 1$, then

$$x = 5, \quad y = -3, \quad \text{and} \quad z = 1$$

is a solution, while if $z = -2$, then

$$x = 2, \quad y = -6, \quad \text{and} \quad z = -2$$

is another solution. ■

These examples suggest that a linear system may have a unique solution, no solution, or infinitely many solutions.

Consider next a linear system of two equations in the unknowns x and y :

$$\begin{aligned} a_1x + a_2y &= c_1 \\ b_1x + b_2y &= c_2. \end{aligned} \quad (15)$$

The graph of each of these equations is a straight line, which we denote by ℓ_1 and ℓ_2 , respectively. If $x = s_1$, $y = s_2$ is a solution to the linear system (15), then the point (s_1, s_2) lies on both lines ℓ_1 and ℓ_2 . Conversely, if the point (s_1, s_2) lies on both lines ℓ_1 and ℓ_2 , then $x = s_1$, $y = s_2$ is a solution to the linear system (15). Thus we are led geometrically to the same three possibilities mentioned previously. See Figure 1.1.

Next, consider a linear system of three equations in the unknowns x , y , and z :

$$\begin{aligned} a_1x + b_1y + c_1z &= d_1 \\ a_2x + b_2y + c_2z &= d_2 \\ a_3x + b_3y + c_3z &= d_3. \end{aligned} \quad (16)$$

The graph of each of these equations is a plane, denoted by P_1 , P_2 , and P_3 , respectively. As in the case of a linear system of two equations in two unknowns,

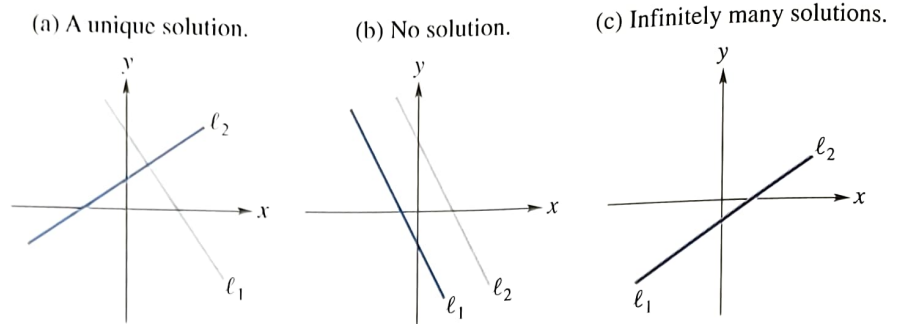


FIGURE 1.1

the linear system in (16) can have infinitely many solutions, a unique solution, or no solution. These situations are illustrated in Figure 1.2. For a more concrete illustration of some of the possible cases, consider that two intersecting walls and the ceiling (planes) of a room intersect in a unique point, a corner of the room, so the linear system has a unique solution. Next, think of the planes as pages of a book. Three pages of a book (held open) intersect in a straight line, the spine. Thus, the linear system has infinitely many solutions. On the other hand, when the book is closed, three pages of a book appear to be parallel and do not intersect, so the linear system has no solution.

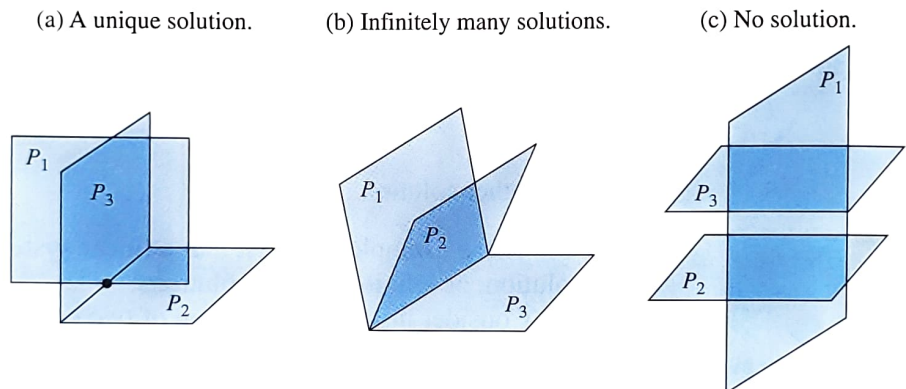


FIGURE 1.2

If we examine the method of elimination more closely, we find that it involves three manipulations that can be performed on a linear system to convert it into an equivalent system. These manipulations are as follows:

1. Interchange the i th and j th equations.
2. Multiply an equation by a nonzero constant.
3. Replace the i th equation by c times the j th equation plus the i th equation, $i \neq j$. That is, replace

$$a_{i1}x_1 + a_{i2}x_2 + \cdots + a_{in}x_n = b_i$$

by

$$(ca_{j1} + a_{i1})x_1 + (ca_{j2} + a_{i2})x_2 + \cdots + (ca_{jn} + a_{in})x_n = cb_j + b_i.$$

Similarly, the number of hours that machine Y will be used is 60, so we have

$$2x_1 + 2x_2 + 3x_3 = 60.$$

Mathematically, our problem is to find nonnegative values of x_1 , x_2 , and x_3 so that

$$2x_1 + 3x_2 + 4x_3 = 80$$

$$2x_1 + 2x_2 + 3x_3 = 60.$$

This linear system has infinitely many solutions. Following the method of Example 4, we see that all solutions are given by

$$x_1 = \frac{20 - x_3}{2}$$

$$x_2 = 20 - x_3$$

$$x_3 = \text{any real number such that } 0 \leq x_3 \leq 20,$$

since we must have $x_1 \geq 0$, $x_2 \geq 0$, and $x_3 \geq 0$. When $x_3 = 10$, we have

$$x_1 = 5, \quad x_2 = 10, \quad x_3 = 10$$

while

$$x_1 = \frac{13}{2}, \quad x_2 = 13, \quad x_3 = 7$$

when $x_3 = 7$. The reader should observe that one solution is just as good as the other. There is no best solution unless additional information or restrictions are given. ■

As you have probably already observed, the method of elimination has been described, so far, in general terms. Thus we have not indicated any rules for selecting the unknowns to be eliminated. Before providing a very systematic description of the method of elimination, we introduce in the next section the notion of a matrix. This will greatly simplify our notational problems and will enable us to develop tools to solve many important applied problems.

Key Terms

Linear equation
Solution of a linear equation
Linear system
Unknowns
Inconsistent system

Consistent system
Homogeneous system
Trivial solution
Nontrivial solution
Equivalent systems

Unique solution
No solution
Infinitely many solutions
Manipulations on linear systems
Method of elimination

1.1 Exercises

In Exercises 1 through 14, solve each given linear system by the method of elimination.

1. $x + 2y = 8$
 $3x - 4y = 4$

2. $2x - 3y + 4z = -12$
 $x - 2y + z = -5$
 $3x + y + 2z = 1$

3. $3x + 2y + z = 2$
 $4x + 2y + 2z = 8$
 $x - y + z = 4$

5. $2x + 4y + 6z = -12$
 $2x - 3y - 4z = 15$
 $3x + 4y + 5z = -8$

4. $x + y = 5$
 $3x + 3y = 10$

6. $x + y - 2z = 5$
 $2x + 3y + 4z = 2$

$$\begin{array}{l} 7. \quad x + 4y - z = 12 \\ \quad \quad 3x + 8y - 2z = 4 \end{array}$$

$$9. \quad x + y + 3z = 12 \\ \quad \quad 2x + 2y + 6z = 6$$

$$11. \quad 2x + 3y = 13 \\ \quad \quad x - 2y = 3 \\ \quad \quad 5x + 2y = 27$$

$$13. \quad x + 3y = -4 \\ \quad \quad 2x + 5y = -8 \\ \quad \quad x + 3y = -5$$

15. Given the linear system

$$\begin{array}{l} 2x - y = 5 \\ 4x - 2y = t, \end{array}$$

- (a) Determine a particular value of t so that the system is consistent.
- (b) Determine a particular value of t so that the system is inconsistent.
- (c) How many different values of t can be selected in part (b)?
16. Given the linear system

$$\begin{array}{l} 3x + 4y = s \\ 6x + 8y = t, \end{array}$$

- (a) Determine particular values for s and t so that the system is consistent.
- (b) Determine particular values for s and t so that the system is inconsistent.
- (c) What relationship between the values of s and t will guarantee that the system is consistent?
17. Given the linear system

$$\begin{array}{l} x + 2y = 10 \\ 3x + (6 + t)y = 30, \end{array}$$

- (a) Determine a particular value of t so that the system has infinitely many solutions.
- (b) Determine a particular value of t so that the system has a unique solution.
- (c) How many different values of t can be selected in part (b)?

18. Is every homogeneous linear system always consistent? Explain.

19. Given the linear system

$$\begin{array}{l} 2x + 3y - z = 0 \\ x - 4y + 5z = 0, \end{array}$$

$$8. \quad 3x + 4y - z = 8 \\ \quad \quad 6x + 8y - 2z = 3$$

$$10. \quad x + y = 1 \\ \quad \quad 2x - y = 5 \\ \quad \quad 3x + 4y = 2$$

$$12. \quad x - 5y = 6 \\ \quad \quad 3x + 2y = 1 \\ \quad \quad 5x + 2y = 1$$

$$14. \quad 2x + 3y - z = 6 \\ \quad \quad 2x - y + 2z = -8 \\ \quad \quad 3x - y + z = -7$$

(a) Verify that $x_1 = 1, y_1 = -1, z_1 = -1$ is a solution.

(b) Verify that $x_2 = -2, y_2 = 2, z_2 = 2$ is a solution.

(c) Is $x = x_1 + x_2 = -1, y = y_1 + y_2 = 1,$ and $z = z_1 + z_2 = 1$ a solution to the linear system?

(d) Is $3x, 3y, 3z,$ where $x, y,$ and z are as in part (c), a solution to the linear system?

20. Without using the method of elimination, solve the linear system

$$\begin{array}{l} 2x + y - 2z = -5 \\ 3y + z = 7 \\ z = 4. \end{array}$$

21. Without using the method of elimination, solve the linear system

$$\begin{array}{l} 4x = 8 \\ -2x + 3y = -1 \\ 3x + 5y - 2z = 11. \end{array}$$

22. Is there a value of r so that $x = 1, y = 2, z = r$ is a solution to the following linear system? If there is, find it.

$$\begin{array}{l} 2x + 3y - z = 11 \\ x - y + 2z = -7 \\ 4x + y - 2z = 12. \end{array}$$

23. Is there a value of r so that $x = r, y = 2, z = 1$ is a solution to the following linear system? If there is, find it.

$$\begin{array}{l} 3x - 2z = 4 \\ x - 4y + z = -5 \\ -2x + 3y + 2z = 9. \end{array}$$

24. Show that the linear system obtained by interchanging two equations in (2) is equivalent to (2).

25. Show that the linear system obtained by adding a multiple of an equation in (2) to another equation is equivalent to (2).

26. Describe the number of points that simultaneously lie in each of the three planes shown in each part of Figure 1.2.

27. Describe the number of points that simultaneously lie in each of the three planes shown in each part of Figure 1.3.

28. Let C_1 and C_2 be circles in the plane. Describe the number of possible points of intersection of C_1 and C_2 . Illustrate each case with a figure.

29. Let S_1 and S_2 be spheres in space. Describe the number of possible points of intersection of S_1 and S_2 . Illustrate each case with a figure.

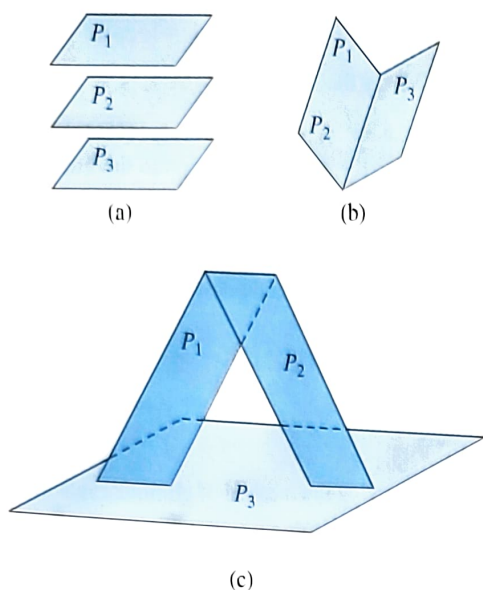


FIGURE 1.3

30. An oil refinery produces low-sulfur and high-sulfur fuel. Each ton of low-sulfur fuel requires 5 minutes in the blending plant and 4 minutes in the refining plant; each ton of high-sulfur fuel requires 4 minutes in the blending plant and 2 minutes in the refining plant. If the blending plant is available for 3 hours and the refining plant is available for 2 hours, how many tons of each type of fuel should be manufactured so that the plants are fully used?
31. A plastics manufacturer makes two types of plastic: regular and special. Each ton of regular plastic requires 2 hours in plant A and 5 hours in plant B; each ton of special plastic requires 2 hours in plant A and 3 hours in plant B. If plant A is available 8 hours per day and plant B is available 15 hours per day, how many tons of each type of plastic can be made daily so that the plants are fully used?
32. A dietician is preparing a meal consisting of foods A, B, and C. Each ounce of food A contains 2 units of protein, 3 units of fat, and 4 units of carbohydrate. Each ounce of food B contains 3 units of protein, 2 units of fat, and 1 unit of carbohydrate. Each ounce of food C contains 3 units of protein, 3 units of fat, and 2 units of carbohydrate. If the meal must provide exactly 25 units of protein, 24 units of fat, and 21 units of carbohydrate, how many ounces of each type of food should be used?
33. A manufacturer makes 2-minute, 6-minute, and 9-minute film developers. Each ton of 2-minute developer requires 6 minutes in plant A and 24 minutes in plant B. Each ton of 6-minute developer requires 12 minutes in plant A and 12 minutes in plant B. Each ton of 9-minute developer requires 12 minutes in plant A and 12 minutes in plant B. If plant A is available 10 hours per day and plant B is

available 16 hours per day, how many tons of each type of developer can be produced so that the plants are fully used?

34. Suppose that the three points $(1, -5)$, $(-1, 1)$, and $(2, 7)$ lie on the parabola $p(x) = ax^2 + bx + c$.

- (a) Determine a linear system of three equations in three unknowns that must be solved to find a , b , and c .
- (b) Solve the linear system obtained in part (a) for a , b , and c .

35. An inheritance of \$24,000 is to be divided among three trusts, with the second trust receiving twice as much as the first trust. The three trusts pay interest annually at the rates of 9%, 10%, and 6%, respectively, and return a total in interest of \$2210 at the end of the first year. How much was invested in each trust?

36. For the software you are using, determine the command that “automatically” solves a linear system of equations.

37. Use the command from Exercise 36 to solve Exercises 3 and 4, and compare the output with the results you obtained by the method of elimination.

38. Solve the linear system

$$x + \frac{1}{2}y + \frac{1}{3}z = 1$$

$$\frac{1}{2}x + \frac{1}{3}y + \frac{1}{4}z = \frac{11}{18}$$

$$\frac{1}{3}x + \frac{1}{4}y + \frac{1}{5}z = \frac{9}{20}$$

by using your software. Compare the computed solution with the exact solution $x = \frac{1}{2}$, $y = \frac{1}{3}$, $z = 1$.

39. If your software includes access to a computer algebra system (CAS), use it as follows:

- (a) For the linear system in Exercise 38, replace the fraction $\frac{1}{2}$ with its decimal equivalent 0.5. Enter this system into your software and use the appropriate CAS commands to solve the system. Compare the solution with that obtained in Exercise 38.

- (b) In some CAS environments you can select the number of digits to be used in the calculations. Perform part (a) with digit choices 2, 4, and 6 to see what influence such selections have on the computed solution.

40. If your software includes access to a CAS and you can select the number of digits used in calculations, do the following: Enter the linear system

$$0.71x + 0.21y = 0.92$$

$$0.23x + 0.58y = 0.81$$

into the program. Have the software solve the system with digit choices 2, 5, 7, and 12. Briefly discuss any variations in the solutions generated.