# **Linear Equations**

Young Won Lim 08/29/2012 Copyright (c) 2012 Young W. Lim.

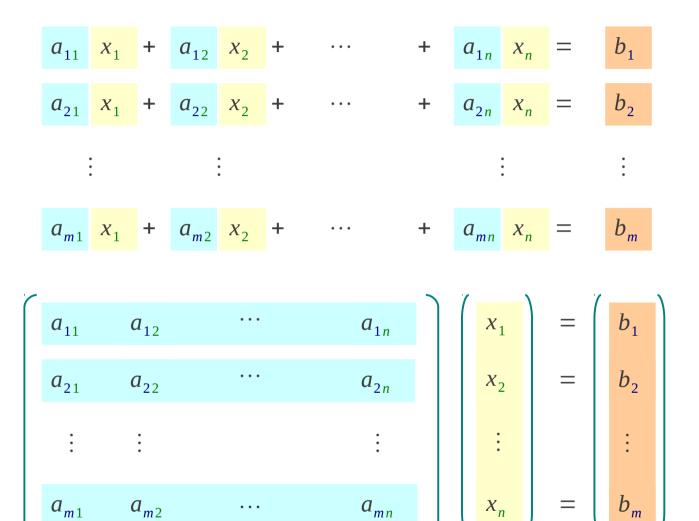
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Young Won Lim 08/29/2012

### **Linear Equations**



 $a_{m1}$ 

 $a_{m2}$ 

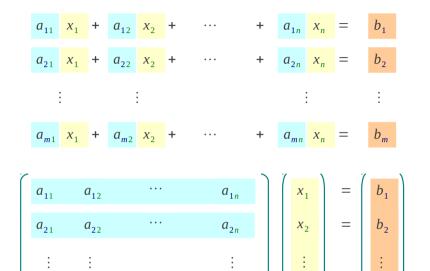
• • •

 $a_{mn}$ 

=

 $X_n$ 

### **Linear Equations**



÷

a<sub>mn</sub>

•

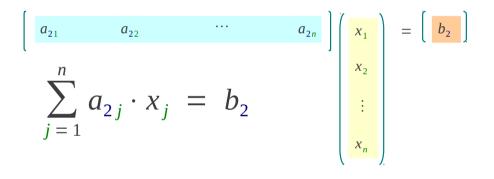
 $X_n$ 

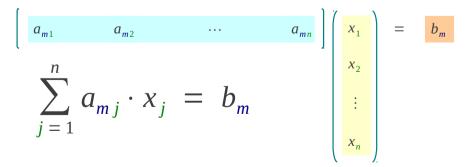
 $b_m$ 

4

=

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \end{bmatrix}$$





#### **Linear Equations**

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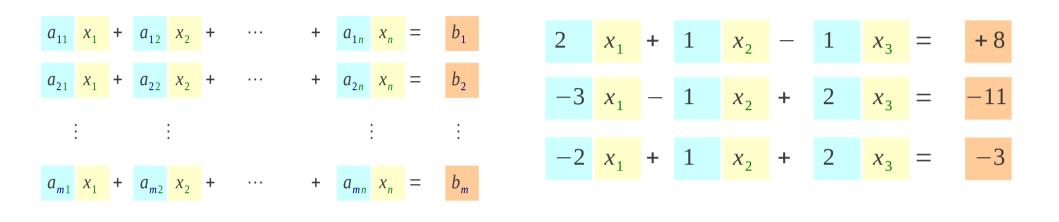
 $a_{m1}$ 

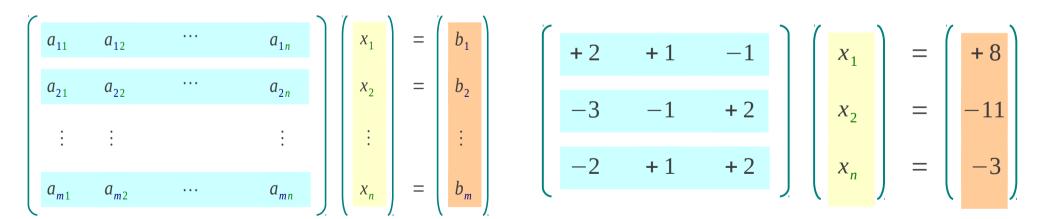
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*a*<sub>m2</sub>

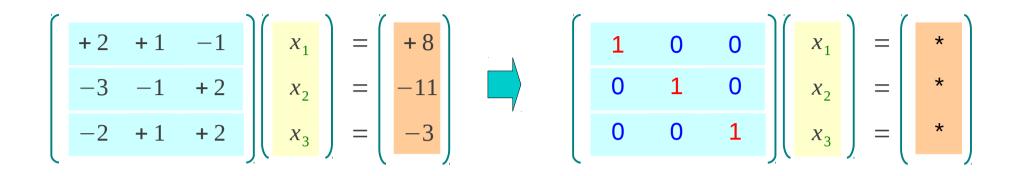
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# Example





### **Gauss-Jordan Elimination**



 $(L_3)$ 

$$+2x_1 + x_2 - x_3 = 8 (L_1)$$
  
$$-3x_1 - x_2 + 2x_3 = -11 (L_2)$$

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

$$\left[\begin{array}{ccccc} +2 & +1 & -1 & +8 \\ -3 & -1 & +2 & -11 \\ -2 & +1 & +2 & -3 \end{array}\right]$$

+  $1x_1$  +  $\frac{1}{2}x_2 - \frac{1}{2}x_3 = 4$   $(\frac{1}{2} \times L_1)$  + 2/2 + 1/2 - 1/2 + 8/2

$$+ 1x_{1} + \frac{1}{2}x_{2} - \frac{1}{2}x_{3} = 4 \qquad (\frac{1}{2} \times L_{1})$$

$$- 3x_{1} - x_{2} + 2x_{3} = -11 \qquad (L_{2})$$

$$- 2x_{1} + x_{2} + 2x_{3} = -3 \qquad (L_{3})$$

$$( + 1) + 1/2 - 1/2 \qquad + 4 \\ -3 -1 + 2 \qquad -11 \\ -2 + 1 + 2 \qquad -3$$

$+1x_{1} + \frac{1}{2}x_{2} - \frac{1}{2}x_{3} = +4$ $-3x_{1} - x_{2} + 2x_{3} = -11$ $-2x_{1} + x_{2} + 2x_{3} = -3$	$(L_1)$ $(L_2)$ $(L_3)$	$ \begin{bmatrix} +1 & +1/2 & -1/2 & +4 \\ -3 & -1 & +2 & -11 \\ -2 & +1 & +2 & -3 \end{bmatrix} $
$+3x_1 + \frac{3}{2}x_2 - \frac{3}{2}x_3 = +12$ $-3x_1 - x_2 + 2x_3 = -11$	$(3 \times L_1)$ $(L_2)$	+3 +3/2 -3/2 +12 -3 -1 +2 -11
$+2x_1 + \frac{2}{2}x_2 - \frac{2}{2}x_3 = +8$ -2x_1 + x_2 + 2x_3 = -3	$(2 \times L_1)$ $(L_3)$	+2 +2/2 -2/2 +8 -2 +1 +2 -3
$+1x_1 + \frac{1}{2}x_2 - \frac{1}{2}x_3 = +4$	$(L_1)$	+1 +1/2 -1/2 +4
$0x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_3 = +1$ $0x_1 + 2x_2 + 1x_3 = +5$	$(3 \times L_1 + L_2)$ $(2 \times L_1 + L_3)$	0 +1/2 +1/2 +1 0 +2 +1 +5

$$0x_1 + 1x_2 + 1x_3 = +2$$
  $(2 \times L_2)$   $0 +1 +1 +2$ 

 $(L_3)$ 

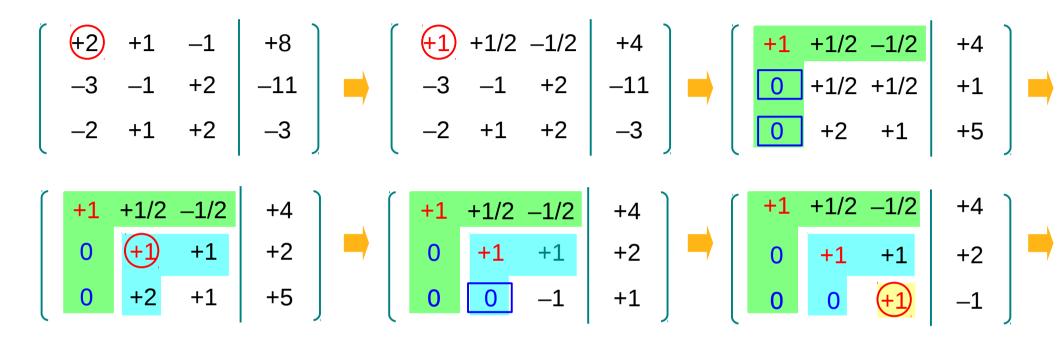
$$+1x_{1} + \frac{1}{2}x_{2} - \frac{1}{2}x_{3} = +4 \qquad (L_{1})$$
$$0x_{1} + 1x_{2} + 1x_{3} = +2 \qquad (L_{2})$$

 $0x_1 + 2x_2 + 1x_3 = +5$ 

$$\begin{bmatrix} +1 & +1/2 & -1/2 & +4 \\ 0 & +1 & +1 & +2 \\ 0 & +2 & +1 & +5 \end{bmatrix}$$

$$0x_1 - 0x_2 + 1x_3 = -1$$
 (-1 × L<sub>3</sub>) 0 0 +1 -1

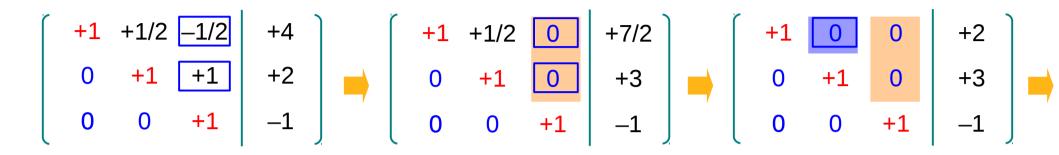
### **Forward Phase**



#### Forward Phase - Gaussian Elimination

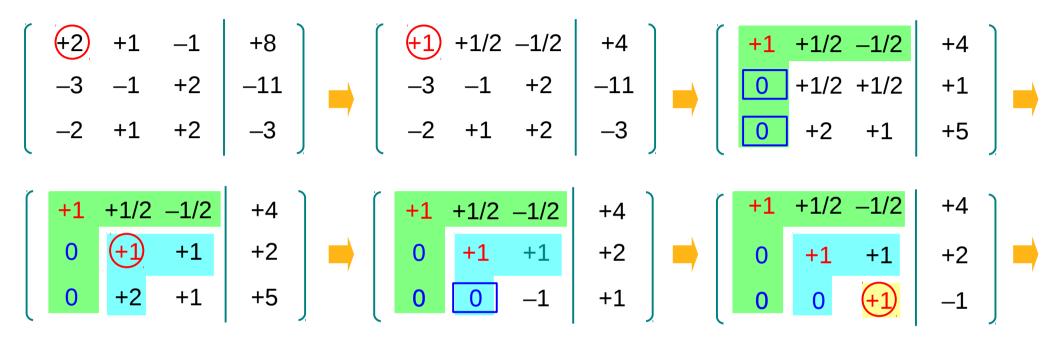
+ 1 $x_1$ + $\frac{1}{2}x_2 - \frac{1}{2}x_3 = +4$	$(L_1)$	ſ	+1	+1/2	-1/2	+4
$0x_1 + 1x_2 + 1x_3 = +2$	$(L_2)$		0	+1	+1	+2 _1
$0x_1 + 0x_2 + 1x_3 = -1$	$(L_3)$	l	0	0	+1	-1
$0x_1 + 0x_2 + \frac{1}{2}x_3 = -\frac{1}{2}$	$\left(+\frac{1}{2} \times L_{3}\right)$		0	0	+1/2	-1/2
$+1x_1 + \frac{1}{2}x_2 - \frac{1}{2}x_3 = +4$	$(L_1)$		+1	+1/2	-1/2	+4
$0x_1 + 0x_2 - 1x_3 = +1$	$(-1 \times L_3)$		0	0	-1	+1
$0x_1 + 1x_2 + 1x_3 = +2$	$(L_2)$				+1	
$+1x_1 + \frac{1}{2}x_2 + 0x_3 = +\frac{7}{2}$	$\left( \mathbf{+}\frac{1}{2} \times L_3 \mathbf{+} L_1 \right)$		+1	+1/2	0	+7/2
$0x_1 + 1x_2 + 0x_3 = +3$	$(-1 \times L_3 + L_2)$		0	+1	0	+3
$0x_1 + 0x_2 + 1x_3 = -1$	$(L_3)$	l	0	0	+1	-1

### **Backward Phase**

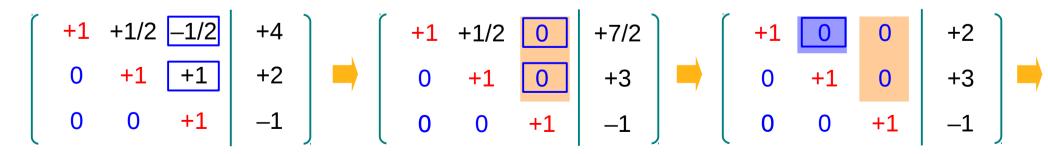


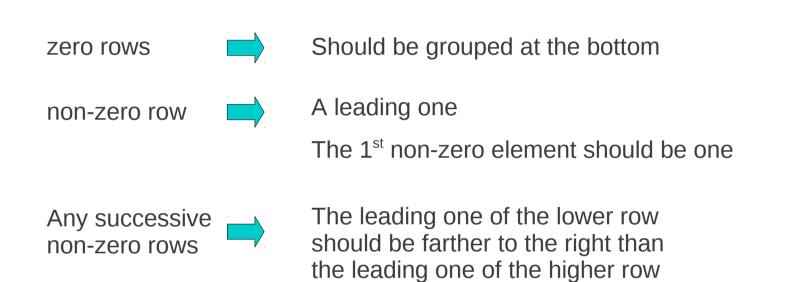
# **Gauss-Jordan Elimination**

#### Forward Phase - Gaussian Elimination

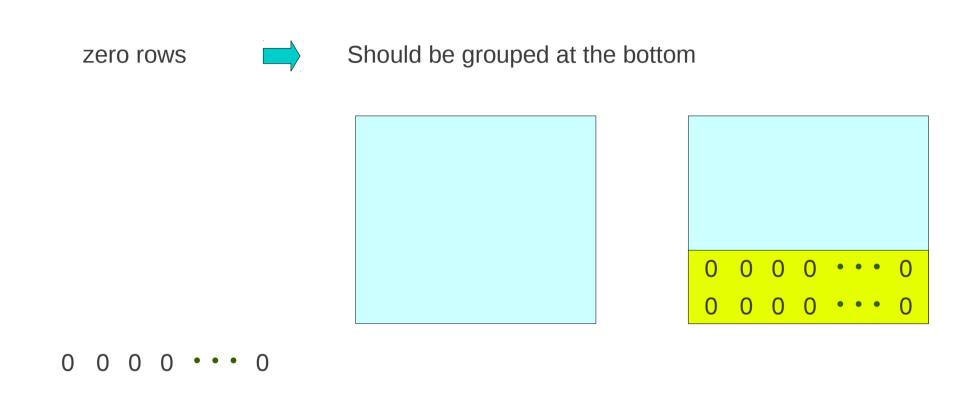


#### **Backward Phase**





# Echelon Forms (2)



0 0 0 0 • • • 0

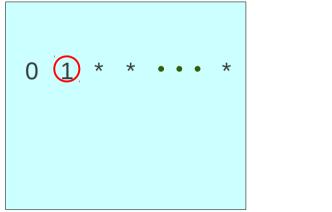
# Echelon Forms (3)

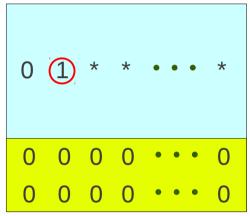
non-zero row



#### A leading one

The 1<sup>st</sup> non-zero element should be one

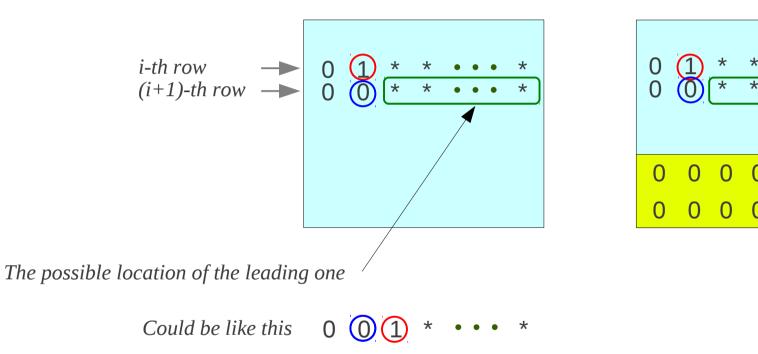




## Echelon Forms (3)

Any successive non-zero rows

The leading one of the lower row should be farther to the right than the leading one of the higher row



0

0

(0)

(0)(0)

Linear Equations

Or like this

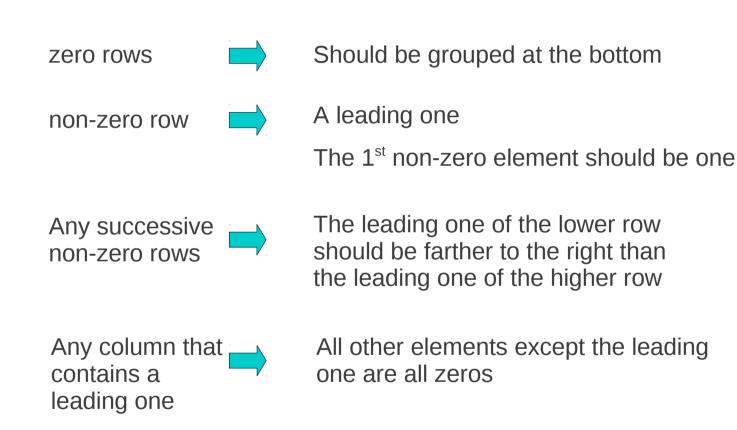
Or like this

(0)

\*

0

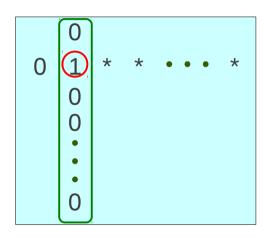
•

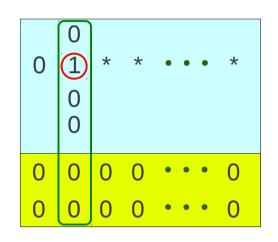


### **Reduced Echelon Forms**

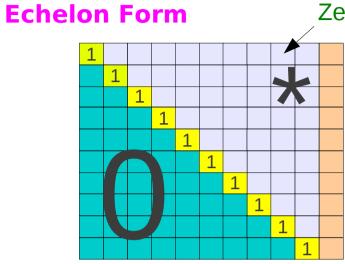
Any column that contains a leading one

All other elements except the leading one are all zeros

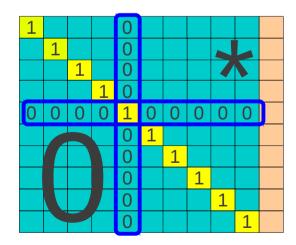




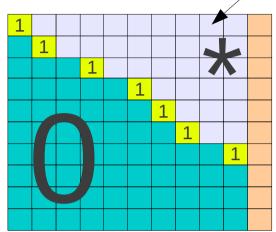
### Examples

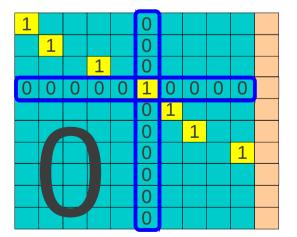


#### **Reduced Echelon Form**



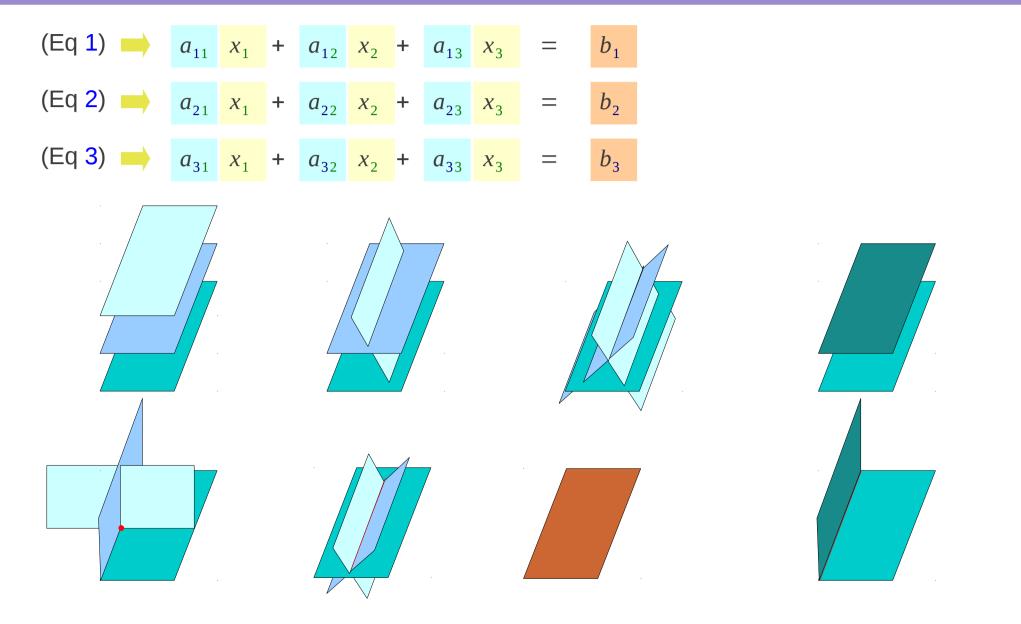
Zero / Non-zero



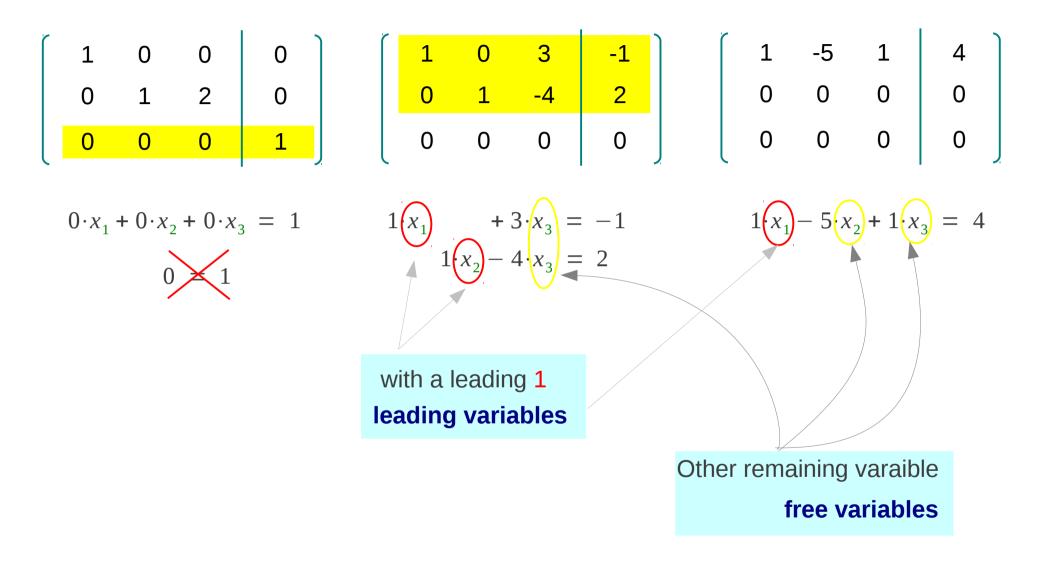


Zero / Non-zero

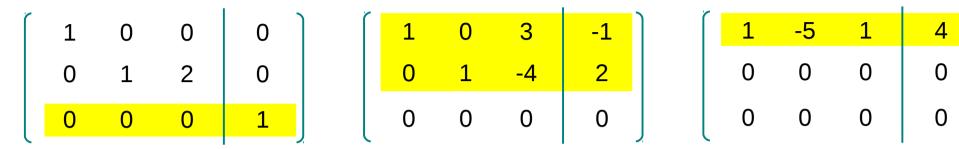
# Linear Systems of 3 Unknowns



### Leading and Free Variables



### Free Variables as Parameters



 $0 \cdot x_1 + 0 \cdot x_2 + 0 \cdot x_3 = 1$ 

Solve for a leading variable

Treat a free variable as parameter

 $1 \underbrace{x_1}_{1(x_2)} + 3 \cdot \underbrace{x_3}_{1(x_2)} = -1 \\ 1 \underbrace{x_2}_{1(x_2)} - 4 \cdot \underbrace{x_3}_{1(x_2)} = 2$ 

 $x_1 = -1 - 3 \cdot x_3$ 

 $x_2 = 2 + 4 \cdot x_3$ 

4

 $1(x_1) - 5(x_2) + 1(x_3) = 4$ 

 $x_1 = 4 + 5 \cdot x_2 - 1 \cdot x_3$ 

 $x_2 = s \quad x_3 = t$  $x_{3} = t$  $\begin{cases} x_1 = 4 + 5 \cdot x_2 - 1 \cdot x_3 \\ x_2 = s \\ x_3 = t \end{cases}$  $\begin{cases} x_1 = -1 - 3t \\ x_2 = 2 + 4t \end{cases}$  $x_3 = t$ 

**Linear Equations** 

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#### Pulse

#### Pulse

#### References

- [1] http://en.wikipedia.org/
- [2] J.H. McClellan, et al., Signal Processing First, Pearson Prentice Hall, 2003