

# System of linear equations

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$$\begin{cases} \alpha x + \beta y = x_0 \\ \delta x + \epsilon y = y_0 \end{cases}$$

How to solve it? Well, at this level we can do it by substitution.

From the 2<sup>o</sup>:

$$\delta y = y_0 - \delta x$$

$$y = \frac{y_0}{\delta} - \frac{\delta}{\delta} x$$

Plug it into the 1<sup>o</sup>:

$$\alpha x + \beta \left( \frac{y_0}{\delta} - \frac{\delta}{\delta} x \right) = x_0$$

$$x \left( \alpha - \frac{\beta \delta}{\delta} \right) = x_0 - \frac{\beta y_0}{\delta} \Rightarrow x = \frac{x_0 - \frac{\beta y_0}{\delta}}{\alpha - \frac{\beta \delta}{\delta}}$$

Multiply by  $\delta$  above and below:

$$x = \frac{\delta x_0 - \beta y_0}{\alpha \delta - \beta \delta}$$

Plug into the expr. of  $\gamma$ :

$$\gamma = \frac{\gamma_0}{\delta} - \frac{\gamma}{\delta} \left( \frac{\delta x_0 - \beta \gamma_0}{\alpha \delta - \beta \delta} \right) = \frac{\gamma_0 (\alpha \delta - \beta \delta) - \gamma (\delta x_0 - \beta \gamma_0)}{\delta (\alpha \delta - \beta \delta)}$$

$$= \frac{\gamma_0 \alpha \delta - \cancel{\gamma_0 \beta \delta} - \gamma \delta x_0 + \cancel{\gamma \beta \gamma_0}}{\delta (\alpha \delta - \beta \delta)}$$

$$\gamma = \frac{\gamma_0 \alpha - \gamma x_0}{\alpha \delta - \beta \delta}$$

Note, these solutions make sense only if

$$\alpha \delta - \beta \delta \neq 0 !!!$$

Seen already this expr?

We can instead rewrite the system in a matrix form

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$$\begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x_0 \\ y_0 \end{pmatrix}$$

$$A \vec{x} = \vec{x}_0 \quad A = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix}$$

Now, multiply by the matrix  $A^{-1}$  from the left:

$$A^{-1} A \vec{x} = A^{-1} \vec{x}_0$$

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$$\boxed{\vec{x} = A^{-1} \vec{x}_0}$$

$A^{-1}$  exists only if  $\det A \neq 0 \dots$  but  $\det A = \alpha\delta - \beta\gamma !!!$

$$\vec{x} = A^{-1} \vec{x}_0$$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \frac{1}{\det A} \begin{pmatrix} \delta & -\beta \\ -\gamma & \alpha \end{pmatrix} \begin{pmatrix} x_0 \\ y_0 \end{pmatrix}$$

$$\begin{cases} x = \frac{\delta x_0 - \beta y_0}{\det A} \\ y = \frac{-\gamma x_0 + \alpha y_0}{\det A} \end{cases}$$

Indeed this reasoning does not depend on the nr of dimension.

$$A \vec{x} = \vec{x}_0 \quad \text{with } \vec{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_N \end{pmatrix}$$

can be solved as

$$\boxed{\vec{x} = A^{-1} \vec{x}_0} \quad \begin{matrix} ||| \\ \dots \end{matrix}$$

Now, it is not always that easy to write down  $A^{-1}$  ... already in the  $3 \times 3$  case the explicit expressions are rather complicated.

Before discussing a trick to solve it, let us discuss two simple cases:

①  $\vec{x}_0 = \vec{0}$ .

If  $\det A \neq 0 \Rightarrow \exists A^{-1}$  then  $\vec{x} = A^{-1} \vec{x}_0 = \vec{0}!$

The only solution is  $\vec{x} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$ , i.e. the trivial solution!!!!

$$\textcircled{a} \det A = 0$$

$$\begin{pmatrix} 3 & 4 \\ 6 & 8 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x_0 \\ y_0 \end{pmatrix}$$

$$\det A = 8 \cdot 3 - 6 \cdot 4 = 0 !!$$

The solutions do not make sense... Indeed if we ask what it does we have

$$3x + 4y = x_0$$

$$6x + 8y = y_0$$

Multiply the first eq. by 2:

$$\begin{cases} 6x + 8y = 2x_0 \\ 6x + 8y = y_0 \end{cases}$$

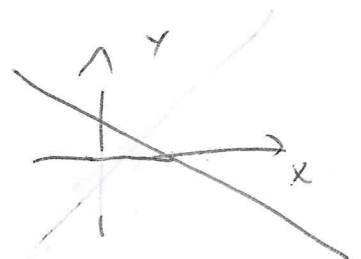
There are now two possibilities:

$$2x_0 \neq y_0 \Rightarrow \text{NO SOLS. at all !!!} \quad 2x_0 \neq y_0$$

$$2x_0 = y_0 \Rightarrow \text{The two eqs are not indep.}$$

We have as a solution a full line:

$$6x + 8y = 2x_0 = y_0 \Rightarrow \begin{aligned} 8y &= y_0 - 6x \\ y &= \frac{1}{8}y_0 - \frac{3}{4}x \end{aligned}$$



# Kramer's rule

$$A\vec{x} = \vec{x}_0$$

$$x_1 = \frac{\det A_1}{\det A}$$

whereas:  $\underbrace{\text{from } z^2 \text{ up to the } n^{\text{th}} \text{ column of } A}$

$$\tilde{A} = \begin{pmatrix} A_2^c & A_3^c & \dots & A_N^c \end{pmatrix}$$

$$A_1 = \begin{pmatrix} \vec{x}_0 & \tilde{A} \end{pmatrix}$$

The same for all the other variables:

$$x_i = \frac{\det A_i}{\det A}$$

whereas  $A_i = \begin{pmatrix} A_1^c & \dots & A_{i-1}^c & \vec{x}_0 & A_{i+1}^c & \dots & A_N^c \end{pmatrix}$

Let us show this explicitly on a  $2 \times 2$  matrix

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$$A \vec{x} = \vec{x}_0$$

$$A = \begin{pmatrix} \alpha & \beta \\ \delta & \gamma \end{pmatrix}$$

$$\det A = \alpha\gamma - \beta\delta$$

$$A_1 = \begin{pmatrix} x_0 & \beta \\ \gamma & \delta \end{pmatrix}$$

$$\det A_1 = \underline{\delta x_0 - \beta \gamma}$$

$$A_2 = \begin{pmatrix} \alpha & x_0 \\ \delta & \gamma \end{pmatrix}$$

$$\det A_2 = \alpha \gamma - \delta x_0$$

$$x = \frac{\det A_1}{\det A} = \frac{\delta x_0 - \beta \gamma}{\det A}$$

$$y = \frac{\det A_2}{\det A} = \frac{\alpha \gamma - \delta x_0}{\det A}$$

Q. e. d.