

(Linear Systems With Nonsingular Square Matrices). Consider The Linear System $-3x_1 - 2x_2 + 2x_3$

Linear Systems With Nonsingular Square Matrices: Consider The Linear System $-3x_1 - 2x_2 + 2x_3$

Linear systems with nonsingular square matrices are fundamental in linear algebra because they guarantee unique solutions. When dealing with a square matrix that is nonsingular (i.e., invertible), the associated linear system can be solved reliably, and the solution is unique. This property is crucial in various scientific and engineering applications, where the certainty of a solution is paramount. To illustrate these concepts, let us consider the specific linear system:

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

At first glance, this appears to be a linear system involving three variables. To analyze and solve this system effectively, we need to interpret it properly, write it in standard algebraic form, and explore the properties of the associated coefficient matrix.

Understanding the Structure of the System

Rewriting the System in Standard Form

The given expression seems to be a linear combination of constants and variables, but its formatting suggests it might be a set of equations or a single equation with multiple terms. For clarity, let's interpret it as a linear system with three equations involving variables x_1 , x_2 , and x_3 . The likely intended form is:

Equation 1: $-3x_1 + 2x_2 + x_3 = \text{some constant}$

Equation 2: $-2x_1 + x_2 - 3x_3 = \text{some constant}$

Equation 3: ... (additional equations if provided)

However, since the original wording is ambiguous, we will assume a system of three equations with coefficients derived from the constants and variables, perhaps as follows:

$$\text{Equation 1: } -3x_1 + 2x_2 + x_3 = -3$$

$$\text{Equation 2: } -2x_1 + x_2 - 3x_3 = -2$$

$$\text{Equation 3: } \dots \text{ (additional relations or constants)}$$

For the purpose of this discussion, let's define the system as:

Explicit System Representation

Suppose the system is:

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

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

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = c_3$$

where the coefficients a_{ij} and constants c_i are known. This allows us to write the system in matrix form as:

$$A \cdot x = b$$

Matrix Representation and Nonsingularity

Coefficient Matrix A

The coefficient matrix A is a 3x3 matrix comprising the coefficients of variables x_1 , x_2 , and x_3 :

$$A = \begin{vmatrix} -3 & 2 & 1 \\ -2 & 1 & -3 \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

For the system to have a unique solution, the matrix A must be nonsingular, which means its determinant should be non-zero:

$$\det(A) \neq 0$$

Nonsingular Matrices and Their Significance

- **Invertibility:** A nonsingular matrix has an inverse, A^{-1} .
- **Unique Solution:** The linear system has exactly one solution given by $x = A^{-1}b$.
- **Stability:** Small variations in b lead to small variations in the solution x .
- **Applications:** Used in solving systems arising in physics, engineering, computer science, etc.

Solving the System: Methods and Approaches

Direct Methods

1. **Cramer's Rule:** Suitable for small systems where calculating determinants is feasible.
2. **Gaussian Elimination:** Efficient for larger systems; involves row operations to reduce the system to triangular form.
3. **LU Decomposition:** Factorizes A into lower (L) and upper (U) matrices, enabling efficient solution of multiple systems with the same coefficient matrix.

Computing the Inverse of A

If A is nonsingular, its inverse A^{-1} can be calculated, and the solution is straightforward:

$$x = A^{-1} b$$

Calculating A^{-1} involves determining cofactors, adjugate, and dividing by the determinant:

1. Calculate the determinant of A .
2. Find the matrix of cofactors.

3. Transpose the cofactor matrix to get the adjugate.
4. Divide the adjugate by the determinant to get the inverse.

Example: Solving a Specific System

Given System

Assuming the following system based on the earlier interpretation:

$$\begin{aligned} -3x_1 + 2x_2 + x_3 &= -3 \\ -2x_1 + x_2 - 3x_3 &= -2 \\ x_1 + 4x_2 + 5x_3 &= 7 \end{aligned}$$

Matrix Formulation

$$A = \begin{vmatrix} -3 & 2 & 1 \\ -2 & 1 & -3 \\ 1 & 4 & 5 \end{vmatrix}$$

$$b = \begin{vmatrix} -3 \\ -2 \\ 7 \end{vmatrix}$$

Step-by-Step Solution

1. Calculate the determinant of A:

$$\begin{aligned} \det(A) &= -3(15 - (-3)4) - 2(-25 - (-3)1) + 1(-24 - 11) \\ &= -3(5 + 12) - 2(-10 + 3) + 1(-8 - 1) \\ &= -3(17) - 2(-7) + 1(-9) \\ &= -51 + 14 - 9 \\ &= -46 \end{aligned}$$

Since $\det(A) \neq 0$, the matrix is nonsingular, and the system has a unique solution.

2. Find the inverse A^{-1} (details omitted for brevity).
3. Compute $x = A^{-1}b$ to find the solution vector.

Implications of Nonsingularity in Practical Applications

Stability and Sensitivity

When a matrix is nonsingular, small changes in the constants vector b lead to predictable and controlled changes in the solution x . This stability is vital in numerical computations where rounding errors can occur.

Application Domains

- **Engineering:** Structural analysis, circuit design, control systems.
- **Computer Graphics:** Transformations and rendering calculations.
- **Economics and Social Sciences:** Input-output models, optimization problems.

Conclusion

Understanding linear systems with nonsingular square matrices is central to solving many real-world problems reliably. The key property that makes such systems manageable is the invertibility of their coefficient matrices.

Frequently Asked Questions

What does it mean for a square matrix to be nonsingular in the context of linear systems?

A square matrix is nonsingular if it has a non-zero determinant, which implies that the associated linear system has a unique solution and the matrix is invertible.

Given the system $-3x_1 - 3x_2 + 2x_3 = 21$, how can we determine if it has a unique solution?

We need to express the system in matrix form and verify that the coefficient matrix is nonsingular (has a non-zero determinant). If the matrix is invertible, the system has a unique solution.

How does the invertibility of the coefficient matrix affect the solvability of the linear system?

If the coefficient matrix is nonsingular, the linear system has exactly one solution. Conversely, if it is singular, the system may have infinitely many solutions or none at all.

What steps are involved in solving the system $-3x_1 - 3x_2 + 2x_3 = 21$ when the matrix is nonsingular?

First, write the system in matrix form, verify the invertibility of the coefficient matrix, then compute its inverse and multiply it by the constants vector to find the unique solution.

Can the system be solved using matrix methods if the coefficient matrix is nonsingular? If so, how?

Yes. Since the matrix is invertible, you can find the solution by calculating $x = A^{-1}b$, where A is the coefficient matrix and b is the constants vector, using matrix inversion or other methods like LU decomposition.

Additional Resources

Linear Systems With Nonsingular Square Matrices

Understanding the behavior, solutions, and properties of linear systems with nonsingular square matrices is fundamental in applied mathematics, engineering, physics, and computer science. These systems often serve as the backbone for modeling real-world phenomena, solving optimization problems, and performing computational algorithms. This article delves into the intricacies of such systems, illustrating concepts through the specific example:

```
\[
\begin{cases}
-3x_1 - 3x_2 + 2x_3 = -21 \end{cases}
```

```
\text{(Additional equations or the system matrix is implied)}
\end{cases}
\]
```

While the example appears incomplete, it provides a foundation for discussing the broader principles governing linear systems characterized by nonsingular square matrices.

Understanding Square Matrices and Nonsingularity

What is a Square Matrix?

A matrix is called square if it has the same number of rows and columns. For example, a 3x3 matrix has three rows and three columns. Square matrices are central in linear algebra because they allow for operations such as determinant calculation, inversion, and eigenvalue analysis—all of which are pivotal for understanding system behavior.

Example:

```
\[
A = \begin{bmatrix}
a_{11} & a_{12} & a_{13} \\
a_{21} & a_{22} & a_{23} \\
a_{31} & a_{32} & a_{33}
\end{bmatrix}
\]
```

What Does Nonsingular Mean?

A square matrix A is called nonsingular (or invertible) if there exists a matrix A^{-1} such that:

```
\[
A A^{-1} = A^{-1} A = I
\]
```

where I is the identity matrix of the same order. The key property of a nonsingular matrix is that it has a non-zero determinant:

```
\[
```

$\det(A) \neq 0$

$\backslash$

This non-zero determinant guarantees that the matrix is invertible, which in turn implies that the associated linear system has a unique solution.

Linear Systems with Nonsingular Square Matrices

Formulation of the System

Consider the general linear system:

$\backslash$

$$A \mathbf{x} = \mathbf{b}$$

$\backslash$

where:

- (A) is an $(n \times n)$ nonsingular matrix.
- $\mathbf{x} = [x_1, x_2, \dots, x_n]^T$ is the vector of unknowns.
- $\mathbf{b} = [b_1, b_2, \dots, b_n]^T$ is the known vector of constants.

Because (A) is nonsingular, the system has a unique solution:

$\backslash$

$$\mathbf{x} = A^{-1} \mathbf{b}$$

$\backslash$

This solution can be obtained explicitly via matrix inversion or through efficient algorithms like LU decomposition, iterative methods, or Cramer's rule for small systems.

Key Properties of Such Systems

1. Existence and Uniqueness of Solutions:

For nonsingular matrices, the linear system always has a single, well-defined solution. This is a fundamental result in linear algebra.

2. Sensitivity to Data:

The condition number of (A) influences how sensitive the solution is to changes or errors in $\mathbf{b}$. Well-conditioned matrices (with low condition numbers) yield more stable solutions.

3. Computational Aspects:

Inverting matrices directly is computationally expensive and numerically unstable for large systems. Modern algorithms prefer LU, QR, or Cholesky decompositions to solve the system efficiently.

4. Eigenvalues and Diagonalization:

Since (A) is invertible, none of its eigenvalues are zero. This property is essential in many applications, including stability analysis and modal analysis.

Applying Theory to the Specific System

The provided example appears to be a fragment or an incomplete system:

$$\begin{aligned} & \\ -3x_1 - 3x_2 + 2x_3 &= -21 \\ & \end{aligned}$$

This is a single linear equation involving three variables, indicating at least an underdetermined system if considered in isolation. To analyze a square system with a nonsingular matrix, we need a set of three equations involving three variables.

Suppose the full system is:

$$\begin{aligned} & \\ \begin{cases} -3x_1 - 3x_2 + 2x_3 = -21 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3 \end{cases} & \\ & \end{aligned}$$

where the coefficients (a_{ij}) and constants (b_2, b_3) are specified.

Constructing and Solving a Complete Nonsingular System

Suppose the complete system is:

$$\begin{aligned} & \\ \begin{cases} -3x_1 - 3x_2 + 2x_3 = -21 \\ x_1 + 2x_2 + x_3 = 4 \end{cases} & \end{aligned}$$

$$2x_1 - x_2 + 3x_3 = 7$$

\end{cases}

\]

The coefficient matrix (A) is:

\[

$A = \begin{bmatrix}$

$-3 \quad -3 \quad 2$

$1 \quad 2 \quad 1$

$2 \quad -1 \quad 3$

$\end{bmatrix}$

\]

and the right-hand side vector:

\[

$\mathbf{b} = \begin{bmatrix}$

-21

4

7

$\end{bmatrix}$

\]

Checking Nonsingularity

Calculate the determinant:

\[

$\det(A) = -3 \cdot \det \begin{bmatrix} 2 & 1 \\ -1 & 3 \end{bmatrix} - (-3) \cdot \det \begin{bmatrix} 1 & 1 \\ 2 & 3 \end{bmatrix} + 2 \cdot \det \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix}$

\]

Compute minors:

\[

$\det \begin{bmatrix} 2 & 1 \\ -1 & 3 \end{bmatrix} = (2)(3) - (1)(-1) = 6 + 1 = 7$

\]

\[

$\det \begin{bmatrix} 1 & 1 \\ 2 & 3 \end{bmatrix} = (1)(3) - (1)(2) = 3 - 2 = 1$

\]

\[

$\det \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix} = (1)(-1) - (2)(2) = -1 - 4 = -5$

\]

Now, assemble the determinant:

$$\det(A) = -3 \times 7 - (-3) \times 1 + 2 \times (-5) = -21 + 3 - 10 = -28$$

Since $\det(A) = -28 \neq 0$, the matrix (A) is nonsingular, and the system has a unique solution.

Solving the System

Using Cramer's rule or matrix inversion:

$$\mathbf{x} = A^{-1} \mathbf{b}$$

Alternatively, for efficiency, employ LU decomposition or Gaussian elimination.

Gaussian elimination steps:

1. Form the augmented matrix:

$$\left[\begin{array}{ccc|c} -3 & -3 & 2 & -21 \\ 1 & 2 & 1 & 4 \\ 2 & -1 & 3 & 7 \end{array} \right]$$

2. Use row operations to reach an upper triangular matrix and then back-substitute to find (x_1, x_2, x_3) .

Implications and Applications of Nonsingular Square Matrices in Linear Systems

Modeling and Simulation

In engineering and physics, systems modeled by linear equations with nonsingular

matrices are predictable and solvable. For example, in structural analysis, the stiffness matrix is often assumed to be nonsingular, ensuring that displacements can be uniquely determined under applied loads.

Control Systems

Controllability and observability analyses often involve invertible matrices. Nonsingular matrices in such contexts guarantee that system states can be uniquely controlled or observed.

Numerical Methods and Stability

Numerical stability depends heavily on the properties of the coefficient matrix. Well-conditioned, nonsingular matrices enable more accurate solutions via numerical algorithms. Conversely, near-singular matrices can lead to significant errors and instability.

Eigenvalues and Diagonalization

Eigenvalues of nonsingular matrices are all non-zero. This is crucial in stability analysis, quantum mechanics, and vibr

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