NON HOMOGENEOUS SYSTEM OF EQUATIONS

Monday, November 29, 2021 1:07 PM

A SYSTEM OF LINEAR EQUATIONS

Consider a system of m linear equations in n unknowns $x_1, x_2, x_3, \dots, x_n$

 $a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$ $a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$ $a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = b_3$

 $a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m$

The system can be written compactly in matrix notation as AX = B

Where $A = |a_{ij}|$ is the matrix of order $(m \times n)$, called the matrix of coefficients.

 $B = [b_1 \ b_2 \ b_3 \ \dots \ b_m]^T$ is the column vector of order $(m \times 1)$

and $X = [x_1 \ x_2 \ x_3 \ \dots \ x_n]^T$ is the column vector of order $(n \times 1)$

The matrix [A,B] i.e., the matrix formed by the coefficients and the constants is called the augmented matrix. $\begin{bmatrix} 2 & 1 & -3 & 9 \\ 1 & -1 & 1 & 3 \\ 1 & -1 & 2 & 3 \end{bmatrix}$

Any vector U such that AU = B is said to be a solutions of AX = B.

Homogeneous system of equations

$$AX=B$$
 where $B=0$ ie $AX=0$.
for $\pi+y+z=0$
 $\chi-y+z=0$
 $\pi+y-z=0$
 $\pi+y-z=0$

Defo, A system is consistent if it has a solution otherwise we say that the system is inconsistent.

x, y, Z 279+7-32=9 n - y + 2 = 3n + y + 2z = 7

e_{X} $n + y + z = 2$ 2n + zy + zz = 5 ho = soin
$ (2,1) ean of two intersecting lines n-y=1 \{y(2,1) \in \mathbb{R}^n \}$
3) n+y+z= 3 3 rean of two intersecting planes n-zy+z=) 3 intinitely many som.
SOLUTION OF NUMERAULTIONS IN N UNKNOWN: If we are given a system of equations $AX = B$, where A is a non – singular n – rowed square matrix, X is $n \times 1$ matrix and B is $n \times 1$ matrix then the system has unique solution . We accept this theorem without proof and learn how to use it to solve the equations. 1. Write $AX = B$ 2. Check that $ A \neq 0$ 3. Now find A^{-1} by any suitable method. 4. The solution is given by $X = A^{-1}B$. Note: If A is singular matrix, then this inverse method fails. In that case the system may have infinitely many $X = \overline{A}^{-1}B$. Solutions or none at all .
SOLUTION OF <u>m LINEAR EQUATIONS IN n UNKNOWN</u> : Working Rule:
D write the system in matrix form AX=13
2) white the Augmented matrix [A]B]
3) Reduce the Augmented matrix to Echelon form
G met Rank of [A]B] as well as Rank(A)
5 a) If Rank A + Rank [A B]
then the system is inconsistent
ie no solution

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11/30/2021 10:00 AM SOME SOLVED EXAMPLES:

1. Test the consistency of the equations x + y + z = 3, x + 2y + 3z = 4, x + 4y + 9z = 6.

$$\frac{S_{01}}{4} = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 9 \end{pmatrix} \begin{pmatrix} 9 \\ 7 \\ 2 \end{pmatrix} = \begin{pmatrix} 3 \\ 4 \\ 6 \end{pmatrix}$$

$$A \qquad \times = 73$$

$$\begin{bmatrix} A | B \end{bmatrix} = \begin{pmatrix} 1 & 1 & 1 & 3 \\ 1 & 2 & 3 & 4 \\ 1 & 2 & 9 & 6 \end{bmatrix}$$

Apply R2-R1 R2-R1 App'y R3- 3R2 1 This is the echelon form & Rank (A) = 3 Runk (A 1B) = 3 .: Rank (AIB) = Rank (A) .: System is consistent Also v = 3 g n = 3 · γ= n => The sussien has a unique writing the equations again using (1) m + y + z = 3 (i) ____ (;;) Y+22=1 22=0 => 2=0

Sub z=0 in (ii), y=1Sub y=1 z=0 in (i) = m=2 \therefore The solution is $(m, y_1 z) = (2, 1, 0)$

2. Solve the following system of linear equations:

$$x - y + z = 2$$

$$3x - y + 2z = -6$$

$$3x + y + z = -18$$

Solt:

$$\begin{bmatrix}
1 & -1 & 1 \\
3 & -1 & 2
\end{bmatrix}
\begin{bmatrix}
m \\
2
\end{bmatrix} = \begin{bmatrix}
-6 \\
-18
\end{bmatrix}$$

$$A \times = iS$$

$$\begin{bmatrix}
A \mid B
\end{bmatrix} = \begin{bmatrix}
1 & -1 & 1 & 2 \\
3 & 1 & 2 & -6 \\
3 & 1 & 2 & -6
\end{bmatrix}$$

$$Applying R_{2-3}R_{1}, R_{3-3}R_{1}$$

$$\begin{bmatrix}
A \mid B
\end{bmatrix} = \begin{bmatrix}
1 & -1 & 1 & 1 & 2 \\
0 & 2 & -1 & 1 & -12 \\
0 & 4
\end{bmatrix}$$

$$\begin{array}{c}
Applying R_{3-2}R_{2}$$

$$\begin{bmatrix}
A \mid B
\end{bmatrix} N \begin{bmatrix}
1 & -1 & 1 & 1 & 2 \\
0 & 2 & -1 & 1 & -12 \\
0 & 4
\end{bmatrix}$$

$$\begin{array}{c}
Applying R_{3-2}R_{2}$$

$$\begin{bmatrix}
A \mid B
\end{bmatrix} N \begin{bmatrix}
1 & -1 & 1 & 1 & 2 \\
0 & 2 & -1 & 1 & -12 \\
0 & 0 & 0 & 1 & 0
\end{bmatrix}$$

$$\begin{array}{c}
This is He echelon form$$

$$\begin{array}{c}
C & Rank [A \mid B] = 2 & A Renk [A] = 2
\end{array}$$

$$\begin{array}{c}
The system is consistent.
\end{array}$$

$$\begin{array}{c}
Now N = 2 & R = 3
\end{array}$$

Ч

Now
$$v = 2$$
 g $n = 3$
 $v < n = 3$ The system has infinitely
many solutions
 $v = of parameter's = h - y = 3 - 2 = 1$
writing the equations again
 $v = y + z = 2$ (i)
 $2y - z = -12$ (ii)
(et $z = t$ (t is a parameter)
(ii) $z = y = -\frac{12+t}{2} = 3$ $y = -6+\frac{t}{2}$
Sub in (i)
 $v + (-\frac{t}{2} + t = 2) = n = 2 - 6 + \frac{t}{2} - t = -4 - \frac{t}{2}$
 $v = 1 + \frac{t}{2} + \frac{t}{2} = 1$ has infinite solutions as
 $\begin{pmatrix} w \\ y \\ z \end{pmatrix} = \begin{pmatrix} -y - \frac{t}{2} \\ -\frac{t}{2} \\ -\frac{t}{2} \end{pmatrix}$ has infinite solutions as
 t varies.
3. Are the following equations consistent? $\frac{2x + y + z = 4}{x + y + z = 2}$
 $v = 6$

$$Sol^{m}: \begin{bmatrix} 2 & 1 & 1 \\ 1 & 1 & 1 \\ 5 & 3 & 3 \end{bmatrix} \begin{bmatrix} 3 \\ 9 \\ 2 \\ 2 \end{bmatrix} = \begin{bmatrix} 4 \\ 2 \\ 6 \end{bmatrix}$$

$$(A)13) = \begin{bmatrix} 2 & 1 & 1 & 4 \\ 1 & 1 & 1 & 2 \\ 5 & 3 & 3 & 6 \end{bmatrix} \xrightarrow{R_{12}} \begin{bmatrix} 1 & 1 & 1 & 2 \\ 2 & 1 & 1 & 2 \\ 5 & 3 & 3 & 6 \end{bmatrix}$$

Applying
$$R_{2} - 2R_{1}$$
, $R_{3} - 5R_{1}$
[A|B] N $\begin{pmatrix} 1 & 1 & 1 & 2 \\ 0 & -1 & -1 & 0 \\ 0 & (-2) - 2 & (-4) \end{bmatrix}$
Applying $R_{3} - 2R_{2}$
[A|B] N $\begin{pmatrix} 1 & 1 & 1 & 2 \\ 0 & -1 & -1 & 0 \\ 0 & 0 & 0 & (-4) \end{bmatrix}$
 \therefore Rank [A]B] = 3
A Rank [A] = 2
Rank [A]B] \mp Rank [A]
 \therefore The given system is inconsistent
has no solution.

x + y + z = 5Prove that the system of linear equations x + 2y + 3z = 10 is consistent and find its solution 4. (カ,カ,マンテ (2,1,2) x + 2y + 2z = 8.

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5. Solve the system of equations. $x_1 + x_2 - 2x_3 + x_4 + 3x_5 = 1$ $2x_1 - x_2 + 2x_3 + 2x_4 + 6x_5 = 2$ $3x_1 + 2x_2 - 4x_3 - 3x_4 - 9x_5 = 3.$

$$\begin{bmatrix} A|B \end{bmatrix} = \begin{bmatrix} 1 & 1 & -2 & 1 & 3 & 1 \\ 2 & -1 & 2 & 2 & 6 & 1 \\ 3 & 2 & -4 & -3 & -9 & 1 \\ 3 & 2 & -4 & -3 & -9 & 1 \\ 3 & 2 & -4 & -3 & -9 & 1 \\ 3 & 2 & -4 & -3 & -9 & 1 \\ 3 & 2 & -4 & -3 & -9 & 1 \\ 0 & -3 & 6 & 0 & 0 & 0 \\ 0 & -1 & 2 & -6 & -18 & 0 \end{bmatrix}$$

$$\begin{bmatrix} A|B \end{bmatrix} \approx \begin{bmatrix} 1 & 1 & -2 & 1 & 3 & 1 \\ 0 & -3 & 6 & 0 & 0 & 0 \\ 0 & 0 & 0 & -6 & -18 & 0 \end{bmatrix}$$

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$$\begin{bmatrix} A|B \end{bmatrix} \approx \begin{bmatrix} 1 & 1 & -2 & 1 & 3 & 1 & 1 \\ 0 & -3 & 6 & 0 & 0 & 0 \\ 0 & 0 & 0 & -6 & -18 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} A|B \end{bmatrix} \approx \begin{bmatrix} 1 & 1 & -2 & 1 & 3 & 1 & 1 \\ 0 & -3 & 6 & 0 & 0 & 0 \\ 0 & 0 & 0 & -6 & -18 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} A|B \end{bmatrix} \approx \begin{bmatrix} 1 & 1 & -2 & 1 & 3 & 1 & 1 \\ 0 & -3 & 6 & 0 & 0 & 0 \\ 0 & 0 & 0 & -6 & -18 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} A|B \end{bmatrix} \approx \begin{bmatrix} A|B \\ B|B \\ B|B \end{bmatrix} \approx \begin{bmatrix} A|B \\ B|B \\ B|B \\ B|B \end{bmatrix} \approx \begin{bmatrix} A|B \\ B|B \\ B|$$

Using (iii)
$$-3m_2 + 6a = 0 = 2m_2 = 2d$$

Using (iii) $-6m_4 - 18b = 0 = 2m_4 = -3b$
Using (i)
 $m_1 + 2a - 2a - 3b + 3b = 1 = 2m_1 = 1$
The $\binom{m_1}{m_2} = \binom{1}{2a}$
 $m_3 = \binom{1}{2a}$
 $m_5 = \binom{1}{2a}$
 $a = 3b$
 $a = 3b$

6. Investigate for what values of a, b the following linear equations
x + 2y + 3z = 4, x + 3y + 4z = 5, x + 3y + az = b, have (i) no solution, (ii) a unique solution, (iii) An infinite number of solutions.

$$Solution \begin{bmatrix} 1 & 2 & 3 & 1 & 9 \\ 1 & 3 & a \end{bmatrix} \begin{bmatrix} 9 & 2 & 1 & 4 \\ 9 & 2 & 2 & 5 \\ 1 & 3 & a \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 & 1 & 9 \\ 1 & 3 & a & 1 & 5 \\ 1 & 3 & a & b \end{bmatrix}$$

$$R_{2} - R_{1}, R_{3} - R_{1}$$

$$\begin{bmatrix} A | B \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 & 1 & 9 \\ 0 & 1 & 1 & 1 & 1 \\ 0 & 1 & a - 3 & b - 4 \end{bmatrix}$$

$$R_{3} - R_{2}$$

$$\begin{bmatrix} A | B \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 & 1 & 9 \\ 0 & 1 & a - 3 & b - 4 \end{bmatrix}$$

7. For what value of λ the following set of equations is consistent and solve them. $x + 2y + z = 3, x + y + z = \lambda, 3x + y + 3z = \lambda^2$

Som:

$$\begin{bmatrix} 1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} m \\ 2 \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \\ 3 \end{bmatrix}$$

$$\begin{bmatrix} A | B \end{pmatrix} = \begin{bmatrix} 1 & 2 & 1 \\ 3 & 1 & 3 \\ 3 & 3 & 3^{2} \end{bmatrix}$$

$$\begin{bmatrix} R_{2} - R_{1}, & R_{3} - 3R_{1} \\ \begin{bmatrix} A | B \end{bmatrix} N \begin{bmatrix} 1 & 2 & 1 \\ 3 & -1 & 0 \\ 0 & -1 & 0 \\ 0 & -1 & 0 \\ 0 & -3 & 0 \end{bmatrix} \xrightarrow{\lambda - 3} \\ \begin{bmatrix} R_{3} - 5R_{2} \\ \begin{bmatrix} A | B \end{bmatrix} N \begin{bmatrix} 1 & 2 & 1 \\ 0 & -7 & 0 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{\lambda - 3} \\ \begin{bmatrix} A | B \end{bmatrix} N \begin{bmatrix} 1 & 2 & 1 \\ 0 & -7 & 0 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{\lambda - 3} \\ \begin{bmatrix} R_{3} - 5R_{2} \\ R_{3} - 5R_{2} \end{bmatrix} \xrightarrow{(1)}$$

$$\begin{bmatrix} R_{3} - 5R_{2} \\ R_{3} - 7 & 0 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{\lambda - 3} \\ \xrightarrow{\lambda -$$

$$\begin{array}{rcl}
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 & -y&=0 \\
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8. Show that the following system of equations is <u>consistent</u> if a, b, c are is <u>A.P.</u> 3x + 4y + 5z = a, 4x + 5y + 6z = b, 5x + 6y + 7z = c.

$$\begin{array}{c} Apply R_{1} - R_{2} \\ LA1B \end{pmatrix} \sim \begin{bmatrix} -1 & -1 & -1 & -1 & -6 \\ \hline & 5 & 6 & 6 \\ \hline & 5 & 6 & 7 & 7 \\ \hline & 5 & 6 & 7 & 7 \\ \hline & 5 & 6 & 7 & 7 \\ \hline & 5 & 6 & 7 & 7 \\ \hline & 5 & 6 & 7 & 7 \\ \hline & 5 & 6 & 7 & 7 \\ \hline & 5 & 6 & 7 & 7 \\ \hline & 5 & 6 & 7 & 7 \\ \hline & 5 & 6 & 7 & 7 \\ \hline & 5 & 6 & 7 \\ \hline & 6 & 7 \\ \hline & 7 & 7 \\ \hline$$

26= a+ c

Apply R3-R2

$$(A|B) \sim \begin{pmatrix} -1 & -1 & -1 & -1 & -1 & -1 \\ 0 & 1 & 2 & -1 & -3b \\ 0 & 0 & 1 & 2 & -1 & -3b \\ 0 & 0 & 0 & -2b+c \end{bmatrix}$$

The matrix is in echelon form
The system will be consistent if
Rank (A|B) = Rank (A)
=) Rank (A|B) = 2
=) $a - 2b+c = 0$
=) $2b = a+c$
=) $a - b = c$ ove in A·P.
find the solution when $a = 3, b = 5, c = 3$

- **9.** Find the value of k for which the equations x + y + z = 1, x + 2y + 3z = k, $x + 5y + 9z = k^2$ has a solution. For these values of k, solve the system completely. (HW)
- 10. Show that if $\lambda \neq 0$, the system of equations $\begin{array}{c} 2x_1 + x_2 = a \\ x_1 + \lambda x_2 x_3 = b \\ x_2 + 2x_3 = c \end{array}$ has a unique solution for every choice of

a, b, c. If λ = 0, determine the relation satisfied by a, b, c such that the system is consistent. Find the general solution by taking λ = 0, a = 1, b = 1, c = -1.

Solution

$$\begin{bmatrix}
2 & 1 & 0 \\
1 & \lambda & -1 \\
0 & 1 & 2
\end{bmatrix}
\begin{bmatrix}
\pi_1 \\
\pi_2 \\
\pi_3
\end{bmatrix} = \begin{bmatrix}
0 \\
L \\
C
\end{bmatrix}$$
For a unique solution,

$$\begin{array}{c}
S(A) = S(A|B) = no \cdot of \quad unknowns \\
= 3
\end{array}$$

$$g(A) = 3 \quad if \quad |A| \neq 0$$

$$|A| = \begin{vmatrix} 2 & 1 & 0 \\ 1 & \lambda & -1 \\ 0 & 1 & 2 \end{vmatrix} = 4\lambda$$

$$IJ \quad \lambda \neq 0 \quad \Rightarrow \quad |A| \neq 0 \quad \Rightarrow \quad g(A) = 3$$

$$\Rightarrow \quad Ahe \quad system \quad has \quad unique \\ soh \quad fur \quad any \quad uaue \quad of \\ 0, \quad b_1 \in .$$

$$\begin{bmatrix} A \mid B \end{bmatrix} = \begin{bmatrix} 2 & 1 & 0 & 1 & 0 \\ 1 & 0 & -1 & 1 & b \\ 0 & 1 & 2 & 1 & c \end{bmatrix}$$

Apply 2R2 - R1

$$\left[\begin{array}{c} A B \end{array} \right] \otimes \left[\begin{array}{ccc} 2 & 1 & 0 & 0 \\ 0 & -1 & -2 & 2b - a \\ 0 & 1 & 2b & c \end{array} \right]$$

Apply
$$R_{3}+R_{2}$$

[A]B] N $\begin{bmatrix} 2 & 1 & 0 & : & a \\ 0 & -1 & -2 & : & 2b-a \\ 0 & 0 & 0 & : & c+2b-a \end{bmatrix}$
This is the echelon form
The system will be consistent if
Rank (A|B) = Rank(A)

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$$= 2$$

$$= \sum_{i=1}^{n} (1+t) = 2 = 0$$

For $\lambda = 0, 0 = 1, b = 1, c = -1$
Now $(+2b-a = -1+2-1 = 0)$

$$\therefore$$
 The system is consistent.

$$[A|B] \sim \begin{bmatrix} 2 & 1 & 0 & 1 \\ 0 & -1-2 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\therefore$$
 Ront $[A|B] = Rank(A) = 2 < 3$

$$\therefore$$
 There are infinitely many solutions.
No: of pura meters= $3-2=1$
while y due veduced equations
 $2n_1 + n_2 = 1 - -i$

$$(i) = 2 - n_2 - 2t = 1 = 2n_2 = -1 - 2t$$

$$(i) = 2n_1 - 1 - 2t = 1 = 2n_2 = -1 - 2t$$

$$(i) = 2n_1 - 1 - 2t = 1 = 2n_2 = -1 - 2t$$

$$(i) = 2n_1 - 1 - 2t = 1 = 2n_2 = -1 - 2t$$

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$$(i) = 2n_1 - 1 - 2t = 1 = 2n_2 = -1 - 2t$$