

1.1.1

EXPRESSING SYSTEMS OF LINEAR ALGEBRAIC EQUATIONS AS: $A \underline{x} = \underline{b}$

We wish to solve systems of simultaneous linear algebraic equations of the general form:

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n &= b_2 \\ &\vdots \\ &\vdots \\ a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n &= b_n \end{aligned} \quad (1.1.1-1)$$

Where we have N equations for the N unknowns x_1, x_2, \dots, x_n .

As a particular example, consider the following set of these three equations (N=3) for the three unknowns x_1, x_2, x_3 :

$$\begin{aligned} x_1 + x_2 + x_3 &= 4 \\ 2x_1 + x_2 + 3x_3 &= 7 \\ 3x_1 + x_2 + 6x_3 &= 2 \end{aligned} \quad (1.1.1-2)$$

a_{ij} = constant coefficient (usually real) multiplying unknown x_j in equation #i.

B_i = constant “right-hand-side” coefficient for equation #i.

For the system (1.1.1-2) above,

$$\begin{array}{cccc} a_{11} = 1 & a_{12} = 1 & a_{13} = 1 & b_1 = 4 \\ a_{21} = 2 & a_{22} = 1 & a_{23} = 3 & b_2 = 7 \\ a_{31} = 3 & a_{32} = 1 & a_{33} = 6 & b_3 = 2 \end{array}$$

It is common to write linear systems in matrix/vector form as:

$$A \underline{x} = \underline{b} \quad (1.1.1-3)$$

Where the vector of unknowns \underline{x} is written as:

$$\underline{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ \vdots \\ x_n \end{bmatrix} \quad (1.1.1-4)$$

The vector of right-hand-side coefficients \underline{b} is written:

$$\underline{b} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ \vdots \\ b_n \end{bmatrix} \quad (1.1.1-5)$$

The matrix of coefficients A is written in a form with N rows and N columns,

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ \vdots & \vdots & \vdots & & \vdots \\ \vdots & \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & a_{n3} & \dots & a_{nn} \end{bmatrix} \quad (1.1.1-6)$$

We see that row 'i' contains the values $a_{i1}, a_{i2}, \dots, a_{iN}$ that are the coefficients multiplying each unknown x_1, x_2, \dots, x_N in equation #i.

Rows \Leftrightarrow equations

Columns \Leftrightarrow coefficients multiplying a specific unknown in each equation.

a_{ij} = element of A in i th row and j th column
= coefficient multiplying x_j in equation #i.

After we will write the coefficients in matrix form explicitly, so that we may write $A \underline{x} = \underline{b}$ as:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ \vdots & \vdots & \vdots & & \vdots \\ \vdots & \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & a_{n3} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ \vdots \\ b_n \end{bmatrix} \quad (1.1.1-7)$$

For the example system (1.1.1-2):

$$x_1 + x_2 + x_3 = 4$$

$$2x_1 + x_2 + 3x_3 = 7$$

$$3x_1 + x_2 + 6x_3 = 2 \quad (1.1.1-2, \text{ repeated})$$

We have:

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 1 & 3 \\ 3 & 1 & 6 \end{bmatrix} \quad \underline{b} = \begin{bmatrix} 4 \\ 7 \\ 2 \end{bmatrix} \quad (1.1.1-8)$$

As we will represent our linear systems as matrices “acting on” vectors, some review of basic vector notation is required.