

# Outline

## Week 4: Solving Linear Systems

Course Notes: 3.2, 3.3, 3.4

Goals: Learn the method of Gaussian elimination to efficiently solve linear systems; describe infinite families of solutions as parametric equations; use properties of associated homogeneous systems.

# Row Operations

- Multiply one row by a scalar
- Add a multiple of one row to another
- Interchange rows

These operations will change the system of equations, but will not change the *solutions* of the system.

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$$\left[ \begin{array}{ccc|c} 1 & 2 & 4 & 34 \\ 1 & 1 & 0 & 13 \\ 0 & 1 & 2 & 11 \end{array} \right]$$

## Quick Notation

Row Echelon Form: the position of the first non-zero entry in a row strictly increases from one row to the row below it.

$$\left[ \begin{array}{cccccc|c} 2 & 3 & 5 & 2 & 5 & 9 & 13 \\ 0 & 5 & 4 & 3 & 4 & 0 & 11 \\ 0 & 0 & 0 & 3 & 2 & 2 & 5 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Reduced Row Echelon Form: the first non-zero entry in every row is a 1, and is the only non-zero entry in its column; the position of the first non-zero entry in a row strictly increases with every row.

$$\left[ \begin{array}{cccccc|c} 1 & 0 & 0 & 2 & 0 & 0 & 13 \\ 0 & 1 & 4 & 5 & 0 & 0 & 11 \\ 0 & 0 & 0 & 0 & 1 & 0 & 5 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

## Gaussian Elimination

Use row operations to change this system to reduced row echelon form.

$$\left[ \begin{array}{ccc|c} 2 & 2 & -6 & -10 \\ 3 & -2 & 1 & -5 \\ -2 & 6 & 2 & 0 \end{array} \right]$$

# Gaussian Elimination

Use row operations to change this system to reduced row echelon form.

$$\left[ \begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 2 & 0 & 2 & 8 \\ 5 & 3 & 6 & 10 \end{array} \right]$$

(Try to do it using at most 6 row operations!)

## Gaussian Elimination

Use row operations to change this system to reduced row echelon form.

$$\left[ \begin{array}{ccc|c} 1 & 2 & -1 & 15 \\ 4 & 4 & 0 & 36 \\ 3 & -1 & 6 & -31 \end{array} \right]$$

(Try to do it using at most 8 row operations!)

# Gaussian Elimination

Use row operations to solve this system.

$$\left[ \begin{array}{cccc|c} 1 & 2 & 1 & 1 & 6 \\ 5 & 10 & 3 & 3 & 28 \\ 2 & 4 & 1 & 2 & 15 \\ 3 & 6 & 2 & 3 & 21 \end{array} \right]$$



# Gaussian Elimination

Use row operations to solve this system.

$$\left[ \begin{array}{cccc|c} 1 & 2 & 1 & 1 & 6 \\ 5 & 10 & 3 & 3 & 28 \\ 2 & 4 & 1 & 2 & 15 \\ 3 & 6 & 2 & 3 & 21 \end{array} \right]$$

$$\left[ \begin{array}{cccc|c} 1 & 2 & 0 & 0 & 5 \\ 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

$$x_1 + 2x_2 = 5, \quad x_3 = -3, \quad x_4 = 4.$$

# Gaussian Elimination

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$$\left[ \begin{array}{cccc|c} 1 & 2 & 0 & 0 & 5 \\ 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

$$x_1 + 2x_2 = 5, \quad x_3 = -3, \quad x_4 = 4.$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 5 - 2s \\ s \\ -3 \\ 4 \end{bmatrix} = \begin{bmatrix} 5 \\ 0 \\ -3 \\ 4 \end{bmatrix} + s \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

Give a parametric equation for the solutions of this augmented matrix.

$$\left[ \begin{array}{cccc|c} 1 & 2 & 0 & 0 & 17 \\ 0 & 0 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Give a parametric equation for the solutions of this augmented matrix.

$$\left[ \begin{array}{cccccc|c} 1 & 5 & 7 & 0 & 2 & 0 & 17 \\ 0 & 0 & 0 & 1 & 3 & 0 & -4 \\ 0 & 0 & 0 & 0 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

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Equations:  $x_1 + 5x_2 + 7x_3 + 2x_5 = 17$ ,  $x_4 + 3x_5 = -4$ , and  $x_6 = -4$ .

Give a parametric equation for the solutions of this augmented matrix.

$$\left[ \begin{array}{cccccc|c} 1 & 5 & 7 & 0 & 2 & 0 & 17 \\ 0 & 0 & 0 & 1 & 3 & 0 & -4 \\ 0 & 0 & 0 & 0 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Equations:  $x_1 + 5x_2 + 7x_3 + 2x_5 = 17$ ,  $x_4 + 3x_5 = -4$ , and  $x_6 = -4$ .

Parameters:  $x_2 = r$ ,  $x_3 = s$ , and  $x_5 = t$ :

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{bmatrix} = \begin{bmatrix} 17 - 5r - 7s - 2t \\ r \\ s \\ -4 - 3t \\ t \\ -4 \end{bmatrix} = \begin{bmatrix} 17 \\ 0 \\ 0 \\ -4 \\ 0 \\ -4 \end{bmatrix} + r \begin{bmatrix} -5 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} -7 \\ 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + t \begin{bmatrix} -2 \\ 0 \\ 0 \\ -3 \\ 1 \\ 0 \end{bmatrix}$$

Give a parametric equation for the solutions of this augmented matrix.

$$\left[ \begin{array}{cccc|c} 1 & 0 & 0 & 0 & 5 \\ 0 & 1 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Give a parametric equation for the solutions of this augmented matrix.

$$\left[ \begin{array}{cccc|c} 1 & 0 & 0 & 0 & 5 \\ 0 & 1 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

no solution



Give a parametric equation for the solutions of this augmented matrix.

$$\left[ \begin{array}{cccc|c} 1 & 0 & 4 & 5 & 5 \\ 0 & 1 & 2 & 3 & 0 \end{array} \right]$$

# Fill in the Table

	more variables $\left[ \begin{array}{ccc c} * & * & * & * \\ * & * & * & * \end{array} \right]$	square $\left[ \begin{array}{cc c} * & * & * \\ * & * & * \end{array} \right]$	more equations $\left[ \begin{array}{cc c} * & * & * \\ * & * & * \\ * & * & * \end{array} \right]$
No Solutions			
One Solution			
Infinitely Many			

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No Solutions	$\left[ 0 \quad 0 \quad 0 \quad   \quad 1 \right]$	$\left[ 0 \quad   \quad 1 \right]$	$\left[ \begin{array}{cc c} 1 & 0 & 0 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{array} \right]$
One Solution			
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One Solution	X		
Infinitely Many			

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No Solutions	$\left[ 0 \quad 0 \quad 0 \quad   \quad 1 \right]$	$\left[ 0 \quad   \quad 1 \right]$	$\left[ \begin{array}{cc c} 1 & 0 & 0 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{array} \right]$
One Solution	X	$\left[ \begin{array}{cc c} 1 & 0 & 3 \\ 0 & 1 & 2 \end{array} \right]$	
Infinitely Many			

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# Rank and Solutions

How many solutions?

$$\left[ \begin{array}{ccc|c} 1 & 0 & 0 & * \\ 0 & 1 & 0 & * \\ 0 & 0 & 1 & * \end{array} \right]$$

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The *rank* of a matrix is the number of non-zero rows in the matrix obtained after reducing it.

# Rank and Solutions

How many solutions?

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The *rank* of a matrix is the number of non-zero rows in the matrix obtained after reducing it. If a matrix has rank  $r$  and  $n$  rows, with  $n > r$ , then the solution will require  parameters (provided a solution exists at all).



# Rank and Solutions

How many solutions?

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# Homogeneous Systems

System of equations:

$$\left[ \begin{array}{ccc|c} 3 & 4 & 5 & 6 \\ 1 & 2 & 3 & 4 \\ 7 & 8 & 9 & 0 \end{array} \right]$$

Associated homogeneous system of equations:

$$\left[ \begin{array}{ccc|c} 3 & 4 & 5 & 0 \\ 1 & 2 & 3 & 0 \\ 7 & 8 & 9 & 0 \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} 3 & 4 & 5 & 0 \\ 1 & 2 & 3 & 0 \\ 7 & 8 & 9 & 0 \end{array} \right]$$

Give a solution to this equation.

$$\left[ \begin{array}{ccc|c} 3 & 4 & 5 & 0 \\ 1 & 2 & 3 & 0 \\ 7 & 8 & 9 & 0 \end{array} \right]$$

Give a solution to this equation.

Suppose **a** and **b** are solutions to a homogeneous system of equations.

$$\left[ \begin{array}{ccc|c} 3 & 4 & 5 & 0 \\ 1 & 2 & 3 & 0 \\ 7 & 8 & 9 & 0 \end{array} \right]$$

Give a solution to this equation.

Suppose **a** and **b** are solutions to a homogeneous system of equations.

Then **a** + **b** is also a solution.

$$\left[ \begin{array}{ccc|c} 3 & 4 & 5 & 0 \\ 1 & 2 & 3 & 0 \\ 7 & 8 & 9 & 0 \end{array} \right]$$

Give a solution to this equation.

Suppose **a** and **b** are solutions to a homogeneous system of equations.

Then **a** + **b** is also a solution.

Also, **ca** is a solution for any scalar *c*.

## Connection to Non-homogeneous Systems

Suppose  $A$  is an augmented matrix, and  $A_0$  is its associated homogeneous system.

If  $\mathbf{a}$  and  $\mathbf{b}$  are solutions to  $A$ , then  is a solution to  $A_0$ .

$$A = \left[ \begin{array}{cccc|c} 4 & 1 & -1 & 4 & 13 \\ 11 & 3 & -1 & 13 & 42 \\ -7 & -2 & 1 & -8 & -26 \\ 4 & 1 & 0 & 5 & 16 \end{array} \right]$$

$$A_0 = \left[ \begin{array}{cccc|c} 4 & 1 & -1 & 4 & 0 \\ 11 & 3 & -1 & 13 & 0 \\ -7 & -2 & 1 & -8 & 0 \\ 4 & 1 & 0 & 5 & 0 \end{array} \right]$$

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Suppose  $A$  is an augmented matrix, and  $A_0$  is its associated homogeneous system.

If  $\mathbf{a}$  and  $\mathbf{b}$  are solutions to  $A$ , then  $\boxed{\mathbf{a} - \mathbf{b}}$  is a solution to  $A_0$ .

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One solution:  $[1, 2, 1, 2]$ .

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One solution:  $[1, 1, 1, -1]$ .

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If  $\mathbf{a}$  and  $\mathbf{b}$  are solutions to  $A$ , then  $\boxed{\mathbf{a} - \mathbf{b}}$  is a solution to  $A_0$ .

Given one solution  $\mathbf{q}$  to  $A$ , every solution to  $A$  can be written in the form  $\mathbf{q} + \mathbf{a}$  for some solution  $\mathbf{a}$  of  $A_0$ .

## Connection to Non-homogeneous Systems

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Solutions:  $s[1, 1, 1, -1]$ .

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What is the rank of the top matrix?

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Solutions:  $s[1, 1, 1, -1]$ .

What is the rank of the top matrix?

Are the rows of the top matrix linearly independent?

# Rank and Linear Independence

$$\left[ \begin{array}{ccc|c} 1 & 2 & 3 & 0 \\ 4 & 5 & 6 & 0 \\ 7 & 8 & 9 & 0 \\ 1 & -1 & -3 & 0 \end{array} \right]$$

$$R_4 \rightarrow R_4 - R_3 + R_2 + 2R_1$$

$$\left[ \begin{array}{ccc|c} 1 & 2 & 3 & 0 \\ 4 & 5 & 6 & 0 \\ 7 & 8 & 9 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

# Rank and Linear Independence

$$\left[ \begin{array}{ccc|c} 1 & 2 & 3 & 0 \\ 4 & 5 & 6 & 0 \\ 7 & 8 & 9 & 0 \\ 1 & -1 & -3 & 0 \end{array} \right]$$

$$R_4 \rightarrow R_4 - R_3 + R_2 + 2R_1$$

$$\left[ \begin{array}{ccc|c} 1 & 2 & 3 & 0 \\ 4 & 5 & 6 & 0 \\ 7 & 8 & 9 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$R_4 = R_3 - R_2 - 2R_1$$

# Rank and Linear Independence

Suppose this matrix has rows that are linearly independent:

$$\begin{bmatrix} * & * & * & * \\ * & * & * & * \\ * & * & * & * \\ * & * & * & * \end{bmatrix}$$

What is its reduced form going to be?



# Rank and Linear Independence

Suppose this matrix has rows that are linearly independent:

$$\begin{bmatrix} * & * & * & * \\ * & * & * & * \\ * & * & * & * \\ * & * & * & * \end{bmatrix}$$

What is its reduced form going to be?

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

# Rank and Linear Independence

Suppose this augmented matrix has rows that are linearly independent:

$$\left[ \begin{array}{ccccc|c} * & * & * & * & * & 0 \\ * & * & * & * & * & 0 \\ * & * & * & * & * & 0 \\ * & * & * & * & * & 0 \end{array} \right]$$

What will its solutions set be? (Point, line, plane, etc.)

# Rank and Linear Independence

Suppose this augmented matrix has rows that are linearly independent:

$$\left[ \begin{array}{ccccc|c} * & * & * & * & * & 0 \\ * & * & * & * & * & 0 \\ * & * & * & * & * & 0 \\ * & * & * & * & * & 0 \end{array} \right]$$

What will its solutions set be? (Point, line, plane, etc.)

A line: **sa**.

# Rank and Linear Independence

Suppose this augmented matrix has rows that are linearly independent:

$$\left[ \begin{array}{ccccc|c} * & * & * & * & * & 0 \\ * & * & * & * & * & 0 \\ * & * & * & * & * & 0 \\ * & * & * & * & * & 0 \end{array} \right]$$

What will its solutions set be? (Point, line, plane, etc.)

A line:  $\mathbf{sa}$ .

Why not a line like this:  $\mathbf{q} + \mathbf{sa}$

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$$\begin{bmatrix} * & * & * \\ * & * & * \\ * & * & * \\ * & * & * \end{bmatrix}$$

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Trick question: you can't have four linearly independent vectors in  $\mathbf{R}^3$

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What will be the intersection of  $n$  linearly-independent  $(n - 1)$ -dimensional spaces of this type in  $\mathbb{R}^n$ ?

# Linear Independence

Check this collection of vectors for linear independence:

$\mathbf{a} = [a_1, a_2, a_3]$ ,  $\mathbf{b} = [b_1, b_2, b_3]$ , and  $\mathbf{c} = [c_1, c_2, c_3]$ .

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## Recall

Vectors  $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$  are linearly independent if the equation

$$s_1 \mathbf{a}_1 + s_2 \mathbf{a}_2 + \cdots + s_n \mathbf{a}_n = \mathbf{0}$$

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$$\begin{cases} a_1 s_1 + b_1 s_2 + c_1 s_3 = 0 \\ a_2 s_1 + b_2 s_2 + c_2 s_3 = 0 \\ a_3 s_1 + b_3 s_2 + c_3 s_3 = 0 \end{cases}$$

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$$s_1 \mathbf{a} + s_2 \mathbf{b} + s_3 \mathbf{c} = \mathbf{0}$$

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$$\begin{cases} a_1 s_1 + b_1 s_2 + c_1 s_3 = 0 \\ a_2 s_1 + b_2 s_2 + c_2 s_3 = 0 \\ a_3 s_1 + b_3 s_2 + c_3 s_3 = 0 \end{cases} \rightarrow \left[ \begin{array}{ccc|c} a_1 & b_1 & c_1 & 0 \\ a_2 & b_2 & c_2 & 0 \\ a_3 & b_3 & c_3 & 0 \end{array} \right]$$



$$\mathbf{a} = [1, 1, 1, 1],$$

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$$\left[ \begin{array}{cc|c} 1 & 2 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 0 \end{array} \right]$$

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$$\left[ \begin{array}{cccc} 1 & 1 & 1 & 1 \\ 2 & 1 & 1 & 1 \end{array} \right]$$

Write  $\begin{bmatrix} 16 \\ 5 \\ 11 \end{bmatrix}$  as a linear combination of vectors from the set

$$\left\{ \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix}, \begin{bmatrix} 0 \\ 9 \\ 8 \end{bmatrix}, \begin{bmatrix} 4 \\ 4 \\ 3 \end{bmatrix} \right\}$$

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$$\left[ \begin{array}{ccc|c} 2 & 0 & 4 & 16 \\ 1 & 9 & 4 & 5 \\ 5 & 8 & 3 & 11 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 3 \end{array} \right]$$

$$2 \begin{bmatrix} 2 \\ 1 \\ 5 \end{bmatrix} - \begin{bmatrix} 0 \\ 9 \\ 8 \end{bmatrix} + 3 \begin{bmatrix} 4 \\ 4 \\ 3 \end{bmatrix} = \begin{bmatrix} 16 \\ 5 \\ 11 \end{bmatrix}$$

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Is the set linearly independent? Is it a basis of  $\mathbb{R}^3$ ?

$$\left[ \begin{array}{ccc|c} 2 & 0 & 4 & 16 \\ 1 & 9 & 4 & 5 \\ 5 & 8 & 3 & 11 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 3 \end{array} \right]$$

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Is the set linearly independent? Is it a basis?

$$\left\{ \begin{bmatrix} 3 \\ 1 \\ 5 \\ 8 \end{bmatrix}, \begin{bmatrix} 7 \\ 2 \\ 7 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -3 \\ -13 \end{bmatrix} \right\}$$

Is the set linearly independent? Is it a basis?

$$\left\{ \begin{bmatrix} 3 \\ 1 \\ 5 \\ 8 \end{bmatrix}, \begin{bmatrix} 7 \\ 2 \\ 7 \\ 3 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -3 \\ -13 \end{bmatrix} \right\}$$

Is the set linearly independent? Is it a basis?

$$\left\{ \begin{bmatrix} 3 \\ 1 \\ 5 \\ 8 \end{bmatrix}, \begin{bmatrix} 7 \\ 2 \\ 7 \\ 3 \end{bmatrix}, \begin{bmatrix} 6 \\ 3 \\ 1 \\ 7 \end{bmatrix}, \begin{bmatrix} 5 \\ 4 \\ 5 \\ 1 \end{bmatrix}, \begin{bmatrix} 6 \\ 6 \\ 9 \\ 0 \end{bmatrix} \right\}$$



Two points determine a line. How many points are needed to determine an  $n$ -th degree polynomial?

Remove one vector to make this set linearly independent.

$$\left\{ \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 3 \\ 6 \\ 8 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 7 \end{bmatrix}, \begin{bmatrix} 4 \\ 9 \\ 9 \end{bmatrix} \right\}$$

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$$\left\{ \begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 3 \\ 6 \\ 8 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 7 \end{bmatrix}, \begin{bmatrix} 4 \\ 9 \\ 9 \end{bmatrix} \right\}$$

Suppose a vector **a** can be written as a linear combination of vectors in the set. Can you still write **a** as a linear combination of vectors in the set WITHOUT using the first vector?

# NEXT TOPIC

Circuits!













