

EECS 205003 Session 4

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Ch2 Solving Linear Equations

- 2.1 Vectors and Linear Equations
- 2.2 The Idea of Elimination
- 2.3 Elimination Using Matrices
- 2.4 Rules for Matrix Operations
- 2.5 Inverse Matrices
- 2.6 Elimination = Factorization: $A = L U$
- 2.7 Transposes and Permutations

The idea of Elimination

A systematic way to solve linear equations

Recall our Ex:

$$\begin{aligned}x - 2y &= 1 \Rightarrow x - 2y = 1 \text{ (equation 1} \times 3\text{)} \\3x + 2y &= 11 \Rightarrow \quad 8y = 8 \text{ (subtract to eliminate 3x)}\end{aligned}$$

(upper triangular) \uparrow

$$(8y = 8 \Rightarrow y = 1, \text{ plug in equation 1 } x = 2y + 1 = 2 \cdot 1 + 1 = 3)$$

(back substitution)

To eliminate x : subtract a multiple of equation 1 from equation 2

(so that the system becomes triangular)

The idea of Elimination

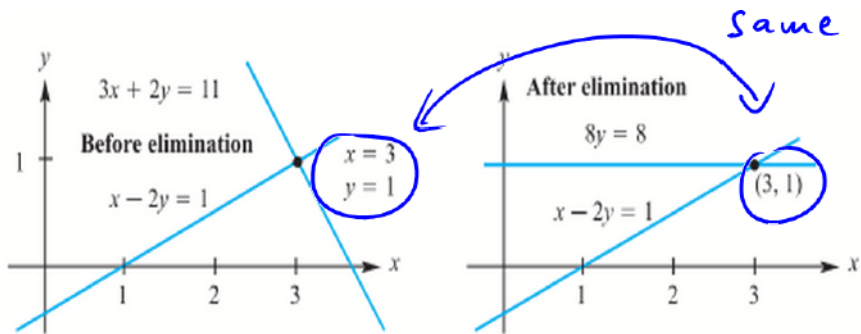


Figure 15: Eliminating x makes the second line horizontal. Then $8y = 8$ gives $y = 1$.

The idea of Elimination

Q: How do you find the multiplier $l = 3$?

(first pivot)

$$1x - 2y = 1 \Rightarrow x - 2y = 1$$

$$3x + 2y = 11 \Rightarrow 8y = 8$$

to eliminate $3x \Rightarrow l = \frac{3}{1} = 3$

$$4x - 8y = 4 \Rightarrow 4x - 8y = 4$$

$$3x + 2y = 11 \Rightarrow 8y = 8$$

to eliminate $3x \Rightarrow l = \frac{3}{4} = 3$

The idea of Elimination

Break down of Elimination

Break down when zero in input

\therefore no solution / too many solutions

Ex1:

$$x - 2y = 1 \Rightarrow x - 2y = 1$$

$$3x - 6y = 11 \Rightarrow 0y = 8$$

2^{nd} pivot is zero \Rightarrow fail !

(no solution $\therefore 0y = 0 \neq 8$)

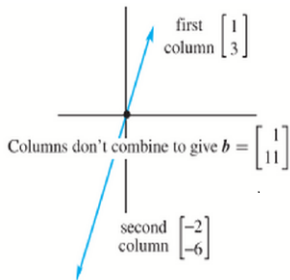
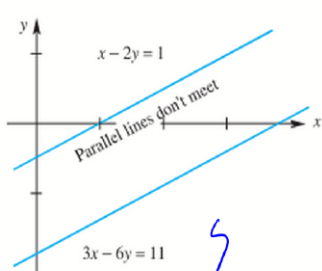


Figure 16: Row picture and column picture for Example 1: *no solution*.

Row picture:

two lines are parallel
 \Rightarrow can never meet !

Column picture : $\begin{bmatrix} 1 \\ 3 \end{bmatrix}$ $\begin{bmatrix} -2 \\ -6 \end{bmatrix}$ on the same line

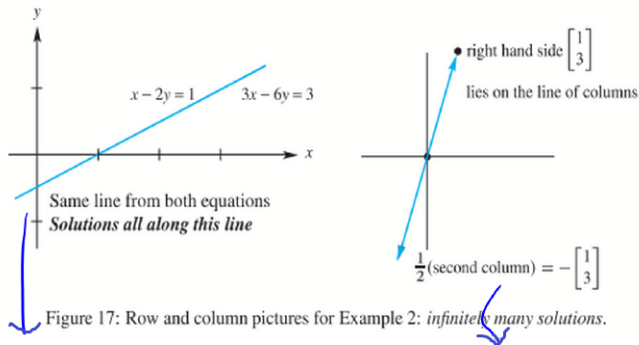
all Combinations form a line but $\begin{bmatrix} 1 \\ 11 \end{bmatrix}$
 in different direction
 \Rightarrow no combination can produce $\begin{bmatrix} 1 \\ 11 \end{bmatrix}$

Ex2: chang $\mathbf{b} = (1, 11)$ to $(1, 3)$

$$x - 2y = 1 \Rightarrow x - 2y = 1$$

$$3x - 6y = 3 \Rightarrow 0y = 0$$

Zero in pivot \Rightarrow fail ! unknow y is free infinitely many solutions



Row picture:
a whole line of solutions

Column picture: $\mathbf{b} = (1, 3)$ same as column 1
so we can choose $x = 1, y = 0$

The idea of Elimination

In general

For n equations, we don't get n pivots

⇒ Failure

⇒ Elimination leads to $\begin{cases} \mathbf{0} \neq \mathbf{0} & (\text{no solution}) \\ \mathbf{0} = 0 & (\text{many solution}) \end{cases}$

Success comes with n pivots but we may have to exchange the n equations.

The idea of Elimination

Ex3: temporary failure but a row exchange fixes it

↓⇐ 0 in first pivot

↓

$$0x + 2y = 4 \Rightarrow 3x - 2y = 5$$

$$3x - 2y = 5 \Rightarrow 2y = 4$$

(both row & column picture are normal but a row exchange is required)

The idea of Elimination

Three equations in three unknowns

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

$$4x + 9y - 3z = 8 \quad \mathbf{Ax = b}$$

$$-2x - 3y + 7z = 10$$



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

$$1y + 1z = 4 \quad \mathbf{Ux = c}$$

$$\downarrow \quad 4z = 8 \quad \text{(upper triangular)}$$



(hidden in the original system)

By back substitution ,

$$4z = 8 \Rightarrow z = 2, \quad y + z = 4 \Rightarrow y = 2, \quad 2x + 4y - 2z = 2 \Rightarrow x = -1$$

The idea of Elimination

In general

- use 1^{st} equation to create zeros below 1^{st} pivot
- use 2^{nd} equation to create zeros below 2^{nd} pivot
- keep going to find all n pivots and the triangular matrix \mathbf{U}

multiplier $l_{ij} = \left(\frac{\text{entry to eliminate in row } i}{\text{pivot in row } j} \right)$