

Linear algebra

study of systems of linear equations.

- what it is

- where you might have seen it

- how to do it

$$\begin{cases} x+y=1 \\ x-y=2 \end{cases}$$

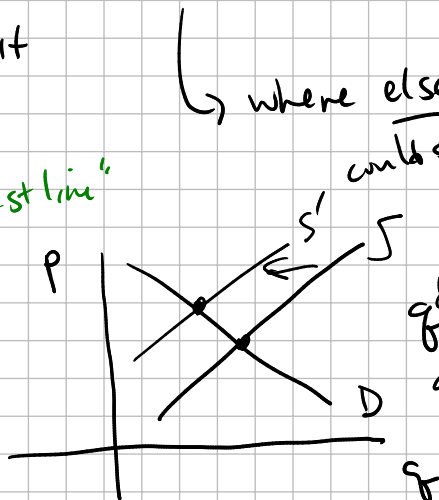
The sum of two unknown numbers is 1.

The difference of two unknown numbers is 2.

What are those two unknown numbers?



"best line"



$$Q^d = 90 - 2P$$

$$Q^s = 10 + 3P$$

$$Q^d = \alpha_1 + \beta_1 P$$

$$Q^s = \alpha_2 + \beta_2 P$$

Comparative statics

machine learning (MML Book)

m = the number of equations

n = the number of unknowns

$m > n$, $m = n$, $m < n$ all three cases are covered.

x_1, x_2, \dots, x_n ← unknowns
 n of them

x_1 → the first unknown
 subscript → label
 indices

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

coefficients

unknowns

two indices
 a_{11} not a sub eleven!

$a_{11}, \dots, a_{mn}, b_1, \dots, b_m$ are all constants (typically known)
 row column

Example x_1, x_2 unknowns $m = 2$ $n = 2$

$$x_1 + x_2 = 1$$

$$0x_1 + x_2 = 3$$

$$a_{11} = 1$$

$$a_{12} = 1$$

$$a_{21} = 0$$

$$a_{22} = 1$$

$$b_1 = 1$$

$$b_2 = 3$$

$$\Rightarrow x_1 = 1 - 3 = -2$$

A solution to

$$\begin{aligned} x_1 + x_2 &= 1 \\ x_2 &= 3 \end{aligned}$$

is

$$(x_1, x_2) = (-2, 3)$$

s_1 s_2

Example

$$x_1 + x_2 = 1$$

$$\begin{matrix} a_{11}x_1 + a_{12}x_2 = b_1 \\ \text{"} \quad \quad \quad \text{"} \quad \quad \quad \text{"} \\ 1 \quad \quad \quad 1 \quad \quad \quad 1 \end{matrix}$$

unknowns?

$m?$
 $n?$
 \vdots

$$m = 1$$

$$n = 2$$

$$a_{11} = 1 \quad b_1 = 1$$

$$a_{12} = 1$$

This is an example of a system of linear equations with more than one solution.

$$(x_1, x_2) = (-1, 2)$$

$$(x_1, x_2) = (1, 0)$$

$$(x_1, x_2) = (1-t, t)$$

$t \in \mathbb{R}$
(one degree of freedom)
choose t freely

Example $m=2, n=2$

m, n, a 's? b 's?

$$\begin{aligned} x_1 + 2x_2 &= 1 \\ 2x_1 + 4x_2 &= 0 \\ \hline x_1 + 2x_2 &= 0 \end{aligned}$$

This is an example of an inconsistent system of linear equations.

$$\Rightarrow 1 = 0 \text{ which is not true.}$$

Rat poison principle (Elizabeth Medkeo)