

# System of Linear Equations -

A system of

linear equations is a list of linear equations with the same unknowns ( $x_1, x_2, x_3, \dots, x_n$ ). A system of  $m$  linear equations ( $L_1, L_2, \dots, L_m$ ) in  $n$  unknowns  $x_1, x_2, \dots, x_n$  can be put in standard form: -  $AX=B$

$$\left. \begin{array}{l} L_1 \rightarrow a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1 \\ L_2 \rightarrow a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2 \\ \dots \\ L_m \rightarrow a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{array} \right\} \text{--- (1)}$$

where  $a_{ij}$  and  $b_j$  are constants for  $i=1, 2, \dots, m$   
 $j=1, 2, \dots, n$

The system of L. Eqn (1) is called  $m \times n$  ( $m$  by  $n$ ) system

$\Rightarrow$  The system (1) is said to be homogeneous if all constant terms are zero, that is if  $b_1=0, b_2=0, \dots, b_m=0$ . otherwise the system is said to be non-homogeneous.

$\Rightarrow$  A solution of the system (1) is a list of values for the unknowns ( $n$ ).

$\Rightarrow$  The system (1) of linear Eqn is said to be consistent if it has one or more solutions and it is said to be inconsistent if it has no solution.

\* Coefficient matrix of a system (1)

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

Rank of Coeff. matrix  $P(A)$  and rank of augmented matrix  $P(M)$  is equal

$$i.e. P(A:B) = P(A)$$

\* Augmented matrix of the system (1)

$$M = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} & : & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & : & b_2 \\ \vdots & \vdots & \ddots & \vdots & : & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & : & b_m \end{bmatrix}$$

$$i.e. M = [A : B]$$

# System of Linear Homogeneous Equations.

$$\left. \begin{array}{l} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = 0 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = 0 \\ \dots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = 0 \end{array} \right\} \text{--- (2)}$$

Coefficient matrix A

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

$$M = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} & 0 \\ a_{21} & a_{22} & \dots & a_{2n} & 0 \\ \dots & \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & \dots & a_{mn} & 0 \end{bmatrix}$$

(i)  $P(A|B) = P(A) = n$  then trivial solution  $x_1 = x_2 = x_3 = \dots = 0$   
 $\Rightarrow$  To find the rank of A by reducing it to the triangular form or Echelon form by Elementary row operations. (i) If the rank  $A = n$ , then have only a trivial solution  $x_1 = x_2 = \dots = 0$   
 $P(A) < n \Rightarrow$  (ii) If the rank of  $A < n$ , then have infinite non-trivial solutions.  
Elementary Row operations / Transformations

- (i)  $R_i \leftrightarrow R_j$  Interchange
- (ii)  $R_i \rightarrow kR_i$  Replace  $k \neq 0$
- (iii)  $R_j \rightarrow R_j \pm kR_i$  Replace by another row with sum/subtract of a multiple of itself or another row.

Rank of a matrix  $P(A)$ .  $\rightarrow$  A matrix is said to be of rank  $r$  when

- (i) it has at least non-zero minor of order  $r$
- (ii) and every minor of order higher than  $r$  vanishes i.e.  $|A| = 0$

(\*) The maximum number of row of a matrix A is linearly independent (i.e.  $|A| \neq 0$ ) is called the rank of A i.e.  $P(A)$ .