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# Matrices and Linear Equations

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# Linear Equations

Linear equations are common and important for survey problems

Matrices can be used to express these linear equations and aid in the computation of unknown values

Example

$n$  equations in  $n$  unknowns, the  $a_{ij}$  are numerical coefficients, the  $b_i$  are constants and the  $x_j$  are unknowns

$$a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2$$

$$\vdots$$

$$a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nn}x_n = b_n$$

# Linear Equations

The equations may be expressed in the form

$$\mathbf{AX} = \mathbf{B}$$

where

$$A = \begin{bmatrix} a_{11} & a_{12} \cdots & a_{1n} \\ a_{21} & a_{22} \cdots & a_{2n} \\ \vdots & \vdots & \vdots \\ a_{n1} & a_{n1} \cdots & a_{nn} \end{bmatrix}, X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \text{ and } B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

$n \times n$                        $n \times 1$                        $n \times 1$

Number of unknowns = number of equations =  $n$

# Linear Equations

If the determinant is nonzero, the equation can be solved to produce  $n$  numerical values for  $x$  that satisfy all the simultaneous equations

To solve, premultiply both sides of the equation by  $\mathbf{A}^{-1}$  which exists because  $|\mathbf{A}| \neq 0$

$$\mathbf{A}^{-1} \mathbf{A}\mathbf{X} = \mathbf{A}^{-1} \mathbf{B}$$

Now since

$$\mathbf{A}^{-1} \mathbf{A} = \mathbf{I}$$

We get

$$\mathbf{X} = \mathbf{A}^{-1} \mathbf{B}$$

So if the inverse of the coefficient matrix is found, the unknowns,  $\mathbf{X}$  would be determined

# Linear Equations

Example

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

$$2x_1 + x_2 = 1$$

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

The equations can be expressed as

$$\begin{bmatrix} 3 & -1 & 1 \\ 2 & 1 & 0 \\ 1 & 2 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}$$

# Linear Equations

When  $\mathbf{A}^{-1}$  is computed the equation becomes

$$X = A^{-1}B = \begin{bmatrix} 0.5 & -0.5 & 0.5 \\ -1.0 & 2.0 & -1.0 \\ -1.5 & 3.5 & -2.5 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} = \begin{bmatrix} 2 \\ -3 \\ 7 \end{bmatrix}$$

Therefore

$$x_1 = 2,$$

$$x_2 = -3,$$

$$x_3 = -7$$

# Linear Equations

The values for the unknowns should be checked by substitution back into the initial equations

$$x_1 = 2,$$

$$x_2 = -3,$$

$$x_3 = -7$$

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

$$2x_1 + x_2 = 1$$

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

$$3 \times (2) - (-3) + (-7) = 2$$

$$2 \times (2) + (-3) = 1$$

$$(2) + 2 \times (-3) - (-7) = 3$$