

Question: Find a matrix A and vectors \vec{b} for which $A\vec{x} = \vec{b}$ has at least one solution, yet it is not true that $A\vec{x} = \vec{b}$ has at least one solution for all \vec{b} in \mathbb{R}^n .

Consider the coefficient matrix $A = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$ and the vector $\vec{b} = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}$.

The augmented matrix corresponding to this system is

$$\begin{bmatrix} 1 & 0 & 2 & 1 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

Since x_3 is a free variable, this system has more than one solution. In fact, if \vec{b} is any vector in \mathbb{R}^3 such that the third entry is 0, the matrix equation $A\vec{x} = \vec{b}$ will have infinitely many solutions.

However, the above system does not have at least one solution for every \vec{b} in \mathbb{R}^3 . Consider $\vec{b} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$. The corresponding augmented matrix will be

$$\begin{bmatrix} 1 & 0 & 2 & 1 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 3 \end{bmatrix},$$

which is inconsistent. In fact, any \vec{b} in \mathbb{R}^3 for which the third entry is nonzero will yield an inconsistent system $A\vec{x} = \vec{b}$. The statement that $A\vec{x} = \vec{b}$ has at least one solution for every \vec{b} in \mathbb{R}^3 is false since for some \vec{b} in \mathbb{R}^3 , the matrix equation has no solution.