MATH 323 Linear Algebra Lecture 2: Gaussian elimination (continued). Row echelon form. Gauss-Jordan reduction.

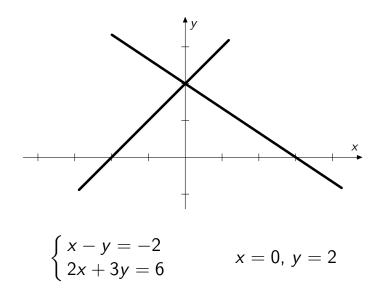
System of linear equations

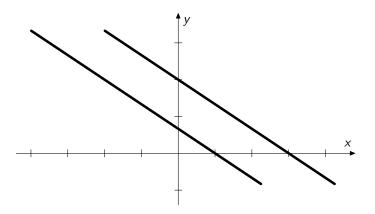
$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2 \\ \dots \dots \dots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{cases}$$

Here x_1, x_2, \ldots, x_n are variables and a_{ij}, b_j are constants.

A *solution* of the system is a common solution of all equations in the system.

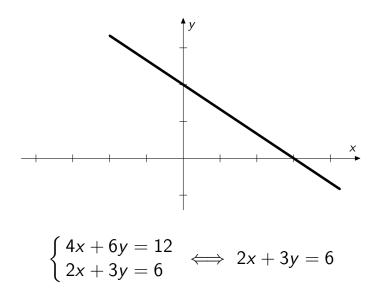
A system of linear equations can have **one** solution, **infinitely many** solutions, or **no** solution at all.





$$\begin{cases} 2x + 3y = 2\\ 2x + 3y = 6 \end{cases}$$

inconsistent system (no solutions)



Solving systems of linear equations

Elimination method always works for systems of linear equations.

Algorithm: (1) pick a variable, solve one of the equations for it, and eliminate it from the other equations; (2) put aside the equation used in the elimination, and return to step (1).

$$x-y=2 \implies x=y+2$$

 $2x-y-z=5 \implies 2(y+2)-y-z=5$

After the elimination is completed, the system is solved by *back substitution*.

$$y = 1 \implies x = y + 2 = 3$$

Gaussian elimination

Gaussian elimination is a modification of the elimination method that allows only so-called *elementary operations*.

Elementary operations for systems of linear equations:(1) to multiply an equation by a nonzero scalar;(2) to add an equation multiplied by a scalar to another equation;

(3) to interchange two equations.

Theorem (i) Applying elementary operations to a system of linear equations does not change the solution set of the system. **(ii)** Any elementary operation can be undone by another elementary operation.

Operation 1: multiply the *i*th equation by $r \neq 0$.

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ \dots \\ a_{i1}x_1 + a_{i2}x_2 + \dots + a_{in}x_n = b_i \\ \dots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{cases}$$
$$\implies \begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ \dots \\ (ra_{i1})x_1 + (ra_{i2})x_2 + \dots + (ra_{in})x_n = rb_i \\ \dots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{cases}$$

To undo the operation, multiply the *i*th equation by r^{-1} .

Operation 2: add *r* times the *i*th equation to the *j*th equation.

To undo the operation, add -r times the *i*th equation to the *j*th equation.

Operation 3: interchange the *i*th and *j*th equations.

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$$= \Rightarrow \begin{cases} \dots \dots \dots \dots \\ a_{i1}x_1 + a_{i2}x_2 + \dots + a_{in}x_n = b_i \\ \dots \dots \dots \\ a_{j1}x_1 + a_{j2}x_2 + \dots + a_{jn}x_n = b_j \\ \dots \dots \dots \\ a_{j1}x_1 + a_{j2}x_2 + \dots + a_{jn}x_n = b_j \\ \dots \dots \dots \\ a_{i1}x_1 + a_{i2}x_2 + \dots + a_{in}x_n = b_i \\ \dots \dots \dots \end{pmatrix}$$

To undo the operation, apply it once more.

Solution of a system of linear equations splits into two parts: **(A)** elimination and **(B)** back substitution. Both parts can be done by applying a finite number of **elementary operations**.

Example.

$$\begin{cases} x - y &= 2\\ 2x - y - z &= 3\\ x + y + z &= 6 \end{cases} \begin{pmatrix} x - y &= 2\\ y - z &= -1\\ 2y + z &= 4 \end{cases}$$
$$\rightarrow \begin{cases} x - y &= 2\\ y - z &= -1\\ 3z &= 6 \end{cases} \begin{pmatrix} x &= 3\\ y &= 1\\ z &= 2 \end{cases}$$

Another example.

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ -x + 4y - 3z = 14 \end{cases}$$

Add the 1st equation to the 3rd equation:

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ 5y - 5z = 15 \end{cases}$$

Add -5 times the 2nd equation to the 3rd equation:

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ 0 = 0 \end{cases}$$

Add -1 times the 2nd equation to the 1st equation:

$$\begin{cases} x & -z = -2 \\ y & -z = 3 \\ 0 = 0 \end{cases} \iff \begin{cases} x = z - 2 \\ y = z + 3 \end{cases}$$

Here z is a free variable (x and y are leading variables).

It follows that
$$\begin{cases} x=t-2\\ y=t+3\\ z=t \end{cases}$$
 for some $t\in\mathbb{R}.$

System of linear equations:

$$\begin{cases} x + y - 2z = 1\\ y - z = 3\\ -x + 4y - 3z = 14 \end{cases}$$

Solution: $(x, y, z) = (t - 2, t + 3, t), t \in \mathbb{R}$. In vector form, (x, y, z) = (-2, 3, 0) + t(1, 1, 1).

Yet another example.

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ -x + 4y - 3z = 1 \end{cases}$$

Add the 1st equation to the 3rd equation:

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ 5y - 5z = 2 \end{cases}$$

Add -5 times the 2nd equation to the 3rd equation:

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ 0 = -13 \end{cases}$$

System of linear equations:

$$\begin{cases} x+y-2z=1\\ y-z=3\\ -x+4y-3z=1 \end{cases}$$

Solution: no solution (*inconsistent system*).

Matrices

Definition. A *matrix* is a rectangular array of numbers.

Examples:
$$\begin{pmatrix} 2 & 7 \\ -1 & 0 \\ 3 & 3 \end{pmatrix}$$
, $\begin{pmatrix} 2 & 7 & 0.2 \\ 4.6 & 1 & 1 \end{pmatrix}$, $\begin{pmatrix} 3/5 \\ 5/8 \\ 4 \end{pmatrix}$, $(\sqrt{2}, 0, -\sqrt{3}, 5)$, $\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$.

dimensions = (# of rows) \times (# of columns)

n-by-*n*: square matrix *n*-by-1: column vector 1-by-*n*: row vector System of linear equations:

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

Coefficient matrix and column vector of the right-hand sides:

$$\begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix} \qquad \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}$$

System of linear equations:

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

Augmented matrix:

 $\begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{pmatrix}$

Since the elementary operations preserve the standard form of linear equations, we can trace the solution process by looking on the **augmented matrix**.

Elementary operations for systems of linear equations correspond to **elementary row operations** for augmented matrices:

(1) to multiply a row by a nonzero scalar;

(2) to add the *i*th row multiplied by some $r \in \mathbb{R}$ to the *j*th row;

(3) to interchange two rows.

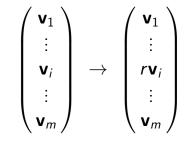
Remark. Rows are added and multiplied by scalars as vectors (namely, row vectors).

Augmented matrix:

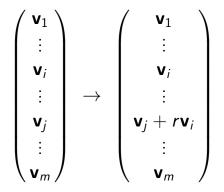
(<i>a</i> ₁₁	a ₁₂	•••	a _{1n}	b_1		$\langle \mathbf{v}_1 \rangle$	
	a ₂₁	a 22	•••	a 2n	<i>b</i> ₂	_	v ₂	
	÷	÷	••.	÷	÷	_	÷	,
	<i>a_{m1}</i>	<i>a_{m2}</i>	•••	a _{mn}	b _m)		$\langle \mathbf{v}_m \rangle$	

where $\mathbf{v}_i = (a_{i1} \ a_{i2} \ \dots \ a_{in} \mid b_i)$ is a row vector.

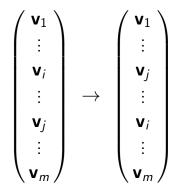
Operation 1: to multiply the *i*th row by $r \neq 0$:



Operation 2: to add the *i*th row multiplied by *r* to the *j*th row:



Operation 3: to interchange the *i*th row with the *j*th row:



Row echelon form

Definition. Leading entry of a matrix is the first nonzero entry in a row.

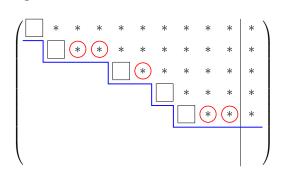
The goal of the Gaussian elimination is to convert the augmented matrix into **row echelon form**:

• leading entries shift to the right as we go from the first row to the last one;

• each leading entry is equal to 1.

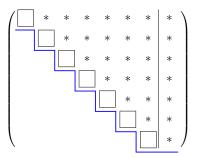
Row echelon form

General augmented matrix in row echelon form:



- leading entries are boxed (all equal to 1);
- all the entries below the staircase line are zero;
- each step of the staircase has height 1;
- each circle marks a column without a leading entry that corresponds to a free variable.

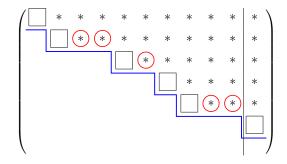
Strict triangular form is a particular case of row echelon form that can occur for systems of *n* equations in *n* variables:



- no zero rows;
- no free variables.

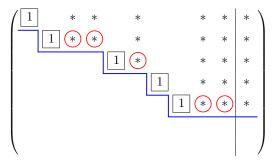
Consistency check

The original system of linear equations is **consistent** if there is no leading entry in the rightmost column of the augmented matrix in row echelon form.



Augmented matrix of an inconsistent system

The goal of the **Gauss-Jordan reduction** is to convert the augmented matrix into **reduced row** echelon form:



- all entries below the staircase line are zero;
- each boxed entry is 1, the other entries in its column are zero;
 - each circle corresponds to a free variable.

Example.

$$\begin{cases} x - y &= 2\\ 2x - y - z &= 3\\ x + y + z &= 6 \end{cases} \qquad \begin{pmatrix} 1 & -1 & 0 & 2\\ 2 & -1 & -1 & 3\\ 1 & 1 & 1 & 6 \end{pmatrix}$$

Row echelon form (also strict triangular):

$$\begin{cases} x - y &= 2 \\ y - z &= -1 \\ z &= 2 \end{cases} \begin{pmatrix} \boxed{1} & -1 & 0 & 2 \\ 0 & \boxed{1} & -1 & -1 \\ 0 & 0 & \boxed{1} & 2 \end{pmatrix}$$

Reduced row echelon form:

$$\begin{cases} x & = 3 \\ y & = 1 \\ z & z = 2 \end{cases}$$

Another example.

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ -x + 4y - 3z = 14 \end{cases} \begin{pmatrix} 1 & 1 & -2 & | & 1 \\ 0 & 1 & -1 & | & 3 \\ -1 & 4 & -3 & | & 14 \end{pmatrix}$$

Row echelon form:

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ 0 = 0 \end{cases} \qquad \begin{pmatrix} \boxed{1} & 1 & -2 & 1 \\ 0 & \boxed{1} & -1 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Reduced row echelon form:

$$\begin{cases} x & -z = -2 \\ y & -z = 3 \\ 0 & = 0 \end{cases}$$

$$\left(\begin{array}{ccc|c}
1 & 0 & -1 & -2 \\
0 & 1 & -1 & 3 \\
0 & 0 & 0 & 0
\end{array}\right)$$

Yet another example.

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ -x + 4y - 3z = 1 \end{cases} \begin{pmatrix} 1 & 1 & -2 & | & 1 \\ 0 & 1 & -1 & | & 3 \\ -1 & 4 & -3 & | & 1 \end{pmatrix}$$

Row echelon form:

$$\begin{cases} x + y - 2z = 1 \\ y - z = 3 \\ 0 = 1 \end{cases}$$

$$\begin{pmatrix} \boxed{1} & 1 & -2 & | & 1 \\ 0 & \boxed{1} & -1 & | & 3 \\ 0 & 0 & 0 & | & \boxed{1} \end{pmatrix}$$

Reduced row echelon form:

$$\begin{cases} x & -z = 0 \\ y - z = 0 \\ 0 = 1 \end{cases}$$

$$\begin{pmatrix} \boxed{1} & 0 & -1 & 0 \\ 0 & \boxed{1} & -1 & 0 \\ 0 & 0 & 0 & \boxed{1} \end{pmatrix}$$

How to solve a system of linear equations

- Order the variables.
- Write down the augmented matrix of the system.
- Convert the matrix to row echelon form.
- Check for consistency.
- Convert the matrix to **reduced row echelon** form.
- Write down the system corresponding to the reduced row echelon form.
- Determine leading and free variables.
- Rewrite the system so that the leading variables are on the left while everything else is on the right.

• Assign parameters to the free variables and write down the general solution in parametric form.

New example. {

$$\begin{cases} x_2 + 2x_3 + 3x_4 = 6 \\ x_1 + 2x_2 + 3x_3 + 4x_4 = 10 \end{cases}$$

Variables: x_1, x_2, x_3, x_4 .

Augmented matrix:
$$\begin{pmatrix} 0 & 1 & 2 & 3 & | & 6 \\ 1 & 2 & 3 & 4 & | & 10 \end{pmatrix}$$

To get it into row echelon form, we exchange the two rows:

$$\left(\begin{array}{rrrr|r}1 & 2 & 3 & 4 & 10\\0 & 1 & 2 & 3 & 6\end{array}\right)$$

Consistency check is passed. To convert into reduced row echelon form, add -2 times the 2nd row to the 1st row:

$$\begin{pmatrix} 1 & 0 & -1 & -2 & | & -2 \\ 0 & 1 & 2 & 3 & | & 6 \end{pmatrix}$$

The leading variables are x_1 and x_2 ; hence x_3 and x_4 are free variables.

Back to the system:

$$\begin{cases} x_1 - x_3 - 2x_4 = -2 \\ x_2 + 2x_3 + 3x_4 = 6 \end{cases} \iff \begin{cases} x_1 = x_3 + 2x_4 - 2 \\ x_2 = -2x_3 - 3x_4 + 6 \end{cases}$$

General solution:

$$\begin{cases} x_1 = t + 2s - 2 \\ x_2 = -2t - 3s + 6 \\ x_3 = t \\ x_4 = s \end{cases} (t, s \in \mathbb{R})$$

In vector form, $(x_1, x_2, x_3, x_4) =$ = (-2, 6, 0, 0) + t(1, -2, 1, 0) + s(2, -3, 0, 1). Example with a parameter.

$$\begin{cases} y+3z=0\\ x+y-2z=0\\ x+2y+az=0 \end{cases} (a \in \mathbb{R})$$

The system is **homogeneous** (all right-hand sides are zeros). Therefore it is consistent (x = y = z = 0 is a solution). Augmented matrix: $\begin{pmatrix} 0 & 1 & 3 & | & 0 \\ 1 & 1 & -2 & | & 0 \\ 1 & 2 & a & | & 0 \end{pmatrix}$

Since the 1st row cannot serve as a pivotal one, we interchange it with the 2nd row:

$$\begin{pmatrix} 0 & 1 & 3 & 0 \\ 1 & 1 & -2 & 0 \\ 1 & 2 & a & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & -2 & 0 \\ 0 & 1 & 3 & 0 \\ 1 & 2 & a & 0 \end{pmatrix}$$

Now we can start the elimination. First subtract the 1st row from the 3rd row:

$$\begin{pmatrix} 1 & 1 & -2 & | & 0 \\ 0 & 1 & 3 & | & 0 \\ 1 & 2 & a & | & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & -2 & | & 0 \\ 0 & 1 & 3 & | & 0 \\ 0 & 1 & a + 2 & | & 0 \end{pmatrix}$$

The 2nd row is our new pivotal row. Subtract the 2nd row from the 3rd row:

$$\begin{pmatrix} 1 & 1 & -2 & | & 0 \\ 0 & 1 & 3 & | & 0 \\ 0 & 1 & a+2 & | & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & -2 & | & 0 \\ 0 & 1 & 3 & | & 0 \\ 0 & 0 & a-1 & | & 0 \end{pmatrix}$$

At this point row reduction splits into two cases.

Case 1: $a \neq 1$. In this case, multiply the 3rd row by $(a-1)^{-1}$:

$$\begin{pmatrix} 1 & 1 & -2 & | & 0 \\ 0 & 1 & 3 & | & 0 \\ 0 & 0 & a - 1 & | & 0 \end{pmatrix} \rightarrow \begin{pmatrix} \boxed{1} & 1 & -2 & | & 0 \\ 0 & \boxed{1} & 3 & | & 0 \\ 0 & 0 & \boxed{1} & | & 0 \end{pmatrix}$$

The matrix is converted into row echelon form. We proceed towards reduced row echelon form.

Subtract 3 times the 3rd row from the 2nd row:

$$\begin{pmatrix} 1 & 1 & -2 & | & 0 \\ 0 & 1 & 3 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & -2 & | & 0 \\ 0 & 1 & 0 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix}$$

Add 2 times the 3rd row to the 1st row:

$$\begin{pmatrix} 1 & 1 & -2 & | & 0 \\ 0 & 1 & 0 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 0 & | & 0 \\ 0 & 1 & 0 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix}$$

Finally, subtract the 2nd row from the 1st row:

$$\begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} \boxed{1} & 0 & 0 & 0 \\ 0 & \boxed{1} & 0 & 0 \\ 0 & 0 & \boxed{1} & 0 \end{pmatrix}$$

Thus x = y = z = 0 is the only solution.

Case 2: a = 1. In this case, the matrix is already in row echelon form:

$$\begin{pmatrix} \boxed{1} & 1 & -2 & | & 0 \\ 0 & \boxed{1} & 3 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

To get reduced row echelon form, subtract the 2nd row from the 1st row:

$$\begin{pmatrix} 1 & 1 & -2 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} \boxed{1} & 0 & -5 & 0 \\ 0 & \boxed{1} & 3 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

z is a free variable.

$$\begin{cases} x - 5z = 0 \\ y + 3z = 0 \end{cases} \iff \begin{cases} x = 5z \\ y = -3z \end{cases}$$

System of linear equations:

$$\begin{cases} y+3z=0\\ x+y-2z=0\\ x+2y+az=0 \end{cases}$$

Solution: If $a \neq 1$ then (x, y, z) = (0, 0, 0); if a = 1 then (x, y, z) = (5t, -3t, t), $t \in \mathbb{R}$.