Chapter 3

Systems of Linear Equations: Geometry

Motivation

We want to think about the *algebra* in linear algebra (systems of equations and their solution sets) in terms of *geometry* (points, lines, planes, etc).

$$x - 3y = -3$$

$$2x + y = 8$$

This will give us better insight into the properties of systems of equations and their solution sets.

Remember: I expect you to be able to draw pictures!

Section 3.1

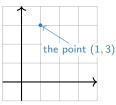
Vectors

Points and Vectors

We have been drawing elements of \mathbb{R}^n as points in the line, plane, space, etc. We can also draw them as arrows.

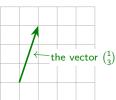
Definition

A **point** is an element of \mathbb{R}^n , drawn as a point (a dot).



A **vector** is an element of \mathbb{R}^n , drawn as an arrow. When we think of an element of \mathbb{R}^n as a vector, we'll usually write it vectically, like a matrix with one column:

$$v = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$$
.



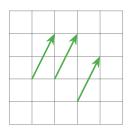
[interactive]

The difference is purely psychological: points and vectors are just lists of numbers.

Points and Vectors

So why make the distinction?

A vector need not start at the origin: it can be located anywhere! In other words, an arrow is determined by its length and its direction, not by its location.



These arrows all represent the vector $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$.

However, unless otherwise specified, we'll assume a vector starts at the origin.

Vector Algebra

Definition

We can add two vectors together:

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} + \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} a+x \\ b+y \\ c+z \end{pmatrix}.$$

We can multiply, or scale, a vector by a real number c:

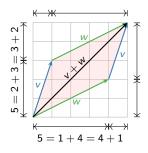
$$c\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} c \cdot x \\ c \cdot y \\ c \cdot z \end{pmatrix}.$$

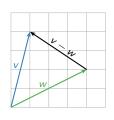
We call c a scalar to distinguish it from a vector. If v is a vector and c is a scalar, cv is called a scalar multiple of v.

(And likewise for vectors of length n.) For instance,

$$\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} + \begin{pmatrix} 4 \\ 5 \\ 6 \end{pmatrix} = \begin{pmatrix} 5 \\ 7 \\ 9 \end{pmatrix} \quad \text{and} \quad -2 \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \begin{pmatrix} -2 \\ -4 \\ -6 \end{pmatrix}.$$

Vector Addition and Subtraction: Geometry





The parallelogram law for vector addition

Geometrically, the sum of two vectors v, w is obtained as follows: place the tail of w at the head of v. Then v+w is the vector whose tail is the tail of v and whose head is the head of w. Doing this both ways creates a parallelogram. For example,

$$\begin{pmatrix} 1 \\ 3 \end{pmatrix} + \begin{pmatrix} 4 \\ 2 \end{pmatrix} = \begin{pmatrix} 5 \\ 5 \end{pmatrix}.$$

Why? The width of v + w is the sum of the widths, and likewise with the heights. [interactive]

Vector subtraction

Geometrically, the difference of two vectors v, w is obtained as follows: place the tail of v and w at the same point. Then v-w is the vector from the head of w to the head of v. For example,

$$\begin{pmatrix} 1 \\ 4 \end{pmatrix} - \begin{pmatrix} 4 \\ 2 \end{pmatrix} = \begin{pmatrix} -3 \\ 2 \end{pmatrix}.$$

Why? If you add v - w to w, you get v. [interactive]

This works in higher dimensions too!

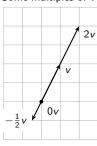


Scalar Multiplication: Geometry

Scalar multiples of a vector

These have the same direction but a different length.

Some multiples of v.



$$v = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$
$$2v = \begin{pmatrix} 2 \\ 4 \end{pmatrix}$$

$$2v = \begin{pmatrix} 2 \\ 4 \end{pmatrix}$$

$$-\frac{1}{2}v = \begin{pmatrix} -\frac{1}{2} \\ -1 \end{pmatrix}$$

$$0v = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

All multiples of v.



[interactive]

So the scalar multiples of v form a *line*.

Linear Combinations

We can add and scalar multiply in the same equation:

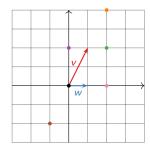
$$w = c_1 v_1 + c_2 v_2 + \cdots + c_p v_p$$

where c_1, c_2, \ldots, c_p are scalars, v_1, v_2, \ldots, v_p are vectors in \mathbf{R}^n , and w is a vector in \mathbf{R}^n .

Definition

We call w a linear combination of the vectors v_1, v_2, \ldots, v_p . The scalars c_1, c_2, \ldots, c_p are called the weights or coefficients.

Example



Let
$$\mathbf{v} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$
 and $\mathbf{w} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$.

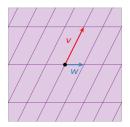
What are some linear combinations of v and w?

- \triangleright v + w
- V − W
- ▶ 2v + 0w
- ► 2w
- ► -v

[interactive: 2 vectors] [interactive: 3 vectors]

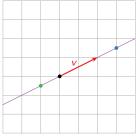
Poll Is there any vector in \mathbb{R}^2 that is *not* a linear combination of v and w?

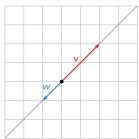
No: in fact, every vector in \mathbb{R}^2 is a combination of v and w.



(The purple lines are to help measure how much of v and w you need to get to a given point.)

More Examples





What are some linear combinations of $v = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$?

- $\rightarrow \frac{3}{2}V$
- $-\frac{1}{2}v$
- **•** ...

What are all linear combinations of v?

All vectors cv for c a real number. I.e., all scalar multiples of v. These form a line.

Question

What are all linear combinations of

$$v = \begin{pmatrix} 2 \\ 2 \end{pmatrix}$$
 and $w = \begin{pmatrix} -1 \\ -1 \end{pmatrix}$?

Answer: The line which contains both vectors.

What's different about this example and the one on the poll? [interactive]

Section 3.2

Vector Equations and Spans

Systems of Linear Equations

Question

Is
$$\begin{pmatrix} 8 \\ 16 \\ 3 \end{pmatrix}$$
 a linear combination of $\begin{pmatrix} 1 \\ 2 \\ 6 \end{pmatrix}$ and $\begin{pmatrix} -1 \\ -2 \\ -1 \end{pmatrix}$?

This means: can we solve the equation

$$x \begin{pmatrix} 1 \\ 2 \\ 6 \end{pmatrix} + y \begin{pmatrix} -1 \\ -2 \\ -1 \end{pmatrix} = \begin{pmatrix} 8 \\ 16 \\ 3 \end{pmatrix}$$

where x and y are the unknowns (the coefficients)? Rewrite:

$$\begin{pmatrix} x \\ 2x \\ 6x \end{pmatrix} + \begin{pmatrix} -y \\ -2y \\ -y \end{pmatrix} = \begin{pmatrix} 8 \\ 16 \\ 3 \end{pmatrix} \quad \text{or} \quad \begin{pmatrix} x - y \\ 2x - 2y \\ 6x - y \end{pmatrix} = \begin{pmatrix} 8 \\ 16 \\ 3 \end{pmatrix}.$$

This is just a system of linear equations:

$$x - y = 8$$

$$2x - 2y = 16$$

$$6x - y = 3$$

Systems of Linear Equations Continued

Conclusion:

$$-\begin{pmatrix}1\\2\\6\end{pmatrix}-9\begin{pmatrix}-1\\-2\\-1\end{pmatrix}=\begin{pmatrix}8\\16\\3\end{pmatrix}$$

 $[interactive] \longleftarrow (this is the picture of a consistent linear system)$

What is the relationship between the original vectors and the matrix form of the linear equation? They have the same columns!

Shortcut: You can make the augmented matrix without writing down the system of linear equations first.

Vector Equations and Linear Equations

Summary

The vector equation

$$x_1v_1 + x_2v_2 + \cdots + x_pv_p = b,$$

where v_1, v_2, \ldots, v_p, b are vectors in \mathbf{R}^n and x_1, x_2, \ldots, x_p are scalars, has the same solution set as the linear system with augmented matrix

$$\begin{pmatrix} | & | & & | & | \\ v_1 & v_2 & \cdots & v_p & b \\ | & | & & | & | \end{pmatrix},$$

where the v_i 's and b are the columns of the matrix.

So we now have (at least) *two* equivalent ways of thinking about linear systems of equations:

- 1. Augmented matrices.
- 2. Linear combinations of vectors (vector equations).

The last one is more geometric in nature.

Span

It is important to know what are *all* linear combinations of a set of vectors v_1, v_2, \ldots, v_p in \mathbf{R}^n : it's exactly the collection of all b in \mathbf{R}^n such that the vector equation (in the unknowns x_1, x_2, \ldots, x_p)

$$x_1v_1+x_2v_2+\cdots+x_pv_p=b$$

has a solution (i.e., is consistent).

Definition

"the set of"

"such that"

Let v_1, v_2, \ldots, v_p be vectors in \mathbb{R}^n . The **span** of v_1, v_2, \ldots, v_p is the collection of all linear combinations of v_1, v_2, \ldots, v_p , and is denoted $\text{Span}\{v_1, v_2, \ldots, v_p\}$. In symbols:

→Sp

Span
$$\{v_1, v_2, \dots, v_p\} = \{x_1v_1 + x_2v_2 + \dots + x_pv_p \mid x_1, x_2, \dots, x_p \text{ in } \mathbf{R} \}.$$

Synonyms: Span $\{v_1, v_2, \dots, v_p\}$ is the subset spanned by or generated by v_1, v_2, \dots, v_p .

This is the first of several definitions in this class that you simply **must learn**. I will give you other ways to think about Span, and ways to draw pictures, but *this is the definition*. Having a vague idea what Span means will not help you solve any exam problems!

Now we have several equivalent ways of making the same statement:

- 1. A vector b is in the span of v_1, v_2, \ldots, v_p .
- 2. The vector equation

$$x_1v_1 + x_2v_2 + \cdots + x_pv_p = b$$

has a solution.

3. The linear system with augmented matrix

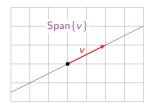
is consistent.

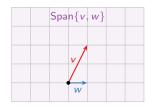
[interactive example] \leftarrow (this is the picture of an *inconsistent* linear system)

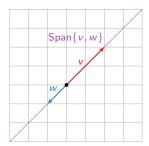
Note: **equivalent** means that, for any given list of vectors v_1, v_2, \ldots, v_p, b , *either* all three statements are true, *or* all three statements are false.

Pictures of Span

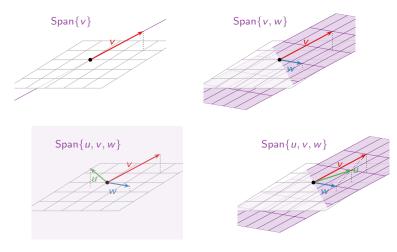
Drawing a picture of Span $\{v_1, v_2, \dots, v_p\}$ is the same as drawing a picture of all linear combinations of v_1, v_2, \dots, v_p .







[interactive: span of two vectors in \mathbb{R}^2]



[interactive: span of two vectors in ${\sf R}^3$] [interactive: span of three vectors in ${\sf R}^3$]

Observation about spans

How many vectors are in Span $\left\{ \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \right\}$?

- A. Zero
- B. One
- C. Infinity

In general, it appears that $\mathrm{Span}\{v_1,v_2,\ldots,v_p\}$ is the smallest "linear space" (line, plane, etc.) containing the origin and all of the vectors v_1,v_2,\ldots,v_p .

We will make this precise later.

Summary

The whole lecture was about drawing pictures of systems of linear equations.

- Points and vectors are two ways of drawing elements of Rⁿ. Vectors are drawn as arrows.
- Vector addition, subtraction, and scalar multiplication have geometric interpretations.
- A linear combination is a sum of scalar multiples of vectors. This is also a geometric construction, which leads to lots of pretty pictures.
- The span of a set of vectors is the set of all linear combinations of those vectors. It is also fun to draw.
- ▶ A system of linear equations is equivalent to a vector equation, where the unknowns are the coefficients of a linear combination.