

3.8 Matrix Equations

We'll consider two types of matrix equations.

Matrix-Vector Equation

$$A\vec{x} = \vec{y}$$

The matrix A and the vector \vec{y} are known. The variable to be solved for is the vector \vec{x} .

Matrix-Matrix Equation

$$AX = Y$$

The matrices A and Y are known. The variable to be solved for is the matrix X .

Matrix-Vector Equation

Suppose $A = [a_{ij}]$ is an $m \times n$ matrix, and let $\vec{y} = \langle y_1, y_2, \dots, y_m \rangle$ be a vector in R^m .

$$A\vec{x} = \vec{y} \tag{1}$$

- ▶ Any vector $\vec{x} = \langle x_1, x_2, \dots, x_n \rangle$ in R^n that satisfies equation (1) is called a **solution**.
- ▶ The **solution set** of equation (1) is the set of all vectors \vec{x} in R^n that are solutions.
- ▶ Equation (1) may have no solution, exactly one solution, or infinitely many solutions.

Linear System

Let $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix}$ and $\vec{y} = \langle y_1, y_2 \rangle$. Identify the entry equations of $A\vec{x} = \vec{y}$ where $\vec{x} = \langle x_1, x_2, x_3 \rangle$.

$$A\vec{x} = \langle \text{Row}_1(A) \cdot \vec{x}, \text{Row}_2(A) \cdot \vec{x} \rangle = \langle y_1, y_2 \rangle$$

$$= \langle a_{11}x_1 + a_{12}x_2 + a_{13}x_3, a_{21}x_1 + a_{22}x_2 + a_{23}x_3 \rangle$$

$$= \langle y_1, y_2 \rangle$$

equate corresponding entries

$$a_{11} x_1 + a_{12} x_2 + a_{13} x_3 = y_1$$

$$a_{21} x_1 + a_{22} x_2 + a_{23} x_3 = y_2$$

$$A\vec{x} = \vec{y}$$

The vector \vec{x} is a solution of the matrix-vector equation $A\vec{x} = \vec{y}$ if and only if (x_1, x_2, \dots, x_n) is a solution of the system of linear equations

$$a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = y_1$$

$$a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = y_2$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n = y_m.$$

Note this is the system having coefficient matrix A and augmented matrix $\hat{A} = [A | \vec{y}]$.

Theorem

Suppose that A is an $m \times n$ matrix and that \vec{y} is a vector in R^m and consider the matrix–vector equation

$$A\vec{x} = \vec{y}.$$

Let \hat{A} be the augmented matrix $\hat{A} = [A \mid \vec{y}]$.

1. If the rightmost column of \hat{A} is a pivot column of \hat{A} , then $A\vec{x} = \vec{y}$ is inconsistent.
2. If the rightmost column of \hat{A} is not a pivot column of \hat{A} , then $A\vec{x} = \vec{y}$ is consistent.

Moreover, if $A\vec{x} = \vec{y}$ is consistent then

1. If every column of A is a pivot column of A , then $A\vec{x} = \vec{y}$ has a unique solution.
2. If at least one column of A is not a pivot column of A , then $A\vec{x} = \vec{y}$ has infinitely many solutions.

Example: Consider $A\vec{x} = \vec{y}$ for A and \vec{y} given.

(a) $A = \begin{bmatrix} 3 & 3 \\ 4 & -2 \end{bmatrix}$, and $\vec{y} = \langle 5, 2 \rangle$

► If $\vec{x} \in R^n$, what is n ? $n=2$

► Is $A\vec{x} = \vec{y}$ consistent or inconsistent?

$$\begin{array}{c} A\vec{x} \\ 2 \times 2 \quad R^2 \\ \downarrow \\ R^2 \end{array}$$

$$[A | \vec{y}] = \left[\begin{array}{cc|c} 3 & 3 & 5 \\ 4 & -2 & 2 \end{array} \right] \rightarrow \left[\begin{array}{cc|c} 1 & 0 & 8/9 \\ 0 & 1 & 7/9 \end{array} \right]$$

Consistent

Example: Consider $A\vec{x} = \vec{y}$ for A and \vec{y} given.

$$(b) \quad A = \begin{bmatrix} 2 & 1 \\ -1 & -2 \\ 3 & 4 \end{bmatrix}, \quad \text{and} \quad \vec{y} = \langle 5, 2, 0 \rangle$$

► If $\vec{x} \in \mathbb{R}^n$, what is n ?

$$\begin{matrix} A\vec{x} \\ 3 \times 2 & \downarrow & \mathbb{R}^2 \\ & & \mathbb{R}^3 \end{matrix}$$

► Is $A\vec{x} = \vec{y}$ consistent or inconsistent?

$$[A | \vec{y}] = \left[\begin{array}{cc|c} 2 & 1 & 5 \\ -1 & -2 & 2 \\ 3 & 4 & 0 \end{array} \right] \xrightarrow{\text{row}} \left[\begin{array}{cc|c} 1 & 0 & 4 \\ 0 & 1 & -3 \\ 0 & 0 & 0 \end{array} \right]$$

Consistent

↑
not a
Pivot
column

Example: Consider $A\vec{x} = \vec{y}$ for A and \vec{y} given.

$$(c) \quad A = \begin{bmatrix} 2 & 1 \\ -1 & -2 \\ 3 & 4 \end{bmatrix}, \quad \text{and} \quad \vec{y} = \langle 2, 1, 2 \rangle$$

- If $\vec{x} \in R^n$, what is n ? $n=2$
- Is $A\vec{x} = \vec{y}$ consistent or inconsistent?

$$[A | \vec{y}] = \left[\begin{array}{cc|c} 2 & 1 & 2 \\ -1 & -2 & 1 \\ 3 & 4 & 2 \end{array} \right] \xrightarrow{\text{ref}} \left[\begin{array}{cc|c} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right]$$

The equation is
inconsistent.

pivot
column