

Review for MT 2

Date: Mar 15, 12 Page.

- Matrices & matrix operations

- Write linear systems with matrices

$$\left. \begin{array}{l} x+y+2z=7 \\ 3x-7z=9 \end{array} \right\} \left[\begin{array}{ccc} 1 & 1 & 2 \\ 3 & 0 & -7 \end{array} \right] \left[\begin{array}{c} x \\ y \\ z \end{array} \right] = \left[\begin{array}{c} 7 \\ 9 \end{array} \right] \left\} \left[\begin{array}{ccc|c} 1 & 1 & 2 & 7 \\ 3 & 0 & -7 & 9 \end{array} \right\} \begin{array}{l} \text{Gauss} \\ \text{Elim.} \end{array}$$

Note: find inverse, go all the way to reduced echelon form.

The inverse of a square matrix A ,

$$\text{Inverse } A^{-1} \text{ exists: } A \cdot A^{-1} = I, \quad A^{-1} \cdot A = I$$

The inverse of A exists: $\det A \neq 0$

$$\textcircled{1} A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 2 & 3 \\ -1 & -2 & -9 \\ 3 & 4 & 5 \end{bmatrix} \quad C^{-1} = \begin{bmatrix} 0 & 1 & 0 \\ 3 & 0 & 1 \\ -2 & 0 & 6 \end{bmatrix}$$

a). is it invertible?

$$\det A = (5)(9) + (4)(8)(3) + \dots = 0 \quad \text{so } A \text{ is not invertible.$$

b). How many solutions does $Ax=0$ have? Inf

- Infinitely many solutions because A is not invertible.

c). What is $\det B$? [Use method for large matrices]

$$\begin{aligned} \det B &= \det \begin{bmatrix} 1 & 2 & 3 \\ -1 & -2 & -9 \\ 3 & 4 & 5 \end{bmatrix} = \det \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & -6 \\ 3 & 4 & 5 \end{bmatrix} = \det \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & -6 \\ 0 & -2 & -4 \end{bmatrix} \\ &= -\det \begin{bmatrix} 1 & 2 & 3 \\ 0 & -2 & -4 \\ 0 & 0 & -6 \end{bmatrix} = -(1)(-2)(-6) = -12 \end{aligned}$$

d). What is $\det C$? [1st find $\det C^{-1}$]

$$\begin{aligned} \det C^{-1} &= \det \begin{bmatrix} 0 & 1 & 0 \\ 3 & 0 & 1 \\ -2 & 0 & 6 \end{bmatrix} = -1 \det \begin{bmatrix} 3 & 1 \\ -2 & 6 \end{bmatrix} + 0 - 0 \\ &= -[3(6) - (-2)(1)] = -20 \end{aligned}$$

$$A^{-1}(Ax) = (I)x$$

Continued c). $C \cdot C^{-1} = I$

$$\det(C \cdot C^{-1}) = \det I$$

$$\det C \cdot \det C^{-1} = \det I \rightarrow \det C \cdot (-20) = 1$$

$$\det C = \frac{-1}{20}$$

e). What is $\det(CBC)^T$?

[Remember $\det M^T = \det M$ & $(MN)^T = N^T M^T$]

$$\det(CBC) = \det B \cdot \det C = (-12) \left(\frac{-1}{20}\right) = \frac{3}{5}$$

$$\det(CBC)^T = \det(C^T B^T)$$

$$= \det C^T \cdot \det B^T$$

$$= \det C \cdot \det B = \left(\frac{-1}{20}\right)(-12) = \frac{3}{5}$$

f). Remember \mathbb{R}^3 means 3D space.

- The matrix B represents some linear transformation from \mathbb{R}^3 to \mathbb{R}^3 .

" C

" \mathbb{R}^3 to \mathbb{R}^3 .

- Find the matrix that represents the linear transformation from \mathbb{R}^3 to \mathbb{R}^3 .

$$\mathbb{R}^3 \xrightarrow{C} \mathbb{R}^3 \xrightarrow{B} \mathbb{R}^3$$

$x \rightarrow Cx \rightarrow BCx$

BC represents this linear transformation.

Need to find BC.

- first find C , $(C^{-1})^{-1} = C$

$$\left[\begin{array}{ccc|ccc} 0 & 1 & 0 & 1 & 0 & 0 \\ 3 & 0 & 1 & 0 & 1 & 0 \\ -2 & 0 & 6 & 0 & 0 & 1 \end{array} \right] \rightarrow \left[\begin{array}{ccc|ccc} 3 & 0 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & 0 \\ -2 & 0 & 6 & 0 & 0 & 1 \end{array} \right] \quad \textcircled{1} = \textcircled{1} + \textcircled{3}$$

$$\xrightarrow{C^{-1}} \left[\begin{array}{ccc|ccc} 1 & 0 & 7 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ -2 & 0 & 6 & 0 & 0 & 1 \end{array} \right] \rightarrow \left[\begin{array}{ccc|ccc} 1 & 0 & 7 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 20 & 0 & 2 & 3 \end{array} \right] \rightarrow$$

$$\textcircled{3} = 2\textcircled{1} + \textcircled{3} \quad \left[\begin{array}{ccc|ccc} 1 & 0 & 7 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1/10 & 3/20 \end{array} \right] \xrightarrow{\textcircled{1} = \textcircled{1} - 7\textcircled{3}} \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 3/10 & 1/20 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1/10 & 3/20 \end{array} \right]$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & \frac{3}{10} & \frac{1}{20} \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{1}{10} & \frac{3}{20} \end{array} \right] \rightarrow \text{Then } C = \frac{1}{20} \begin{bmatrix} 0 & 6 & -1 \\ 20 & 0 & 0 \\ 0 & 2 & 3 \end{bmatrix}$$

$(C^{-1})^{-1} = C$

$$\text{Finally: } BC = \frac{1}{20} \begin{bmatrix} 1 & 2 & 3 \\ -1 & -2 & -9 \\ 3 & 4 & 5 \end{bmatrix} \begin{bmatrix} 0 & 6 & -1 \\ 20 & 0 & 0 \\ 0 & 2 & 3 \end{bmatrix} \quad 1-27$$

$$BC = \frac{1}{20} \begin{bmatrix} 40 & 12 & 8 \\ -40 & -24 & -26 \\ 80 & 28 & 12 \end{bmatrix}$$

② Find the eigenvalues and eigenvectors of rotation by 90° C.W in 2D.
- Call R this rotation (and matrix that represents it)

$$R = \begin{bmatrix} RE_1 & RE_2 \\ | & | \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$$

$$RE_1 = R \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \end{bmatrix} \quad RE_2 = R \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad ? \lambda \text{ replace} \\ \dots 0 ?$$

$$\det(R - \lambda I) = \det \begin{bmatrix} -\lambda & 1 \\ -1 & -\lambda \end{bmatrix} = \lambda^2 + 1$$

$$\text{Now solve } \lambda^2 + 1 = 0 \quad (\lambda - i)(\lambda + i) = 0$$

$$\lambda - i = 0 \quad \text{or} \quad \lambda + i = 0 \quad \left[\begin{array}{l} \text{Note: complex numbers, or use} \\ \lambda = i \quad \lambda = -i \quad X = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \text{ instead of factoring.} \end{array} \right]$$

These are eigenvalues of R.

Eigenvectors for $\lambda = i$: Solve $(R - iI)x = 0$ basic free

$$\begin{bmatrix} -i & 1 \\ -1 & -i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \text{So } \begin{bmatrix} -i & 1 \\ -1 & -i \end{bmatrix} \rightarrow \begin{bmatrix} -i & 1 \\ 0 & 0 \end{bmatrix} \quad \left. \begin{array}{l} \text{If done} \\ \text{correctly,} \\ \text{get row of zeros} \\ \text{in REF.} \end{array} \right\}$$

$$-ix_1 + x_2 = 0 \rightarrow -i \cdot i = -i x_2 \rightarrow -(-1)x_1 = -ix_2$$

$$-i x_1 = -x_2 \rightarrow x_1 = -ix_2 \quad \boxed{x_1 = -ix_2}$$

$$\begin{array}{l} i^2 x_2 \\ -i \\ = -ix_2 \end{array} \quad x =$$

Eigenvectors for $\lambda = -i$

$$\text{get } \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} ix_2 \\ x_2 \end{bmatrix} = x_2 \begin{bmatrix} i \\ 1 \end{bmatrix}$$

b). Without multiplying find

$$R \begin{bmatrix} i \\ 1 \end{bmatrix} = -i \begin{bmatrix} i \\ 1 \end{bmatrix} \quad \left. \vphantom{R \begin{bmatrix} i \\ 1 \end{bmatrix}} \right\} \text{This is the definition}$$

③ Random Walks

④ Linear transformation (def & matrix representation)

⑤ Resistor Networks

③ The country of Dulland is extremely boring. It has only 3 cities A, B, and C place. Every year each inhabitant gets bored and decides to move to a different city in Dulland.

— The prob a person living in A moves to B is $\frac{1}{2}$.

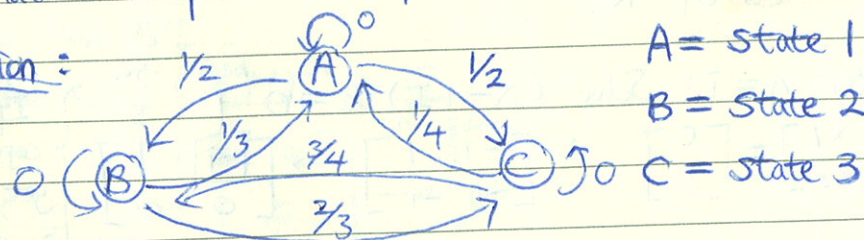
B A is $\frac{1}{3}$.

C A is $\frac{1}{4}$.

a). If a person lives in A in 2012, where is the person most likely to live in 2014?

b). What is the prob that a person lives in A in 2012 lives in C in 2016?

Solution :



P_{ij} = prob of moving from j to i .

The matrix representing the random walks is

$$P = \begin{bmatrix} P_{11} & P_{12} & P_{13} \\ P_{21} & P_{22} & P_{23} \\ P_{31} & P_{32} & P_{33} \end{bmatrix} = \begin{bmatrix} 0 & \frac{1}{3} & \frac{1}{4} \\ \frac{1}{2} & 0 & \frac{3}{4} \\ \frac{1}{2} & \frac{2}{3} & 0 \end{bmatrix} = \frac{1}{12} \begin{bmatrix} 0 & 4 & 3 \\ 6 & 0 & 9 \\ 6 & 8 & 0 \end{bmatrix}$$

[Note: Column must add up to 1]

$$P^2 = P \cdot P = \frac{1}{12^2} \begin{bmatrix} 42 & 24 & 36 \\ 54 & 96 & 18 \\ 48 & 24 & 90 \end{bmatrix} \quad P^4 = \frac{1}{12^4} \begin{bmatrix} X & X & X \\ X & X & X \\ 7632 & X & X \end{bmatrix}$$

\downarrow
 $P^2 \cdot P^2$

a). In 2014:

$$\text{prob A to A} = \frac{42}{144}, \quad \text{prob A to B} = \frac{54}{144}, \quad \text{prob A to C} = \frac{48}{144}$$

-The person is most likely to be living in B in 2014!

b). The prob living in A \rightarrow C in 2016:

$$\frac{7632}{12^4} \approx 0.3757 \approx 37.57\%$$

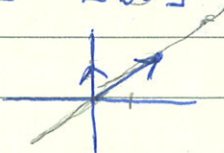
Eigen values & Eigenvectors [Note: A is 2x2 matrix that's unknown]

a). A $\begin{bmatrix} 10 \\ 20 \end{bmatrix}$ is eigenvector corresp to eigen value 3 of A.

$$A \cdot \begin{bmatrix} 10 \\ 20 \end{bmatrix} = 3 \begin{bmatrix} 10 \\ 20 \end{bmatrix} = \begin{bmatrix} 30 \\ 60 \end{bmatrix} \quad B = \begin{bmatrix} * & * \\ * & * \end{bmatrix}$$

b). $B \begin{bmatrix} 5 \\ 7 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

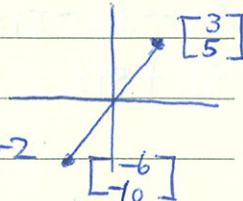
Not Eigenvector



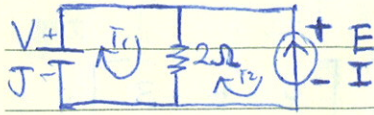
$$B \cdot \begin{bmatrix} 3 \\ 5 \end{bmatrix} = \begin{bmatrix} -6 \\ -10 \end{bmatrix}$$

Eigenvector for eigenvalue $\lambda = -2$

$$\begin{bmatrix} -6 \\ -10 \end{bmatrix} = -2 \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$



⑤ Resistor Networks



Given Voltage V & Current I

Express voltage E & Current J in terms of V & I .

Loop Currents : unknown i_1, i_2, E .

$$2(i_1 - i_2) - V = 0 \quad \rightarrow \quad 2i_1 - 2i_2 = V \quad \rightarrow \quad 2i_1 + 2I = V$$

$$2(i_2 - i_1) + E = 0 \quad \rightarrow \quad 2i_2 - 2i_1 + E = 0$$

$$-i_2 = I \quad \rightarrow \quad -i_2 = I$$

$$\left[\begin{array}{ccc|c} 2 & -2 & 0 & V \\ -2 & 2 & 1 & 0 \\ 0 & -1 & 0 & I \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & -1 & 0 & \frac{1}{2}V \\ 0 & 0 & 1 & V \\ 0 & 1 & 0 & -I \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 0 & 0 & \frac{1}{2}V \\ 0 & 1 & 0 & -I \\ 0 & 0 & 1 & V \end{array} \right]$$

$$i_1 - i_2 = \frac{1}{2}V \quad \uparrow \quad E = V$$

$$i_2 = -I$$

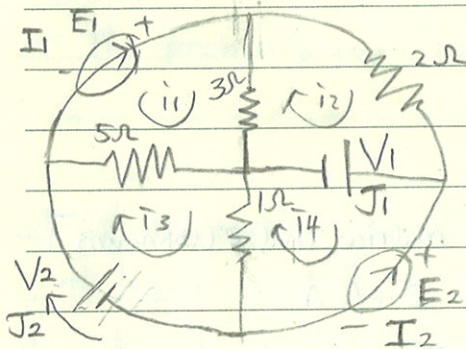
$$E = V$$

$$i_1 + I = \frac{1}{2}V$$

$$i_1 = \frac{1}{2}V - I$$

$$\uparrow \quad E = V$$

$$J = i_1 = \frac{1}{2}V - I$$



Loop Currents : Unknown $i_1, i_2, i_3, i_4, E_1, E_2$

$$3(i_1 - i_2) + 5(i_1 - i_3) - E_1 = 0$$

$$2(i_2) + V_1 + 3(i_2 - i_1) = 0$$

$$i_1 = I_1$$

$$i_4 = -I_2$$

$$8i_1 - 3i_2 - 5i_3 - E_1 = 0$$

$$-3i_1 + 5i_2 = -V_1$$

Final step : $J_1 = i_4 - i_2$

$$J_2 = i_3$$

④ Linear Transformation

$$\textcircled{1} T: \mathbb{R}^2 \rightarrow \mathbb{R}^3 \quad T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} x-2y \\ 2x-3y \\ x^2-x \end{bmatrix} \quad \text{Is } T \text{ Linear Transformation?}$$

$$\underbrace{T\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) + T\left(\begin{bmatrix} 2 \\ 0 \end{bmatrix}\right)}_{\text{Compatible w sum?}} \stackrel{?}{=} T\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) + T\left(\begin{bmatrix} 2 \\ 0 \end{bmatrix}\right)$$

$$= \begin{bmatrix} 3 \\ 6 \\ 6 \end{bmatrix} \stackrel{\text{do not equal}}{\rightarrow} \begin{bmatrix} 3 \\ 6 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} + \begin{bmatrix} 2 \\ 4 \\ 2 \end{bmatrix}$$

Ans: No! because

$$T\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) + T\left(\begin{bmatrix} 2 \\ 0 \end{bmatrix}\right) \neq T\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) + T\left(\begin{bmatrix} 2 \\ 0 \end{bmatrix}\right)$$

Compatible with scalar?

$$\underbrace{T(2\begin{bmatrix} 1 \\ 0 \end{bmatrix}) \stackrel{?}{=} 2T\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right)}_{\text{Ans: No!}}$$

$$= \begin{bmatrix} 2 \\ 4 \\ 2 \end{bmatrix} \quad 2\begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ 0 \end{bmatrix}$$

Summary: $f(a+b) = f(a) + f(b)$
 $f(t \cdot a) = t f(a)$

$$\textcircled{2} T: \mathbb{R}^2 \rightarrow \mathbb{R}^3 \quad T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} x-2y \\ 2x-3y \\ -x \end{bmatrix}$$

① Compatible w sum:

$$T\left(\begin{bmatrix} a \\ b \end{bmatrix}\right) + T\left(\begin{bmatrix} c \\ d \end{bmatrix}\right) \stackrel{?}{=} T\left(\begin{bmatrix} a \\ b \end{bmatrix}\right) + T\left(\begin{bmatrix} c \\ d \end{bmatrix}\right)$$

$$T\left(\begin{bmatrix} a \\ b \end{bmatrix}\right) + T\left(\begin{bmatrix} c \\ d \end{bmatrix}\right) = \begin{bmatrix} (a+c) - 2(b+d) \\ 2(a+c) - 3(b+d) \\ -(a+c) \end{bmatrix} = \begin{bmatrix} a+c-2b-2d \\ 2a+2c-3b-3d \\ -a-c \end{bmatrix} \leftarrow \text{equal}$$

$$T\left(\begin{bmatrix} a \\ b \end{bmatrix}\right) + T\left(\begin{bmatrix} c \\ d \end{bmatrix}\right) = \begin{bmatrix} a-2b \\ 2a-3b \\ -a \end{bmatrix} + \begin{bmatrix} c-2d \\ 2c-3d \\ -c \end{bmatrix} = \begin{bmatrix} a+c-2b-2d \\ 2a+2c-3b-3d \\ -a-c \end{bmatrix} \leftarrow \begin{matrix} T \text{ is comp} \\ \text{w sum} \end{matrix}$$

$$\textcircled{2} T(t\begin{bmatrix} a \\ b \end{bmatrix}) = \begin{bmatrix} ta-2tb \\ t2a-3tb \\ -ta \end{bmatrix} \stackrel{?}{=} t \cdot T\left(\begin{bmatrix} a \\ b \end{bmatrix}\right) \leftarrow$$

$$t \cdot T\left(\begin{bmatrix} a \\ b \end{bmatrix}\right) = t \cdot \begin{bmatrix} a-2b \\ 2a-3b \\ -a \end{bmatrix} = \begin{bmatrix} ta-2tb \\ 2ta-3tb \\ -ta \end{bmatrix} \leftarrow \text{equal.}$$

$\leftarrow T \text{ is comp w scalar!}$

b). Find matrix A that represents linear transformation:

$$T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

$$T\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} x+2y \\ x-3y \\ 4x-5y \end{bmatrix} \quad A = \begin{bmatrix} | & | \\ \text{Te}_1 & \text{Te}_2 \\ | & | \end{bmatrix}$$

$$\text{Te}_1 = T\left[\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right] = \begin{bmatrix} 1 \\ 1 \\ 4 \end{bmatrix} \quad \text{Te}_2 = T\left[\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right] = \begin{bmatrix} 2 \\ -3 \\ -5 \end{bmatrix}$$

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

B

c). Consider transformation \hat{A} that consists of first rotating 180° in \mathbb{R}^2 , & applying Transformation, (T in b))

- Find the matrix representing B.

- The matrix that represents rotation of 180° in \mathbb{R}^2 .

$$R = \begin{bmatrix} | & | \\ \text{Re}_1 & \text{Re}_2 \\ | & | \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$\begin{array}{c} \mathbb{R}^2 \xrightarrow{\quad B \quad} \mathbb{R}^2 \xrightarrow{\quad} \mathbb{R}^3 \\ X \xrightarrow{\quad} Rx \xrightarrow{\quad} ARx \end{array} \quad \boxed{B=AR}$$

$$B = \begin{bmatrix} 1 & 2 \\ 1 & -3 \\ 4 & -5 \end{bmatrix} \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} = \begin{bmatrix} -1 & 2 \\ -1 & 3 \\ -4 & 5 \end{bmatrix}$$

A Rotate

d). Find matrix for projection on this? $\frac{a \cdot b}{a^2}$

$$\text{Proj}_{\begin{bmatrix} 2 \\ 3 \end{bmatrix}} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \frac{\begin{bmatrix} 1 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 3 \end{bmatrix}}{\begin{bmatrix} 2 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 3 \end{bmatrix}} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$= \frac{2}{13} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 4/13 \\ 6/13 \end{bmatrix}$$

$$P = \begin{bmatrix} 4/13 & 6/13 \\ 6/13 & 9/13 \end{bmatrix}$$

$$\text{Pe}_2 = \text{Proj}_{\begin{bmatrix} 2 \\ 3 \end{bmatrix}} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \frac{\begin{bmatrix} 0 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 3 \end{bmatrix}}{\begin{bmatrix} 2 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 3 \end{bmatrix}} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \frac{3}{13} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 6/13 \\ 9/13 \end{bmatrix}$$

e). Find the matrix of linear trans. that given a vector in \mathbb{R}^2 stretch it by factor of 7. Call matrix S .

$$S = \begin{bmatrix} se_1 & se_2 \\ | & | \end{bmatrix} = \begin{bmatrix} 7 & 0 \\ 0 & 7 \end{bmatrix}$$

$$\text{since } se_1 = s \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 7 \\ 0 \end{bmatrix}$$

$$se_2 = s \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 7 \end{bmatrix}$$

Example of least squares

March 16, 12.

$$Ax = b \xrightarrow{\text{replace w}} A^T Ax = A^T b$$

- always has a solution

$$\left. \begin{array}{l} x+y=1 \\ x+y=2 \end{array} \right\} \text{Example}$$

- if $Ax = b$ had solutions, $A^T Ax = A^T b$ has the same set of solutions.

$$\underbrace{\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}}_A \underbrace{\begin{bmatrix} x \\ y \end{bmatrix}}_x = \underbrace{\begin{bmatrix} 1 \\ 2 \end{bmatrix}}_b$$

Normal Eq/n.s :

$$A^T Ax = A^T b.$$

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$2x + 2y = 3$$

$$\begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \end{bmatrix}$$

$$2x + 2y = 3$$