Solving Simultaneous Equations with Matrix Mathematics

Given a set of three equations with three unknowns, we could solve for the unknowns through a process of substitution and elimination using algebra. For situations with a small number of simultaneous equations, we can also use matrix mathematics to solve for the unknowns.

Consider the following system of equations:

$$4x + y -z = 10$$

-x + 3y + 2z = 4
x - y - z = -1

This system can be represented by three matrices

$$A = \begin{bmatrix} 4 & 1 & -1 \\ -1 & 3 & 2 \\ 1 & -1 & -1 \end{bmatrix} \qquad \qquad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \qquad B = \begin{bmatrix} 10 \\ 4 \\ -1 \end{bmatrix}$$

We can then write the system of equations:

AX = B

We know from matrix mathematics that a matrix times its inverse yields the identify matrix:

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

Multiplying both sides of the system by A⁻¹ we get:

$A^{-1}AX = A^{-1}B$ or $X = A^{-1}B$

Use the matrix inverse function **inv** in MATLAB or the **numpy.linalg.inv** or **scipy.linalg.inv** in Python to solve this system of equations using this approach.