

$$Ax = b$$

$$A \in \mathbb{R}^{m \times n}$$

$$x \in \mathbb{R}^n$$

$$b \in \mathbb{R}^m$$

LA (14) (I)

~~A~~ $b \notin C(A)$ no solution

A has full column rank $\Rightarrow n$ independent columns
 $\Rightarrow \text{rank}(A) = n \Rightarrow n$ " $\Rightarrow m \geq n$ row

\Rightarrow choose n independent rows of A .

\Rightarrow Assume, without loss of generality, that the first n rows of A are independent

$$A = \begin{bmatrix} Q \\ P \end{bmatrix} \quad \begin{matrix} Q \ n \times n \Rightarrow Q \text{ non-singular} \\ P \ (m-n) \times n \Rightarrow \text{invertible} \end{matrix}$$

$$b = \begin{bmatrix} u \\ v \end{bmatrix} \quad \begin{matrix} u \ n \\ v \ m-n \end{matrix}$$

$$Ax = b \Rightarrow \begin{cases} Qx = u & \textcircled{I} \\ Px = v & \textcircled{II} \end{cases}$$

invertible \rightarrow

$$x^* = Q^{-1}u \quad (\text{if } Ax=b \text{ has a solution})$$

$$Px^* = v \Rightarrow x^* \text{ is a solution to } Ax=b$$

$$\begin{bmatrix} Q \\ P \end{bmatrix} x = \begin{bmatrix} u \\ v \end{bmatrix}$$

$$Px^* \neq v \Rightarrow Ax=b \text{ has no solution}$$

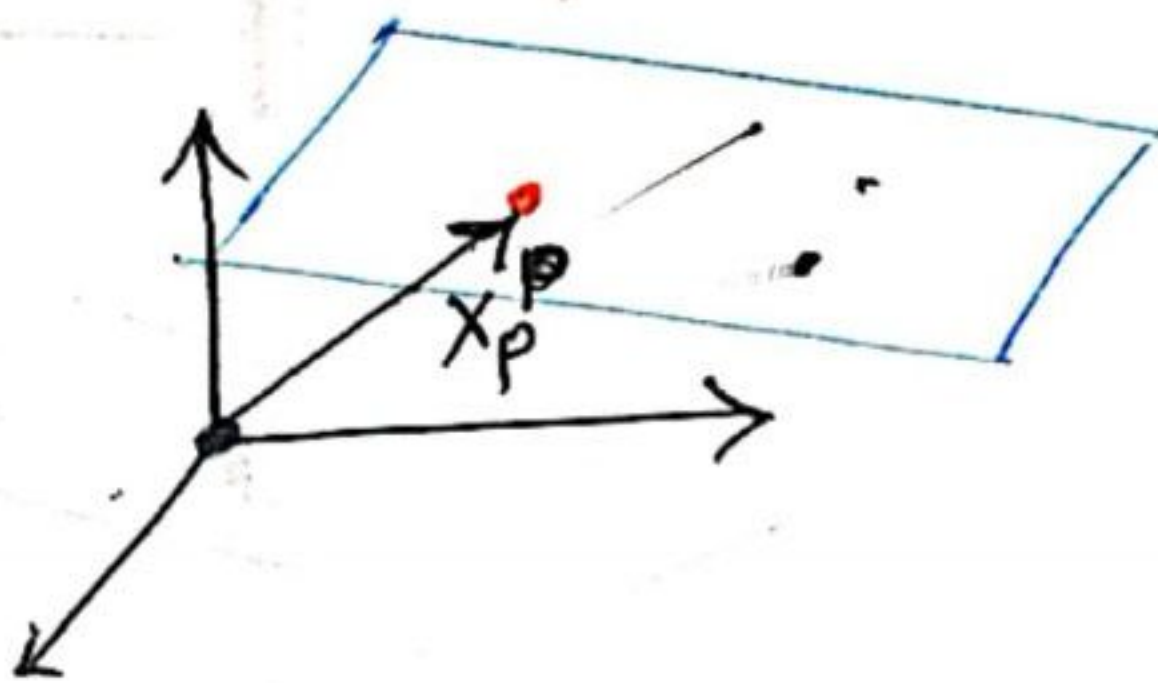
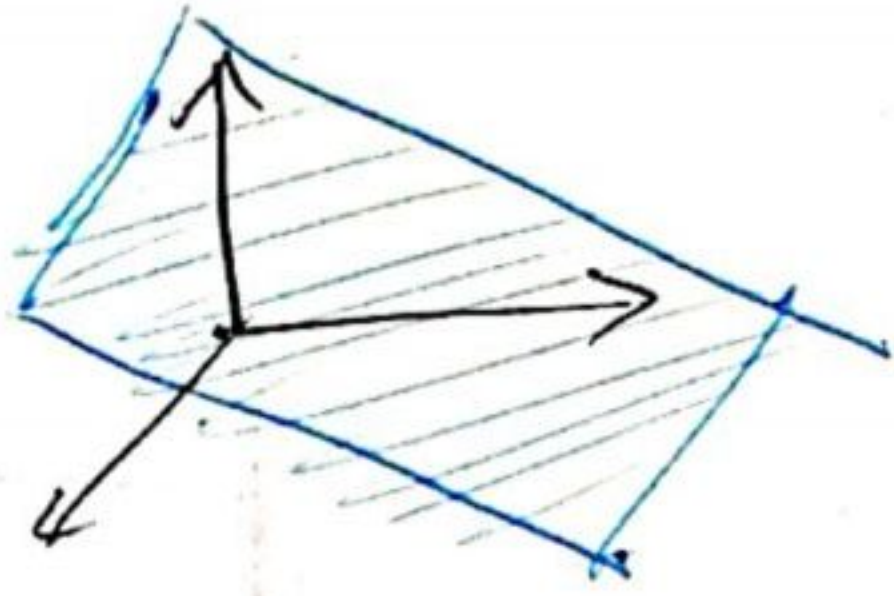
$$b \notin C(A)$$

$Ax = b$ $A \in \mathbb{R}^{m \times n}$ and x, b are vectors of compatible size.

$S = \{x \mid Ax = b\}$ = all solutions to $Ax = b$

Is S a linear subspace? $\Rightarrow u, v \in S \Rightarrow \alpha u + \beta v \in S$?

$$u, v \in S \Rightarrow \begin{cases} Au = b \\ Av = b \end{cases} \quad \begin{aligned} A(\alpha u + \beta v) &= \alpha Au + \beta Av \\ &= \alpha b + \beta b = (\alpha + \beta)b \end{aligned}$$



Affine Subspace

S is an affine subspace if $\exists u \in S$ such that $\underline{S - u} = \{x - u \mid x \in S\}$ is a linear subspace.

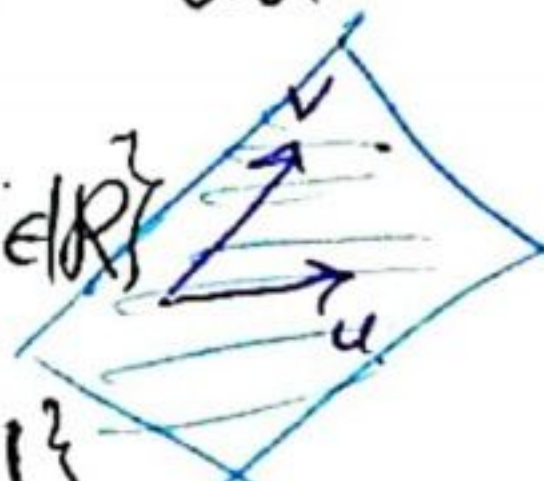
$$\begin{aligned} Au = b \\ Av = b \end{aligned} \Rightarrow A(\alpha u + \beta v) = (\alpha + \beta)b \neq b$$

$\alpha + \beta = 1$

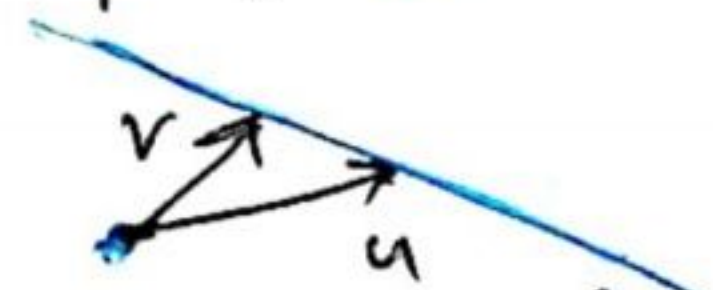
$u, v \in V$ linear combination of u, v αu

linear combination of $u, v = \{\alpha u + \beta v \mid \alpha, \beta \in \mathbb{R}\}$

affine combination of $u, v = \{\alpha u + \beta v \mid \alpha + \beta = 1\}$



convex combination of $u, v = \{\alpha u + \beta v \mid \alpha + \beta = 1, \alpha, \beta \geq 0\}$



u_1, \dots, u_n lin comb $\{\sum \alpha_i u_i \mid \alpha_i \in \mathbb{R}\}$

aff comb $\{\sum \alpha_i u_i \mid \sum_{i=1}^n \alpha_i = 1\}$

conv comb $\{\sum \alpha_i u_i \mid \sum \alpha_i = 1, \alpha_i \geq 0\}$



$$Ax=b \quad A \in \mathbb{R}^{m \times n}$$

A has full column rank $m \geq n$

$$\begin{bmatrix} A \end{bmatrix}$$

$$A = [a_1 \ a_2 \ \dots \ a_n] \Rightarrow a_1, a_2, \dots, a_n \text{ are linearly independent}$$

$b \notin C(A) \Rightarrow$ no solutions.

$b \in C(A) \Rightarrow$ solutions $\{x_p + x_n \mid x_n \in N(A)\}$

$$Ax=0 \Rightarrow [a_1 \ a_2 \ \dots \ a_n] \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = 0$$

$$\Rightarrow x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n = 0 \Rightarrow x_1 = x_2 = \dots = x_n = 0$$

$$x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \vec{0} \Rightarrow N(A) = \{ \vec{0} \}$$

$$x_p = x_p + x_n$$

$\Rightarrow Ax=b$ has a unique solution

$$Ax=b \quad A: \text{has full row rank} \in \mathbb{R}^{m \times n}$$

$$m \leq n$$

$$\begin{bmatrix} A \end{bmatrix}$$

$$m \leq n$$

$$\text{rank}(A) = m$$

$$C(A) \subseteq \mathbb{R}^m$$

$$\dim(C(A)) = \text{rank}(A) = m \quad \left. \vphantom{\dim(C(A))} \right\} C(A) = \mathbb{R}^m$$

$$\Rightarrow b \in C(A)$$

at least one solution

one or infinite no. of solutions

$$A \in \mathbb{R}^{m \times n}$$

A full column rank $\Rightarrow m \geq n$ no or one solution.

A full row rank $\Rightarrow m \leq n$ infinite or one solution

both $m \leq n$, A non-singular \Rightarrow one solution

LA14 (IV)

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 2 & 4 & 6 & 8 & 10 \\ 3 & 6 & 10 & 2 & 4 \\ 4 & 8 & 13 & 6 & 9 \end{bmatrix} \quad x^* = \begin{bmatrix} 1 \\ -1 \\ 2 \\ 3 \\ 0 \\ 1 \end{bmatrix}$$

$$Ax = \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 2 & 4 & 6 & 8 & 10 \\ 3 & 6 & 10 & 2 & 4 \\ 4 & 8 & 13 & 6 & 9 \end{bmatrix} x = \begin{bmatrix} 12 \\ 24 \\ 19 \\ 31 \end{bmatrix} \quad b = \begin{bmatrix} 12 \\ 24 \\ 19 \\ 32 \end{bmatrix}$$

b ↓
جواب نادر

$$\left[\begin{array}{ccccc|cc} 1 & 2 & 3 & 4 & 5 & 12 & 12 \\ 2 & 4 & 6 & 8 & 10 & 24 & 24 \\ 3 & 6 & 10 & 2 & 4 & 19 & 19 \\ 4 & 8 & 13 & 6 & 9 & 31 & 32 \end{array} \right] \quad \begin{matrix} \text{جواب نادر} \\ \text{جواب نادر} \end{matrix}$$

$$\begin{matrix} r_2 = 2r_1 \\ r_3 = 3r_1 \end{matrix} \left[\begin{array}{ccccc|cc} 1 & 2 & 3 & 4 & 5 & 12 & 12 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & -10 & -11 & -17 & -17 \end{array} \right]$$

↓ GJ

$$\left[\begin{array}{ccccc|c} 1 & 2 & 0 & 34 & 38 & x \\ 0 & 0 & 1 & -10 & -11 & y \\ 0 & 0 & 0 & 0 & 0 & z \\ 0 & 0 & 0 & 0 & 0 & u \end{array} \right] \Rightarrow \begin{bmatrix} x \\ y \\ z \\ u \end{bmatrix} = \begin{bmatrix} 97 \\ -17 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ z \end{bmatrix} + \begin{bmatrix} 2 & 34 & 38 \\ 0 & -10 & -11 \end{bmatrix} \begin{bmatrix} y \\ z \\ u \end{bmatrix} = \begin{bmatrix} 97 \\ -17 \end{bmatrix}$$

$$y = z = u = 0 \Rightarrow \begin{bmatrix} x \\ z \end{bmatrix} = \begin{bmatrix} 97 \\ -17 \end{bmatrix} \Rightarrow x_p = \begin{bmatrix} 97 \\ 0 \\ -17 \\ 0 \\ 0 \end{bmatrix}$$

null space

$$N = \begin{bmatrix} -2 & 34 & 38 \\ 1 & 0 & 10 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$