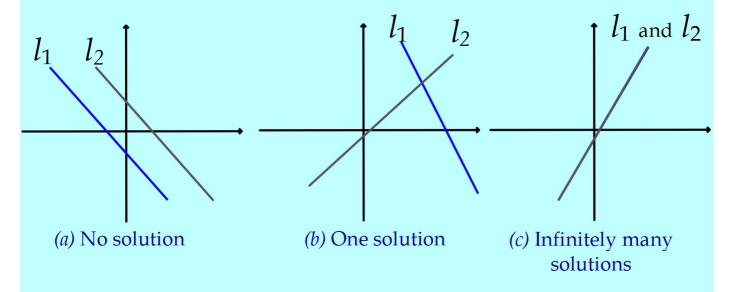
Redundant, Inconsistent & Ill-conditioned Equations

"Explain what happens when"

Linear Systems

We have considered only two equations with two unknowns in the past, and will now show that the same three possibilities hold for arbitrary linear systems:



Every system of linear equations has no solutions, or has exactly one solution, or has infinitely many solutions.

Redundancy

Example

Solve the system of equations: x + y + z = 6

2x + y - 2z = -2

3x + 2y - z = 4

$$\begin{pmatrix}
1 & 1 & 1 & 6 \\
2 & 1 & -2 & -2 \\
3 & 2 & -1 & 4
\end{pmatrix}
\qquad
\begin{array}{c|c}
R_1 \\
R_2 \\
R_3$$

$$R_{2} \to R_{2} - 2R_{1} \begin{pmatrix} 1 & 1 & 1 & 6 \\ 0 & -1 & -4 & -14 \\ R_{3} \to R_{3} - 3R_{1} & 0 & -1 & -4 & -14 \end{pmatrix}$$

$$R_{3} \to R_{3} - R_{2} \quad \begin{pmatrix} 1 & 1 & 1 & 6 \\ 0 & -1 & -4 & -14 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

The row of zeros gives no information and tells us that there is not a unique solution for z. (i.e. z can take <u>any</u> value).

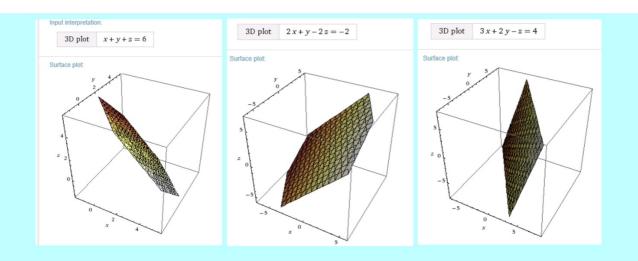
Let z = t (where t is any real number)

From
$$R_2$$
: $-y - 4z = -14 \quad (z = t)$
 $v = 14 - 4t$

From
$$R_1$$
: $x + y + z = 6$ $(y = 14 - 4t \text{ and } z = t)$
 $x + (14 - 4t) + t = 6$
 $x = 3t - 8$

Hence solution can be written x = 3t - 8, y = 14 - 4t, z = t

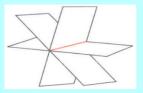
A general solution as shown above is usually given for redundancy.



These equations give points that all lie on a straight line (see Vectors Unit 3).

The system of equations has an infinite number of solutions.

There are, really, only two equations, & the 3rd is **redundant**.



Inconsistent

Example

Solve the system of equations: x + y + z = 6

2x + y - 2z = -2

3x + 2y - z = 3

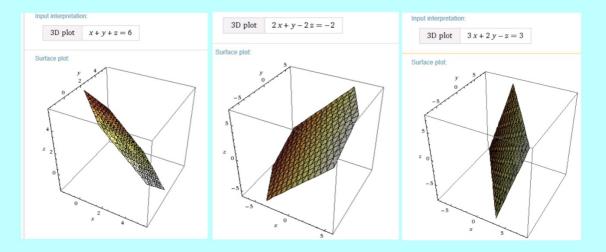
$$\begin{pmatrix}
1 & 1 & 1 & 6 \\
2 & 1 & -2 & -2 \\
3 & 2 & -1 & 3
\end{pmatrix}
\qquad
\begin{array}{c|c}
R_1 \\
R_2 \\
R_3
\end{array}$$

$$R_{2} \to R_{2} - 2R_{1} \begin{pmatrix} 1 & 1 & 1 & 6 \\ 0 & -1 & -4 & -14 \\ R_{3} \to R_{3} - 3R_{1} & 0 & -1 & -4 & -15 \end{pmatrix}$$

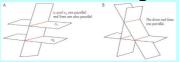
$$R_{3} \rightarrow R_{3} - R_{2} \quad \begin{pmatrix} 1 & 1 & 1 & 6 \\ 0 & -1 & -4 & -14 \\ 0 & 0 & 0 & -1 \end{pmatrix}$$

From R_3 we get 0z = -1 which is clearly impossible.

Hence there is no solution.



Inconsistency means that there are no values of x, y, z which satisfy all three equations. It arises when three planes, given by the 3 equations, do not have a point in common.



Ill-conditioning

All our calculations so far have been exact. However, in many real-life problems using experimental or collected data, the coefficients in the equations are often rounded to the nearest integer, 1 d.p., etc.

Example

Consider these results from an experiment:

$$x + 1000y = 1$$
 $x + 999y = 1$
 $x + 999y = 2$ $x + 1000y = 2$

$$x + 1000y = 1 x + 999y = 2$$

$$x + 1000y = 2$$

$$\begin{pmatrix} 1 & 1000 & 1 \\ 1 & 999 & 2 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 999 & 1 \\ 1 & 1000 & 2 \end{pmatrix}$$

$$R_2 - R_1 \begin{pmatrix} 1 & 1000 & 1 \\ 0 & -1 & 1 \end{pmatrix}$$

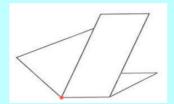
$$R_2 - R_1 \begin{pmatrix} 1 & 999 & 1 \\ 0 & 1 & 1 \end{pmatrix}$$

$$Sol^n is x = 1001, y = -1$$

$$Sol^n is x = -998, y = 1$$

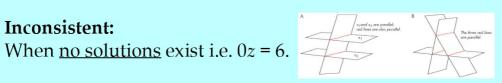
Where a system of eqⁿs show ill-conditioning no confidence can be put on the results obtained and is ... not a good model for real-life contexts.

Summary



Redundant:

When the second and third rows are the same i.e. redundant (provides no further information) there is an <u>infinite number of solutions</u>.



Ill-conditioned:

Disproportiate effects to results as a result of small changes to coefficients of x, y and z.