Chapter 3: Solving System of Linear Equations

S1: Definition of a Matrix, and Types of Matrices

Definitions 3.1.1: A matrix is a rectangular array of numbers enclosed in parentheses. The numbers occurring in a matrix are called the entries.

Each matrix has a certain number of rows and a certain number of columns.

A matrix A with m rows and n column is called an $m \times n$ matrix. The numbers m and n are called the dimensions of the matrix A and $m \times n$ is called the size of the matrix A.

Examples 3. 1.2: i-
$$\begin{pmatrix} 3 & 1 \\ 7 & 6 \end{pmatrix}$$
 is a 2×2 matrix.

ii-
$$\begin{pmatrix} 5 & 4 & 9 \\ 9 & 2 & 0 \end{pmatrix}$$
 is a 2×3 matrix.

iii-
$$\begin{pmatrix} 2 & 7 & 9 \\ 1 & 0 & 7 \\ 8 & 4 & 3 \end{pmatrix}$$
 is a 3×3 matrix.

<u>Definition 3.1.3:</u> The entry whose position in the i th row and the j th column of a matrix A is called the ij-entry of the matrix A and denoted by a_{ij} .

Example 3.1.4: The entries of the matrix
$$A = \begin{pmatrix} 3 & 2 & 4 \\ 1 & 7 & 6 \end{pmatrix}$$
 are $a_{11} = 3$, $a_{12} = 2$, $a_{13} = 4$, $a_{21} = 1$, $a_{22} = 7$, $a_{23} = 6$.

Definition 3.1.5: An $m \times m$ matrix is called a square matrix of order m.

Examples 3.1.6: i- The matrix
$$A = \begin{pmatrix} 1.2 & 3 & 2.6 \\ 7 & 0.3 & 9 \\ 2.5 & 0 & 4.1 \end{pmatrix}$$
 is a square matrix of order 3. ii- The matrix $B = \begin{pmatrix} 3 & 4 \\ 1.2 & 6 \end{pmatrix}$ is a square matrix of order 2.

ii- The matrix
$$B = \begin{pmatrix} 3 & 4 \\ 1.2 & 6 \end{pmatrix}$$
 is a square matrix of order 2.

Definitions 3.1.7: A matrix with only one row is called a row matrix. A matrix with only one column is called a column matrix.

36

Examples 3.1.8: i- The matrix $D = \begin{pmatrix} 7 & 2 & 3 & 9 \end{pmatrix}$ is a row matrix.

ii- The matrix
$$\mathbf{E} = \begin{pmatrix} 4 \\ 2 \\ 7 \end{pmatrix}$$
 is a column matrix .

<u>Definition 3.1.9:</u> A square matrix A whose entries $a_{ij} = 0$ if $i \neq j$ is called a diagonal matrix.

Examples 3.1.10: i- $A = \begin{pmatrix} 3 & 0 \\ 0 & 4 \end{pmatrix}$ is a diagonal matrix.

ii-
$$B = \begin{pmatrix} 3 & 0 & 0 & 0 \\ 0 & 3.2 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 13 \end{pmatrix}$$
 is a diagonal matrix .

<u>Definition 3.1.11:</u> A diagonal matrix whose entries a_{ii} are all equal some fixed number c is called a scalar matrix.

Examples 3.1.12: i- $A = \begin{pmatrix} 6 & 0 \\ 0 & 6 \end{pmatrix}$ is a scalar matrix.

ii-
$$B = \begin{pmatrix} 7 & 0 & 0 \\ 0 & 7 & 0 \\ 0 & 0 & 7 \end{pmatrix}$$
 is a scalar matrix.

Definitions 3.1.13:

A matrix whose entries are all zeros is called a zero matrix and denoted by O.

A diagonal matrix whose entries on the diagonal are all ones is called an identity matrix and denoted by I.

Examples 3.1.14:

1- $\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ is a zero matrix.

$$2 - \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$
 is a zero matrix.

$$3-\begin{pmatrix}1&0\\0&1\end{pmatrix} \text{ is an identity matrix.}$$

S2: Solving System of Linear Equations Using Gauss and Gauss - Jordan Eliminations Methods

<u>Definition 3.2.1:</u> A matrix B is said to be in row - echelon form if B satisfies the following properties:

- 1. If a row does not consist entirely of zeros, then the first nonzero number in the row is a 1. (We call this a leading 1).
- 2. If there are any rows that consist entirely of zeros, then they are grouped together at the bottom of the matrix.
- 3. In any two successive rows that do not consist entirely of zeros, the leading 1 in the lower row occurs farther to the right than the leading 1 in the higher row.

Examples 3.2.2: The following matrices are in row-echelon form:

$$1) \quad A = \begin{pmatrix} 1 & 3 \\ 0 & 1 \end{pmatrix}$$

$$\mathbf{2)} \quad \mathbf{B} = \begin{pmatrix} \mathbf{1} & \mathbf{0} & \mathbf{4} & \mathbf{3} \\ \mathbf{0} & \mathbf{1} & \mathbf{2} & \mathbf{5} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{1} \end{pmatrix}$$

3)
$$C = \begin{pmatrix} 1 & 2 & -1 \\ 0 & 1 & 7 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{4)} \quad \mathbf{D} = \left(\begin{array}{cccc} \mathbf{1} & \mathbf{9} & \mathbf{5} & \mathbf{4} \\ \mathbf{0} & \mathbf{0} & \mathbf{1} & \mathbf{3} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} \end{array} \right)$$

<u>Definition 3.2.3:</u> A matrix B in row - echelon form is said to be in reduced row - echelon form if B satisfies the following property:

Each column that contains a leading 1 has zeros everywhere else.

Examples 3.2.4: The following matrices are in reduced row - echelon form:

1)
$$A = \begin{pmatrix} 1 & 0 & 0 & 0 & 3 \\ 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 1 & 9 \end{pmatrix}$$

$$\mathbf{2)} \quad \mathbf{B} = \left(\begin{array}{ccc} \mathbf{1} & \mathbf{0} & \mathbf{2} \\ \mathbf{0} & \mathbf{1} & \mathbf{3} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{array} \right)$$

<u>Definition 3.2.5:</u> The augmented matrix for a system of $\,m$ linear equations in $\,n$ unknowns is the $\,m \times (\,n+1\,)$ matrix of the coefficients of the unknowns and the constants , and the coefficients of the unknowns are separated from the constants by a vertical line .

39

Example 3.2.6: The following system of linear equations

$$9x_1 + 4x_2 = 5$$
$$7x_1 + 2x_2 = 6$$

has the following augmented matrix

$$\begin{pmatrix}
9 & 4 & 5 \\
7 & 2 & 6
\end{pmatrix}$$

Example 3.2.7: The following system of linear equations

$$2x + 4y - 3z = 1$$

 $x + y + 2z = 9$
 $x + 2y - z = 2$

has the following augmented matrix

$$\left(\begin{array}{cc|cc|c}
2 & 4 & -3 & 1 \\
1 & 1 & 2 & 9 \\
1 & 2 & -1 & 2
\end{array}\right)$$