

Solution of Linear Equation Systems with Parameters

CP.

http://www.informatik.htw-dresden.de/~paditz/Paditz_Beitrags_CEJ_2006.pdf

$$3x+2y+t \cdot z=0 \Rightarrow \text{equ1}$$

$$t \cdot z+3 \cdot x+2 \cdot y=0$$

$$0x+1y-4z=-1 \Rightarrow \text{equ2}$$

$$y-4 \cdot z=-1$$

$$1x+3y+0z=1 \Rightarrow \text{equ3}$$

$$x+3 \cdot y=1$$

$$-1x+0y+2z=1 \Rightarrow \text{equ4}$$

$$-x+2 \cdot z=1$$

$$\left\{ \begin{array}{l} \text{equ1} \\ \text{equ2} \\ \text{equ3} \\ \text{equ4} \end{array} \right| x, y, z, u$$

$$\left\{ x = \frac{4 \cdot t + 8}{t - 28}, y = \frac{-(t + 12)}{t - 28}, z = \frac{-10}{t - 28}, u = u \right\}$$

What happens with $t=28$?

$$\left\{ \begin{array}{l} \text{equ4} \\ \text{equ2} \\ \text{equ1} \\ \text{equ3} \end{array} \right| x, y, z, u$$

$$\left\{ x = \frac{-(t + 4)}{t + 14}, y = \frac{-(t - 6)}{t + 14}, z = \frac{5}{t + 14}, u = u \right\}$$

What happens with $t=-14$?

$$\begin{cases} \text{equ4} \\ \text{equ2} \\ \text{equ3} \\ \text{equ1} \end{cases} \mid x, y, z, u$$

$$\left\{ x = -\frac{2}{7}, y = \frac{3}{7}, z = \frac{5}{14}, u = u \right\}$$

Here it seems for all t we get an unique solution
(and parameter t disappears?)?

$$\begin{bmatrix} 3 & 2 & t & 0 \\ 0 & 1 & -4 & -1 \\ 1 & 3 & 0 & 1 \\ -1 & 0 & 2 & 1 \end{bmatrix} \Rightarrow \text{mat}$$

$$\begin{bmatrix} 3 & 2 & t & 0 \\ 0 & 1 & -4 & -1 \\ 1 & 3 & 0 & 1 \\ -1 & 0 & 2 & 1 \end{bmatrix}$$

ref(mat)

$$\begin{bmatrix} 1 & \frac{2}{3} & \frac{t}{3} & 0 \\ 0 & 1 & \frac{-t}{7} & \frac{3}{7} \\ 0 & 0 & 1 & \frac{5}{3 \cdot t + 14} \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Here it seems we have to study the special case
 $t = -3/14$?

rref(mat)

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

Here it seems the parameter t is without meaning (t disappears?)?

But in case t=0:

ref(mat|t=0)

$$\begin{bmatrix} 1 & \frac{2}{3} & 0 & 0 \\ 0 & 1 & 0 & \frac{3}{7} \\ 0 & 0 & 1 & \frac{5}{14} \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

rref(mat|t=0)

$$\begin{bmatrix} 1 & 0 & 0 & -\frac{2}{7} \\ 0 & 1 & 0 & \frac{3}{7} \\ 0 & 0 & 1 & \frac{5}{14} \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

rank(mat)

4

rank(mat|t=0)

3

The rank-function can't compute the rank in dependence on the parameter t!

If we use the "ref" or "rref" or "rank" functions the CP should give a message "no solution with parameters" (cp TI-Nspire CAS, OS 1.6)

another exercise with complex numbers:

$$\begin{bmatrix} j & 2 & t & 3+2j \\ 0 & 1 & 2j & 1+j \\ s & 0 & 4 & -1 \end{bmatrix} \Rightarrow \text{mat}$$

$$\begin{bmatrix} j & 2 & t & 3+2 \cdot j \\ 0 & 1 & 2 \cdot j & 1+j \\ s & 0 & 4 & -1 \end{bmatrix}$$

rank(mat)

3

rank(mat|s=-j and t=-4+4j)

2

Again, the rank is depending on the parameters s and t

The exchange procedure:

=====

DelVar a₁₁, a₁₂, a₂₁, a₂₂, β₁, β₂, x₁, x₂, t

done

start with following system:

$$x_1 \times a_{11} + x_2 \times a_{12} = \beta_1 \quad (1)$$

$$x_1 \times a_{21} + x_2 \times a_{22} = \beta_2 \quad (2)$$

let be $a_{11} \neq 0$ (pivot element)

equivalent system:

$$y_1 = 0 = x_1 \times a_{11} + x_2 \times a_{12} - \beta_1 \times 1 \quad (3)$$

$$y_2 = 0 = x_1 \times a_{21} + x_2 \times a_{22} - \beta_2 \times 1 \quad (4)$$

solve(y₁=x₁×a₁₁+x₂×a₁₂-β₁×1, x₁)

$$\left\{ x_1 = \frac{-a_{12} \cdot x_2}{a_{11}} + \frac{\beta_1}{a_{11}} + \frac{y_1}{a_{11}} \right\}$$

expand(y₂=x₁×a₂₁+x₂×a₂₂-β₂×1 | x₁= $\frac{-a_{12} \cdot x_2}{a_{11}} + \frac{\beta_1}{a_{11}} + \frac{y_1}{a_{11}}$)

$$y_2 = \frac{-a_{12} \cdot a_{21} \cdot x_2}{a_{11}} + a_{22} \cdot x_2 + \frac{\beta_1 \cdot a_{21}}{a_{11}} - \beta_2 + \frac{a_{21} \cdot y_1}{a_{11}}$$

new equivalent system:

$$x_1 = \frac{1}{a_{11}} \cdot y_1 + \frac{a_{12}}{-a_{11}} \cdot x_2 + \frac{-\beta_1}{-a_{11}} \cdot 1 \quad (5)$$

$$y_2 = \frac{a_{12}}{a_{11}} \cdot y_1 + \left(a_{22} + a_{12} \cdot \frac{a_{21}}{-a_{11}} \right) \cdot x_2 + \left(-\beta_2 + a_{12} \cdot \frac{-\beta_1}{-a_{11}} \right) \cdot 1 \quad (6)$$

write (3), (4) in a table **ST** with matrix **matST**:

ST	x_1	x_2	1
y_1	a_{11}	a_{12}	$-\beta_1$
y_2	a_{21}	a_{22}	$-\beta_2$

K * $\frac{a_{12}}{-a_{11}}$ $\frac{-\beta_1}{-a_{11}}$ K is the bottom (a help row, put * in the pivot column and divide by -pivot otherwise.)

where **matST** = $\begin{bmatrix} a_{11} & a_{12} & -\beta_1 \\ a_{21} & a_{22} & -\beta_2 \end{bmatrix}$ - in matST are all informations on the system.

write (5), (6) in a table **T1** with matrix **matT1** (an equivalent system, exchange $y_1 \leftrightarrow x_1$)

T1	y_1	x_2	1	
x_1	$\frac{1}{a_{11}}$	$\frac{a_{12}}{-a_{11}}$	$\frac{-\beta_1}{-a_{11}}$	using

inverse value and K row respectively

$$y_2 \quad | \quad \frac{a_{12}}{a_{11}} \quad a_{22} + a_{12} \cdot \frac{a_{21}}{-a_{11}} \quad -\beta_2 + a_{12} \cdot \frac{-\beta_1}{-a_{11}} \quad \text{division by}$$

pivot (old pivot column) and

 "triangular rule" respectively

delete y_1 column (because $y_1 = 0$)

T1	y_1	x_2	1
x_1	■	$\frac{a_{12}}{-a_{11}}$	$\frac{-\beta_1}{-a_{11}}$
y_2	■	$a_{22} + a_{12} \cdot \frac{a_{21}}{-a_{11}}$	$-\beta_2 + a_{12} \cdot \frac{-\beta_1}{-a_{11}}$

with $\text{matT1} = \begin{bmatrix} \frac{a_{12}}{-a_{11}} & \frac{-\beta_1}{-a_{11}} \\ a_{22} + a_{12} \cdot \frac{a_{21}}{-a_{11}} & -\beta_2 + a_{12} \cdot \frac{-\beta_1}{-a_{11}} \end{bmatrix}$

in matT1 are all informations on the system.

The next pivot element could be $a_{22} + a_{12} \cdot \frac{a_{21}}{-a_{11}} \neq 0$

to exchange $y_2 \leftrightarrow x_2$

Thus we get (if exchange $y_2 \leftrightarrow x_2$ possible)

T2=ET	y_1	y_2	1	
x_1	■	■	□	
x_2	■	■	□	unique solution

If $a_{22} + a_{12} \cdot \frac{a_{21}}{-a_{11}} = 0$ than T1=ET (end table with followig decisions):

T1=ET	y_1	$x_2=t$	1		
x_1		■	□	□	
y_2		■	0	[0]	non-unique solution (with parameter t)

T1=ET	y_1	$x_2=t$	1		
x_1		■	□	□	
y_2		■	0	[≠0]	(no solution, contradiction in the y-row $y \neq 0$)

stop

Now using the new created functions LinEqSys and AVRank in Main-menu

(To use the LinEqSys and AVRank program in an eActivity the program must be stored in the Library-folder!)

ST	x_1	x_2	x_3	1		
y_1		a_{11}	a_{12}	a_{13}	$-\beta_1$	pivot $a_{11} \neq 0$ to exchange $y_1 \leftrightarrow x_1$
y_2		a_{21}	a_{22}	a_{23}	$-\beta_2$	
y_3		a_{31}	a_{32}	a_{33}	$-\beta_3$	
y_4		a_{41}	a_{42}	a_{43}	$-\beta_4$	

$$\begin{bmatrix} 3 & 2 & t & 0 \\ 0 & 1 & -4 & 1 \\ 1 & 3 & 0 & -1 \\ -1 & 0 & 2 & -1 \end{bmatrix} \Rightarrow \text{matST}$$

$$\begin{bmatrix} 3 & 2 & t & 0 \\ 0 & 1 & -4 & 1 \\ 1 & 3 & 0 & -1 \\ -1 & 0 & 2 & -1 \end{bmatrix}$$

LinEqSys(matST,1,1)

done

syntax: LinEqSys(matrix, row index i of a_{ik} , column index k of a_{ik}), if a_{ik} pivot

matnew \Rightarrow matT1

$$\begin{bmatrix} -\frac{2}{3} & \frac{-t}{3} & 0 \\ 1 & -4 & 1 \\ \frac{7}{3} & \frac{-t}{3} & -1 \\ \frac{2}{3} & \frac{t}{3}+2 & -1 \end{bmatrix}$$

T1	y_1	x_2	x_3	1
x_1	■	□	□	□
y_2	■	□	□	□
exchange	exchange	$y_2 \leftrightarrow x_2$		
y_3	■	□	□	□
y_4	■	□	□	□

pivot $a_{22} \neq 0$ to

LinEqSys(matT1,2,1)

done

matnew⇒matT2

$$\begin{bmatrix} \frac{-(t+8)}{3} & \frac{2}{3} \\ 4 & -1 \\ \frac{-(t-28)}{3} & -\frac{10}{3} \\ \frac{t+14}{3} & -\frac{5}{3} \end{bmatrix}$$

T2	y ₁	y ₂	x ₃	1
x ₁	■	■	□	□
x ₂	■	■	□	□
y ₃	■	■	□	□
exchange y ₃ ⇔ x ₃ or	■	■	□	□
exchange y ₄ ⇔ x ₃	■	■	□	□

pivot a₃₃ ≠ 0 to

pivot a₄₃ ≠ 0 to

If t ≠ 28 then we have a third exchange-step x₃ ⇔ y₃

LinEqSys(matT2, 3, 1)

done

matnew⇒matET

$$\begin{bmatrix} \frac{4 \cdot (t+2)}{t-28} \\ \frac{-40}{t-28} - 1 \\ \frac{-10}{t-28} \\ \frac{-5 \cdot t}{t-28} \end{bmatrix}$$

T3=ET	y_1	y_2	y_3	1	
x_1	■	■	■	$\frac{4 \cdot (t+2)}{t-28}$	
x_2	■	■	■	$\frac{-40}{t-28} - 1$	
x_3	■	■	■	$\frac{-10}{t-28}$	
y_4	■	■	■	$\frac{-5 \cdot t}{t-28}$	$y_4=0, \text{ if } t=0$

matET is the solution, if the last element $\frac{-5 \cdot t}{t-28}$ equals 0, i.e. $t=0$

matET|t=0

$$\begin{bmatrix} -\frac{2}{7} \\ \frac{3}{7} \\ \frac{5}{14} \\ 0 \end{bmatrix}$$

Thus $x=-2/7, y=3/7, z=5/14$

If $t \neq 14$ than we have a third exchange-step $x_3 \leftrightarrow y_4$

We start again with matST:

LinEqSys(matST,1,1)

done

LinEqSys(matnew,2,1)

done

LinEqSys(matnew, 4, 1)

done

matnew \Rightarrow matET

$$\begin{bmatrix} \frac{-(t+4)}{t+14} \\ \frac{20}{t+14} - 1 \\ \frac{-5 \cdot t}{t+14} \\ \frac{5}{t+14} \end{bmatrix}$$

T3=ET	y ₁	y ₂	y ₄	1	
x ₁	■	■	■	$\frac{-(t+4)}{t+14}$	
x ₂	■	■	■	$\frac{20}{t+14} - 1$	
y ₃	■	■	■	$\frac{-5 \cdot t}{t+14}$	y ₃ =0, if t=0
x ₃	■	■	■	$\frac{5}{t+14}$	

matET is the solution, if the 3rd element y₃ equals 0, i.e. t=0

matET|t=0

$$\begin{bmatrix} -\frac{2}{7} \\ \frac{3}{7} \\ 0 \\ \frac{5}{14} \end{bmatrix}$$

Thus $x=-2/7, y=3/7, z=5/14$

stop

Remark: rank of matST is 3 for $t=0$ and 4 otherwise

AVRank(matST,1,1)

done

syntax:

AVRank(matrix, row index i of a_{ik} , column index k of a_{ik}), if a_{ik} pivot

The rank of a matrix is the number of possible exchange steps

matnew \rightarrow matT1

$$\begin{bmatrix} 1 & -4 & 1 \\ \frac{7}{3} & \frac{-t}{3} & -1 \\ \frac{2}{3} & \frac{t}{3}+2 & -1 \end{bmatrix}$$

T1	y_1	x_2	x_3	1	
x_1		■	■	■	■
row and pivot column					
y_2		■	□	□	□
exchange exchange $x_2 \leftrightarrow y_2$					
y_3		■	□	□	□
y_4		■	□	□	□

delete the old pivot

pivot $a_{11} \neq 0$ to

AVRank(matT1,1,1)

done

matnew \Rightarrow matT2

$$\begin{bmatrix} \frac{-(t-28)}{3} & -\frac{10}{3} \\ \frac{t+14}{3} & -\frac{5}{3} \end{bmatrix}$$

T2	y_1	y_2	x_3	1
<hr style="border-top: 1px dashed black;"/>				
x_1		■	■	■
x_2		■	■	■
row and pivot column again				
y_3		■	□	□
exchange $x_2 \leftrightarrow y_2$				
y_4		■	□	□
<hr style="border-top: 1px dashed black;"/>				

delete the old pivot

pivot $a_{11} \neq 0$ to

If $t \neq 28$ we compute:

AVRank(matT2, 1, 1)

done

matnew \Rightarrow matT3

$$\begin{bmatrix} -5 \cdot t \\ t-28 \end{bmatrix}$$

T3	y_1	y_2	x_3	1
<hr style="border-top: 1px dashed black;"/>				
x_1		■	■	■
x_2		■	■	■
y_3		■	■	■
row and pivot column again				
y_4		■	■	$\frac{-5 \cdot t}{t-28}$
<hr style="border-top: 1px dashed black;"/>				

delete the old pivot

If $t \neq -14$ we compute:

`AVRank(matT2,2,1)`

done

`matnew ← matT3`

$$\begin{bmatrix} -5 \cdot t \\ t+14 \end{bmatrix}$$

T3	y_1	y_2	x_3	1		
x_1		■	■	■	■	
x_2		■	■	■	■	
y_3		■	■	■	$\frac{-5 \cdot t}{t+14}$	
y_4		■	■	■	■	delete the old pivot row and pivot column again

Thus we have 3 steps, i.e. rank equals 3, and for $t \neq 0$ we get rank equals 4

$$\text{rank} \left(\begin{bmatrix} 3 & 2 & t & 0 \\ 0 & 1 & -4 & 1 \\ 1 & 3 & 0 & -1 \\ -1 & 0 & 2 & -1 \end{bmatrix} \right)$$

4

□

The `rank(matrix)` function can not differ between 3 or 4 in dependence of parameter t .