

# COMPSCI 4ML3: Tutorial 1

Slides by Alireza Fathollah Pour

Winter 2024

# Introduction

Linear algebra is useful to operate on sets of linear equations.

- Example: The set of linear equations

$$x_1 + x_2 + x_3 = 5$$

$$x_1 - 2x_2 - 3x_3 = -1$$

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

Can be written in matrix format as  $Ax = b$ , where

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & -2 & -3 \\ 2 & 1 & -1 \end{bmatrix}, x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, b = \begin{bmatrix} 5 \\ -1 \\ 3 \end{bmatrix}$$

# Notations I

$A \in \mathbb{R}^{m \times n}$ : Matrix with  $m$  rows and  $n$  columns

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

$A_{ij}$  denotes the entry in row  $i$  and column  $j$  of matrix  $A$

## Notations II

$x \in \mathbb{R}^n$ : Vector with  $n$ -dimensions

$$\text{Column vector: } x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \text{ Row vector: } x = [x_1 \quad x_2 \quad \dots \quad x_n]$$

$x_i$  denotes the  $i$ th element of vector

# Definitions I

- Main diagonal of matrix: Entries  $a_{ij}$  where  $i = j$

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}, B = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

## Definitions II

- Diagonal matrix: Every entry except the main diagonal is zero

$$A = \begin{bmatrix} a_1 & 0 & \dots & 0 \\ 0 & a_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & a_n \end{bmatrix}$$

Also denoted by  $\text{Diag}(a_1, \dots, a_n)$

- Trace: Sum of the entries in main diagonal

$$\text{tr}(A) = \sum_{i=1}^n a_{ii}$$

## Definitions III

- Identity matrix:  $I = \text{Diag}(1, \dots, 1)$

$$I = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{bmatrix}$$

- Transpose: If  $A \in \mathbb{R}^{m \times n}$  then  $A^T \in \mathbb{R}^{n \times m}$ , where  $(A^T)_{ij} = A_{ji}$

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}, \quad A^T = \begin{bmatrix} a_{11} & a_{21} & \dots & a_{m1} \\ a_{12} & a_{22} & \dots & a_{m2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \dots & a_{mn} \end{bmatrix}$$

## Inner Product

Given  $x, y \in \mathbb{R}^n$ , the product  $x^T y \in \mathbb{R}$  is called the **inner product** or **dot product**

$$x^T y = [x_1 \quad x_2 \quad \dots \quad x_n] \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \sum_{i=1}^n x_i y_i$$

Also denoted by  $\langle x, y \rangle$



# Matrix Multiplication

Given matrices  $A \in \mathbb{R}^{m \times n}$  and  $B \in \mathbb{R}^{n \times p}$  the product  $C = AB \in \mathbb{R}^{m \times p}$  is given by

$$\begin{aligned}
 AB &= \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1p} \\ b_{21} & b_{22} & \dots & b_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n1} & b_{n2} & \dots & b_{np} \end{bmatrix} \\
 &= \begin{bmatrix} \sum_{i=1}^n a_{1i}b_{i1} & \sum_{i=1}^n a_{1i}b_{i2} & \dots & \sum_{i=1}^n a_{1i}b_{ip} \\ \sum_{i=1}^n a_{2i}b_{i1} & \sum_{i=1}^n a_{2i}b_{i2} & \dots & \sum_{i=1}^n a_{2i}b_{ip} \\ \vdots & \vdots & \ddots & \vdots \\ \sum_{i=1}^n a_{mi}b_{i1} & \sum_{i=1}^n a_{mi}b_{i2} & \dots & \sum_{i=1}^n a_{mi}b_{ip} \end{bmatrix}
 \end{aligned}$$

## Matrix Multiplication: Properties

- Compatibility: Matrices  $A \in \mathbb{R}^{m \times n}$  and  $B \in \mathbb{R}^{p \times q}$  are compatible iff  $n = p$ , which means they can be multiplied
- Matrix multiplication is associative:  $(AB)C = A(BC)$
- Matrix multiplication is distributive:  $A(B + C) = AB + AC$
- Matrix multiplication is not commutative:  $AB \neq BA$

## Matrix-Vector Multiplication

Given a matrix  $A \in \mathbb{R}^{m \times n}$  and a column vector  $x \in \mathbb{R}^n$  the product  $Ax \in \mathbb{R}^m$  is defined as follows

$$Ax = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^n a_{1i}x_i \\ \sum_{i=1}^n a_{2i}x_i \\ \vdots \\ \sum_{i=1}^n a_{mi}x_i \end{bmatrix}$$

Can be interpreted as a **linear combination** of columns

$$Ax = \begin{bmatrix} | \\ | \\ a_1 \\ | \\ | \end{bmatrix} x_1 + \begin{bmatrix} | \\ | \\ a_2 \\ | \\ | \end{bmatrix} x_2 + \dots + \begin{bmatrix} | \\ | \\ a_n \\ | \\ | \end{bmatrix} x_n$$

# Matrix-Matrix Multiplication I

$AB$  can be computed by inner product of rows of  $A$  and columns of  $B$

$$\begin{aligned}
 AB &= \begin{bmatrix} \text{---} & a_1^T & \text{---} \\ \text{---} & a_2^T & \text{---} \\ & \vdots & \\ \text{---} & a_m^T & \text{---} \end{bmatrix} \begin{bmatrix} | & | & \dots & | \\ b_1 & b_2 & & b_p \\ | & | & & | \end{bmatrix} \\
 &= \begin{bmatrix} a_1^T b_1 & a_1^T b_2 & \dots & a_1^T b_p \\ a_2^T b_1 & a_2^T b_2 & \dots & a_2^T b_p \\ \vdots & \vdots & \ddots & \vdots \\ a_m^T b_1 & a_m^T b_2 & \dots & a_m^T b_p \end{bmatrix}
 \end{aligned}$$

## Matrix-Matrix Multiplication II

- $AB$  can also be interpreted by vector-matrix multiplication of  $A$  and columns of  $B$

$$AB = A \begin{bmatrix} | & | & \dots & | \\ b_1 & b_2 & \dots & b_p \\ | & | & & | \end{bmatrix} = \begin{bmatrix} | & | & \dots & | \\ Ab_1 & Ab_2 & \dots & Ab_p \\ | & | & & | \end{bmatrix}$$

- Multiplication by identity: If  $A \in \mathbb{R}^{m \times n}$ ,  $AI_n = I_m A = A$

## Inverse of a Matrix

The inverse of a square matrix  $A \in \mathbb{R}^{n \times n}$  is a **unique** matrix denoted as  $A^{-1} \in \mathbb{R}^{n \times n}$  such that

$$A^{-1}A = I = AA^{-1}$$

Not every matrix has an inverse:

- If the inverse exists, the matrix  $A$  is called **invertible** or **non-singular**
- If the inverse does not exist, the matrix  $A$  is called **non-invertible** or **singular**

# Transpose: Properties

- $(A^T)^T = A$
- $(AB)^T = B^T A^T$
- $(A + B)^T = A^T + B^T$

## Inverse: Properties

- $(A^{-1})^{-1} = A$
- $(AB)^{-1} = B^{-1}A^{-1}$
- $(A^{-1})^T = (A^T)^{-1}$



# Norms

A function  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  is a norm if it satisfies:

- 1 Non-negativity:  $\forall x \in \mathbb{R}^n, f(x) \geq 0$
- 2 Definiteness:  $f(x) = 0$  iff  $x = 0$
- 3 Homogeneity:  $\forall x \in \mathbb{R}^n, t \in \mathbb{R}, f(tx) \leq |t|f(x)$
- 4 Triangle inequality:  $\forall x, y \in \mathbb{R}^n, f(x + y) \leq f(x) + f(y)$

## Vector Norms

- Euclidean norm ( $l_2$  norm):  $\|x\|_2 = \sqrt{\sum_{i=0}^n x_i^2}$   
 $\|x\|_2^2 = x^T x$
- $l_1$  norm:  $\|x\|_1 = \sum_{i=0}^n |x_i|$
- $l_\infty$  norm:  $\|x\|_\infty = \max_i |x_i|$
- $l_p$  norm:  $\|x\|_p = \left( \sum_{i=0}^n |x_i|^p \right)^{1/p}$

# Linear Dependency

Given a set of vectors  $\{x_1, \dots, x_n\} \subset \mathbb{R}^m$  they are

- **Linearly independent** if no vector can be represented as a linear combination of the remaining vectors:

$$\forall i \in [n], \forall \{\alpha_1, \dots, \alpha_{i-1}, \alpha_{i+1}, \dots, \alpha_n\} \subset \mathbb{R}, x_i \neq \sum_{\substack{j=1 \\ j \neq i}}^n \alpha_j x_j$$

- **Linearly dependent** if one of the vectors can be represented as a linear combination of the remaining vectors:

$$\exists i \in [n], \{\alpha_1, \dots, \alpha_{i-1}, \alpha_{i+1}, \dots, \alpha_n\} \subset \mathbb{R}, x_i = \sum_{\substack{j=1 \\ j \neq i}}^n \alpha_j x_j$$

## Linear Dependency: Example

The following vectors are linearly dependent

$$x_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, x_2 = \begin{bmatrix} 4 \\ 1 \\ 5 \end{bmatrix}, x_3 = \begin{bmatrix} 2 \\ -3 \\ -1 \end{bmatrix}$$

since  $x_3 = -2x_1 + x_2$

# Span

Given a set of vectors  $S = \{x_1, \dots, x_n\}$ , the span of  $S$  is the set of vectors that can be written as the linear combination of vectors in set  $S$

$$\text{span}(\{x_1, \dots, x_n\}) = \{y : y = \sum_{i=1}^n \alpha_i x_i, \alpha_i \in \mathbb{R}\}$$

If  $x_1, \dots, x_n \in \mathbb{R}^n$  are linearly independent

$$\text{span}(\{x_1, \dots, x_n\}) = \mathbb{R}^n$$

# Rank

For a matrix  $A \in \mathbb{R}^{m \times n}$

- The **column rank** of a matrix  $A$  is the maximum number of linearly independent columns of  $A$
- The **row rank** of a matrix  $A$  is the maximum number of linearly independent rows of  $A$
- The column rank and row rank are equal and they are called the **rank** of matrix  $A$ 
  - If  $\text{rank}(A) \leq m$ , the rows are linearly dependent
  - If  $\text{rank}(A) \leq n$ , the columns are linearly dependent

## Rank: Properties

For  $A \in \mathbb{R}^{m \times n}$

- $\text{rank}(A) \leq \min(m, n)$  and if  $\text{rank}(A) = \min(m, n)$ ,  $A$  is called **full rank**
- $\text{rank}(A) = \text{rank}(A^T)$
- If  $B \in \mathbb{R}^{n \times p}$ ,  $\text{rank}(AB) \leq \min(\text{rank}(A), \text{rank}(B))$
- If  $B \in \mathbb{R}^{m \times n}$ ,  $\text{rank}(A + B) \leq \text{rank}(A) + \text{rank}(B)$

# Solving Linear System of Equations I

A set of  $m$  equations with  $n$  variables  $x_1, \dots, x_n$  can be represented by matrices

$$\begin{aligned}a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n &= b_1 \\a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n &= b_2 \\&\vdots \\a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n &= b_m\end{aligned}$$



## Solving Linear System of Equations II

We can represent the equations in previous slide in matrix form  
 $Ax = b$

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}, x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, b = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

**Note** It can be interpreted as linear combination of columns of  $A$

$$\begin{bmatrix} | \\ a_1 \\ | \end{bmatrix} x_1 + \begin{bmatrix} | \\ a_2 \\ | \end{bmatrix} x_2 + \dots + \begin{bmatrix} | \\ a_n \\ | \end{bmatrix} x_n = \begin{bmatrix} | \\ b \\ | \end{bmatrix}$$

## Solving Linear System of Equations: Solution Set

If  $A \in \mathbb{R}^n$  is invertible, there exists a unique solution

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

In terms of rank for the system  $Ax = b$  we have

- If  $\text{rank}(A) = \text{rank}[A|b]$  we know that  $b \in \mathcal{R}(A)$ 
  - If  $\text{rank}(A) = \text{rank}[A|b] = n$ , the system has a **unique** solution
  - If  $\text{rank}(A) = \text{rank}[A|b] < n$ , the system has **infinitely many** solutions
- If  $\text{rank}(A) < \text{rank}[A|b]$ , we know that  $b \notin \mathcal{R}(A)$  and the system is inconsistent and has **no solution**

## Additional Material and Examples

## Trace: Properties

- $\text{tr}(A) = \text{tr}(A^T)$
- $\text{tr}(A + B) = \text{tr}(A) + \text{tr}(B)$
- $\forall t \in \mathbb{R}, \text{tr}(tA) = t\text{tr}(A)$
- if  $AB$  is square,  $\text{tr}(AB) = \text{tr}(BA)$
- if  $ABC$  is square,  $\text{tr}(ABC) = \text{tr}(CAB) = \text{tr}(BCA)$

## Norm Inequalities

- Triangle inequality:  $\|x + y\| \leq \|x\| + \|y\|$
- Cauchy–Schwarz inequality: For vectors  $u$  and  $v$ ,  
 $|\langle u, v \rangle|^2 \leq \langle u, u \rangle \langle v, v \rangle$  or  $|\langle u, v \rangle| \leq \|u\| \|v\|$

## Range and Projection

- The range of a matrix  $A \in \mathbb{R}^{m \times n}$  is denoted by  $\mathcal{R}(A)$  and is the span of columns of  $A$

$$\mathcal{R}(A) = \{y \in \mathbb{R}^m : y = Ax, x \in \mathbb{R}^n\}$$

- The projection of a vector  $y \in \mathbb{R}^m$  onto  $\text{span}(\{x_1, \dots, x_n\})$ ,  $x_i \in \mathbb{R}^m$  is a vector in the span that is as close as possible to  $y$  with respect to  $\ell_2$  norm

$$\text{Proj}(y; \{x_1, \dots, x_n\}) = \arg \min_{v \in \text{span}(\{x_1, \dots, x_n\})} \|y - v\|_2$$

# Nullspace

Nullspace of matrix  $A \in \mathbb{R}^{m \times n}$  is the set of all vectors that their matrix vector multiplication by  $A$  is equal to 0

$$\mathcal{N}(A) = \{x \in \mathbb{R}^n : Ax = 0\}$$

# Outer Product

Given vectors  $x \in \mathbb{R}^n$  and  $y \in \mathbb{R}^m$ , the **outer product**  $xy^T \in \mathbb{R}^{n \times m}$  is defined as

$$xy^T = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \begin{bmatrix} y_1 & y_2 & \dots & y_m \end{bmatrix} = \begin{bmatrix} x_1y_1 & x_1y_2 & \dots & x_1y_m \\ x_2y_1 & x_2y_2 & \dots & x_2y_m \\ \vdots & \vdots & \ddots & \vdots \\ x_ny_1 & x_ny_2 & \dots & x_ny_m \end{bmatrix}$$



## Matrix Norms

- $\|A\|_p = \sup_{x \neq 0} \frac{\|Ax\|_p}{\|x\|_p}$   
For  $A \in \mathbb{R}^{m \times n}$
- $\|A\|_1 = \max_{1 \leq j \leq n} \sum_{i=1}^m |a_{ij}|$ , which is the maximum of absolute column sum
- $\|A\|_\infty = \max_{1 \leq i \leq m} \sum_{j=1}^n |a_{ij}|$ , which is the maximum of absolute row sum
- Frobenius norm:  $\|A\|_F = \sqrt{\sum_{i=1}^m \sum_{j=1}^n |a_{ij}|^2} = \sqrt{\text{tr}(A^T A)}$

## Projection and Linear equations

If  $A \in \mathbb{R}^{m \times n}$  is full rank and  $n \leq m$  for  $y \in \mathbb{R}^m$

$$\text{Proj}(y; A) = \arg \min_{v \in \mathcal{R}(A)} \|y - v\|_2 = A(A^T A)^{-1} A^T y$$

**Remember** If  $A \in \mathbb{R}^{m \times n}$  and  $x \in \mathbb{R}^n$ ,  $\hat{y} = Ax$  is a vector in  $\mathbb{R}^m$  and given  $y \in \mathbb{R}^m$

$$\|\hat{y} - y\|_2^2 = \sum_{i=1}^m (\hat{y}_i - y_i)^2 = (\hat{y} - y)^T (\hat{y} - y) = (Ax - y)^T (Ax - y)$$

## Range and Nullspace

For  $A \in \mathbb{R}^{m \times n}$ ,  $\mathcal{R}(A^T)$  and  $\mathcal{N}(A)$  are disjoint sets that span the entire space of  $\mathbb{R}^n$ . These are called **orthogonal complements** and are denoted as  $\mathcal{R}(A^T) = \mathcal{N}(A)^\perp$

$$\{u + v : u \in \mathcal{R}(A^T), v \in \mathcal{N}(A)\} = \mathbb{R}^n, \mathcal{R}(A^T) \cap \mathcal{N}(A) = \{0\}$$

## More on Linear System of Equations

For the linear equation  $Ax = b$ , where  $A \in \mathbb{R}^{n \times n}$ , the following are equivalent

- $Ax = b$  has a unique solution in  $\mathbb{R}^n$
- $A$  is invertible
- $\text{rank}(A) = n$
- $Ax = 0$  has a unique solution of  $x = 0$
- $\mathcal{N}(A) = \{0\}$

# Determinant I

The determinant of  $A \in \mathbb{R}^{2 \times 2}$  can be computed as

$$\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21}$$

The determinant of  $A \in \mathbb{R}^{3 \times 3}$  can be computed as

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32} \\ - a_{11}a_{23}a_{32} - a_{12}a_{21}a_{33} - a_{13}a_{22}a_{31}$$

## Determinant II

- **Minors:** For a square matrix  $A \in \mathbb{R}^{n \times n}$ , the minor of the entry  $a_{ij}$  denoted by  $M_{ij}$  is the determinant of a smaller square matrix by removing the  $i$ th row and  $j$ th column of  $A$
- **Cofactors:** For a square matrix  $A \in \mathbb{R}^{n \times n}$ , the cofactor of the entry  $a_{ij}$  denoted by  $C_{ij}$  is expressed as  $(-1)^{i+j} M_{ij}$
- The determinant of the square matrix  $A \in \mathbb{R}^{n \times n}$  can be computed by cofactor expansion along column  $j$  or row  $i$

$$\text{Column expansion: } \det(A) = \sum_{i=1}^n a_{ij} C_{ij} = \sum_{i=1}^n a_{ij} (-1)^{i+j} M_{ij}$$

$$\text{Row expansion: } \det(A) = \sum_{j=1}^n a_{ij} C_{ij} = \sum_{j=1}^n a_{ij} (-1)^{i+j} M_{ij}$$

## Determinant: Properties

For a square matrix  $A \in \mathbb{R}^n$

- $|A| = |A^T|$
- $|AB| = |A||B|$
- $|A| = 0$  iff  $A$  is singular
- If  $A$  is non-singular,  $|A| = \frac{1}{|A^{-1}|}$

## Inverse: Calculation

- **Cofactor Matrix:** The matrix consisted of cofactors

$$C = \begin{bmatrix} C_{11} & C_{12} & \dots & C_{1n} \\ C_{21} & C_{22} & \dots & C_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ C_{n1} & C_{n2} & \dots & C_{nn} \end{bmatrix}$$

- **Adjoint Matrix:** The adjoint of the square matrix  $A$  is the transpose of cofactor matrix:  $\text{adj}(A) = C^T$
- The inverse of a square matrix  $A \in \mathbb{R}^n$  can be calculated as

$$A^{-1} = \frac{1}{\det(A)} \text{adj}(A)$$



## Solving Linear System of Equations I

For a linear equation  $Ax = b$ ,

$$Ax = \begin{bmatrix} | & | & & | \\ a_1 & a_2 & \dots & a_n \\ | & | & & | \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

Denote  $D_i$  as the matrix that replaces the column  $i$  in matrix  $A$  with the column vector  $b$

$$D_i = \begin{bmatrix} | & | & & | & | & | & & | \\ a_1 & a_2 & \dots & a_{i-1} & b & a_{i+1} & \dots & a_n \\ | & | & & | & | & | & & | \end{bmatrix}$$

## Solving Linear System of Equations II

The solution set of  $Ax = b$  can be found by **Cramer's rule**

$$\forall i \in [n], x_i = \frac{\det(D_i)}{\det(A)}$$

## First Example Revisited I

Consider the linear system of equations  $Ax = b$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & -2 & -3 \\ 2 & 1 & -1 \end{bmatrix}, \quad x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, \quad b = \begin{bmatrix} 5 \\ -1 \\ 3 \end{bmatrix}$$

$D_i$ s are constructed as

$$D_1 = \begin{bmatrix} 5 & 1 & 1 \\ -1 & -2 & -3 \\ 3 & 1 & -1 \end{bmatrix}, \quad D_2 = \begin{bmatrix} 1 & 5 & 1 \\ 1 & -1 & -3 \\ 2 & 3 & -1 \end{bmatrix}, \quad D_3 = \begin{bmatrix} 1 & 1 & 5 \\ 1 & -2 & -1 \\ 2 & 1 & 3 \end{bmatrix}$$

## First Example Revisited II

The determinant are computed

$$|A| = 5, \\ |D_1| = 20, |D_2| = -10, |D_3| = 15$$

Therefore,

$$x_1 = \frac{20}{5} = 4, \quad x_1 = \frac{-10}{5} = -2, \quad x_1 = \frac{15}{5} = 3$$