Definition 3.1 A **linear equation** is an equation of the variables x_i of the form

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = b.$$

A **solution** for a linear equation is expressed in terms of the Euclidean vectors

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix}$$

and must satisfy

$$a_1s_1 + a_2s_2 + \cdots + a_ns_n = b.$$

Definition 3.4 A **system of linear equations** (or a **linear system** for short) is a collection of one or more linear equations.

$$\begin{array}{rrrrl} a_{11}x_1 + & a_{12}x_2 + & \ldots + & a_{1n}x_n & = b_1 \\ a_{21}x_1 + & a_{22}x_2 + & \ldots + & a_{2n}x_n & = b_2 \\ \vdots & \vdots & & \vdots & \vdots \\ a_{m1}x_1 + & a_{m2}x_2 + & \ldots + & a_{mn}x_n & = b_m \end{array}$$

A **solution**

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix}$$

for a linear system satisfies

$$a_{i1}s_1 + a_{i2}s_2 + \cdots + a_{in}s_n = b_i$$

for $1 \leq i \leq m$ (that is, the solution satisfies all equations in the system).

Definition 3.6 A linear system is **consistent** if there exists a solution for the system. Otherwise it is **inconsistent**.

Definition 3.14 A system of m linear equations with n variables is often represented by writing its coefficients and constants in an **augmented matrix**.

$$\begin{array}{rrrrl} a_{11}x_1 + & a_{12}x_2 + & \ldots + & a_{1n}x_n & = b_1 \\ a_{21}x_1 + & a_{22}x_2 + & \ldots + & a_{2n}x_n & = b_2 \\ \vdots & \vdots & & \vdots & \vdots \\ a_{m1}x_1 + & a_{m2}x_2 + & \ldots + & a_{mn}x_n & = b_m \end{array}$$

$$\left[\begin{array}{cccc|c} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{array}\right]$$

Definition 3.15 Two systems of linear equations (and their corresponding augmented matrices) are said to be **equivalent** if they have the same solution set.
For example, both of these systems have a single solution: $(x_1, x_2) = (1, 1)$.

$$\begin{aligned} 3x_1 - 2x_2 &= 1 \\ x_1 + 4x_2 &= 5 \end{aligned} \qquad \begin{aligned} 3x_1 - 2x_2 &= 1 \\ 4x_1 + 2x_2 &= 6 \end{aligned}$$

Therefore these augmented matrices are equivalent:

$$\left[\begin{array}{cc|c} 3 & -2 & 1 \\ 1 & 4 & 5 \end{array}\right] \qquad \left[\begin{array}{cc|c} 3 & -2 & 1 \\ 4 & 2 & 6 \end{array}\right]$$

Definition 4.1 The following **row operations** produce equivalent augmented matrices:

1. Swap two rows.
2. Multiply a row by a conzero constant.
3. Add a constant multiple of one row to another row.

Whenever two matrices A, B are equivalent (so whenever we do any of these operations), we write $A \sim B$.

Definition 4.3 The **leading term** of a matrix row is its first nonzero term. A matrix is in **row echelon form** if all leading terms are 1, the leading term of every row is farther right than every leading term on a higher row, and all zero rows are at the bottom of the matrix. Examples:

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

Definition 4.7 A matrix is in **reduced row echelon form** if it is in row echelon form and all terms above leading terms are 0. Examples:

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & -2 \\ 0 & 1 & 0 & 7 \\ 0 & 0 & 1 & 2 \end{array}\right] \qquad \left[\begin{array}{ccc|c} 1 & 0 & -2 & 0 \\ 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 1 \end{array}\right] \qquad \left[\begin{array}{ccc|c} 1 & 3 & 0 & -2 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & 0 \end{array}\right]$$

Definition 5.1 An algorithm that reduces A to $\mathrm{RREF}(A)$ 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. Ignoring any rows above this pivot position, use row operations to change the value of your pivot position to 1, and the terms below it to 0.
3. Repeat these two steps as often as possible.
4. Finally, zero out any terms above pivot positions.

Definition 5.4 The columns of $\mathrm{RREF}(A)$ 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.

Definition 5.9 A **homogeneous system** is a linear system satisfying $b_i = 0$, that is, it is a linear system of the form

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

Definition 5.11 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:

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