Application Activities - Module E Part 3 - Class Day 5

Definition 5.1 An algorithm that reduces A to RREF(A) is called **Gauss-Jordan elimination**. For example:

1. Circle the top-left-most cell that (a) is below any existing pivot positions and (b) has a nonzero term either in that position or below it.
2. Turn the pivot into a 1 using only that row and rows below it.
3. Add or subtract multiples of the row with the pivot to zero out above and below the pivot.
4. Goto 1

Observation 5.2 Here is an example of applying Gauss-Jordan elimination to a matrix:

$$\left[\begin{array}{cccc|c} 2 & -2 & -6 & 1 & 3 \\ -1 & 1 & 3 & -1 & -3 \\ 1 & -2 & -1 & 1 & 2 \end{array}\right] \sim \left[\begin{array}{cccc|c} 1 & -2 & -1 & 1 & 2 \\ -1 & 1 & 3 & -1 & -3 \\ 2 & -2 & -6 & 1 & 3 \end{array}\right] \sim \left[\begin{array}{cccc|c} 1 & -2 & -1 & 1 & 2 \\ 0 & -1 & 2 & 0 & -1 \\ 0 & 2 & -4 & -1 & -1 \end{array}\right]$$

$$\sim \left[\begin{array}{cccc|c} 1 & -2 & -1 & 1 & 2 \\ 0 & 1 & -2 & 0 & 1 \\ 0 & 2 & -4 & -1 & -1 \end{array}\right] \sim \left[\begin{array}{cccc|c} 1 & 0 & -5 & 1 & 4 \\ 0 & 1 & -2 & 0 & 1 \\ 0 & 0 & 0 & -1 & -3 \end{array}\right]$$

$$\sim \left[\begin{array}{cccc|c} 1 & 0 & -5 & 1 & 4 \\ 0 & 1 & -2 & 0 & 1 \\ 0 & 0 & 0 & 1 & 3 \end{array}\right] \sim \left[\begin{array}{cccc|c} 1 & 0 & -5 & 0 & 1 \\ 0 & 1 & -2 & 0 & 1 \\ 0 & 0 & 0 & 1 & 3 \end{array}\right]$$

Definition 5.3 The columns of RREF(A) without a leading term represent **free variables** of the linear system modeled by A that may be set equal to arbitrary parameters. The other **bounded variables** can then be expressed in terms of those parameters to describe the solution set to the linear system modeled by A.

Example 5.4

$$\begin{array}{ccc} \begin{aligned} 2x_1 - 2x_2 - 6x_3 + x_4 &= 3 \\ -x_1 + x_2 + 3x_3 - x_4 &= -3 \\ x_1 - 2x_2 - x_3 + x_4 &= 1 \end{aligned} & & \begin{aligned} x_1 - 5x_3 &= 1 \\ x_2 - 2x_3 &= 1 \\ x_3 &= a \\ x_4 &= 3 \end{aligned} \\ \Downarrow & & \Uparrow \\ \left[\begin{array}{cccc|c} 2 & -2 & -6 & 1 & 3 \\ -1 & 1 & 3 & -1 & -3 \\ 1 & -2 & -1 & 1 & 2 \end{array}\right] & \Rightarrow & \left[\begin{array}{cccc|c} 1 & 0 & -5 & 0 & 1 \\ 0 & 1 & -2 & 0 & 1 \\ 0 & 0 & 0 & 1 & 3 \end{array}\right] \end{array}$$

So the solution set is $\left\{ \begin{bmatrix} 1+5a \\ 1+2a \\ a \\ 3 \end{bmatrix} \middle| \ a \in \mathbb{R} \right\}$.

Activity 5.5 Solve the system of linear equations

$$\begin{aligned}
-x_1 + x_2 - 3x_3 + 2x_4 &= 0 \\
2x_1 - x_2 + 5x_3 + 3x_4 &= -11 \\
3x_1 + 2x_2 + 4x_3 + x_4 &= 1 \\
x_2 - x_3 + x_4 &= 1
\end{aligned}$$

Circle the pivot positions in your augmented matrix and find the solution set of the system by setting the free variable (the column without a pivot position) equal to a, and expressing each of the other bounded variables equal to an expression in terms of a.

Activity 5.6 Solve the linear system

$$\begin{aligned}
2x_1 - 3x_2 &= 17 \\
x_1 + 2x_2 &= -2 \\
-x_1 - x_2 &= 1
\end{aligned}$$

Activity 5.7 Show that all linear systems of the form

$$\begin{aligned}
a_{11}x_1 + a_{12}x_2 + \ldots + a_{1n}x_n &= 0 \\
a_{21}x_1 + a_{22}x_2 + \ldots + a_{2n}x_n &= 0 \\
\vdots \qquad \vdots \qquad\qquad \vdots \quad &\;\; \vdots \\
a_{m1}x_1 + a_{m2}x_2 + \ldots + a_{mn}x_n &= 0
\end{aligned}$$

are consistent by finding a quickly verifiable solution.

Definition 5.8 A **homogeneous system** is a linear system satisfying $b_i = 0$, that is, it is a linear system of the form

$$\begin{aligned}
a_{11}x_1 + a_{12}x_2 + \ldots + a_{1n}x_n &= 0 \\
a_{21}x_1 + a_{22}x_2 + \ldots + a_{2n}x_n &= 0 \\
\vdots \qquad \vdots \qquad\qquad \vdots \quad &\;\; \vdots \\
a_{m1}x_1 + a_{m2}x_2 + \ldots + a_{mn}x_n &= 0
\end{aligned}$$

Fact 5.9 Because the zero vector is always a solution, the solution set to any homogeneous system with infinitely-many solutions may be generated by multiplying the parameters representing the free variables by a minimal set of Euclidean vectors, and adding these up. For example:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = a \begin{bmatrix} 3 \\ 1 \\ -1 \\ 0 \end{bmatrix} + b \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

Definition 5.10 A minimal set of Euclidean vectors generating the solution set to a homogeneous system is called a **basis** for the solution set of the homogeneous system. For example:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = a \begin{bmatrix} 3 \\ 1 \\ -1 \\ 0 \end{bmatrix} + b \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \qquad \text{Basis} = \left\{ \begin{bmatrix} 3 \\ 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

Activity 5.11 Find a basis for the solution set of the following homogeneous linear system.

$$\begin{aligned} x_1 + 2x_2 \phantom{{}+x_3} - x_4 &= 0 \\ x_3 + 4x_4 &= 0 \\ 2x_1 + 4x_2 + x_3 + 2x_4 &= 0 \end{aligned}$$