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Solving system of linear equations

$$
\begin{aligned}
2x + y &= 5 \\
x - y &= -2
\end{aligned}
$$

By substitution, the second equation implies $x = -2 + y$, substitute to the first gives

$$2(-2 + y) + y = 5 \Longrightarrow 3y = 9 \Longrightarrow y = 3 \Longrightarrow x = 1$$

By elimination, adding two equations gives

$$3x = 3 \Longrightarrow x = 1$$

$$1 - y = -2 \Longrightarrow y = 3$$

Solving system of linear equations

More complicated system

$$\begin{aligned} -x + 4y + z &= -5 \\ 2x + 2y + z &= 3 \\ x - 2y - 2 &= 3 \end{aligned}$$

Convert to matrix form

$$\begin{bmatrix} -1 & 4 & 1 \\ 2 & 2 & 1 \\ 1 & -2 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -5 \\ 3 \\ 3 \end{bmatrix}$$

Augmented matrix

$$\begin{bmatrix} -1 & 4 & 1 & -5 \\ 2 & 2 & 1 & 3 \\ 1 & -2 & -1 & 3 \end{bmatrix}$$

Solving system of linear equations

$$\begin{bmatrix} -1 & 4 & 1 & -5 \\ 2 & 2 & 1 & 3 \\ 1 & -2 & -1 & 3 \end{bmatrix}$$

Elementary row operations for Gauss–Jordan elimination

- Multiply a row by a nonzero constant
- Interchange two rows
- Add a constant times one row to another

$$\xrightarrow{-1R_1} \begin{bmatrix} 1 & -4 & -1 & 5 \\ 2 & 2 & 1 & 3 \\ 1 & -2 & -1 & 3 \end{bmatrix} \xrightarrow[R_2-2R_1]{R_3-R_1} \begin{bmatrix} 1 & -4 & -1 & 5 \\ 0 & 10 & 3 & -7 \\ 0 & 2 & 0 & -2 \end{bmatrix} \xrightarrow{R_2/10} \begin{bmatrix} 1 & -4 & -1 & 5 \\ 0 & 1 & \frac{3}{10} & -\frac{7}{10} \\ 0 & 2 & 0 & -2 \end{bmatrix}$$

$$\xrightarrow{R_3-2R_2} \begin{bmatrix} 1 & -4 & -1 & 5 \\ 0 & 1 & \frac{3}{10} & -\frac{7}{10} \\ 0 & 0 & -\frac{3}{5} & -\frac{3}{5} \end{bmatrix} \xrightarrow{-\frac{3}{5}R_3} \begin{bmatrix} 1 & -4 & -1 & 5 \\ 0 & 1 & \frac{3}{10} & -\frac{7}{10} \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

We have reached row echelon form

Solving system of linear equations

Backward:

$$\begin{bmatrix} 1 & -4 & -1 & 5 \\ 0 & 1 & \frac{3}{10} & -\frac{7}{10} \\ 0 & 0 & 1 & 1 \end{bmatrix} \xrightarrow[R_1+R_3]{R_2-\frac{3}{10}R_3} \begin{bmatrix} 1 & -4 & 0 & 6 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 1 \end{bmatrix} \xrightarrow{R_1+4R_2} \begin{bmatrix} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

Solving system of linear equations

$$\begin{aligned} -x + 4y + z &= -5 \\ 2x + 2y + z &= 3 \\ x - 2y - 2 &= 3 \end{aligned}$$

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

The solution is given by

$$x = 2, \quad y = -1, \quad z = 1$$

Gauss–Jordan elimination

$$\begin{bmatrix} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 1 & 0 & -1 & 0 \\ 2 & 2 & 1 & 5 \end{bmatrix}$$

The leftmost nonzero column is the first column, it already has leading 1

$$\xrightarrow[R_4-2R_1]{R_3-1R_1} \begin{bmatrix} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & -2 & -2 & -4 \\ 0 & -2 & -1 & -3 \end{bmatrix} \xrightarrow[R_3+2R_2]{R_4+2R_2} \begin{bmatrix} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & 3 & 3 \end{bmatrix}$$

$$\xrightarrow{1/2R_3} \begin{bmatrix} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 3 & 3 \end{bmatrix} \xrightarrow{R_4-3R_3} \begin{bmatrix} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

We have reached row echelon form with Gaussian elimination

Gauss–Jordan elimination

Backward

$$\begin{bmatrix} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \xrightarrow{R_1 - 2R_2} \begin{bmatrix} 1 & 0 & -3 & -2 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\xrightarrow[R_1 + 3R_3]{R_2 - 2R_3} \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Gauss–Jordan elimination

$$\begin{bmatrix} 1 & 2 & -1 & \alpha \\ 2 & 3 & -2 & \beta \\ -1 & -1 & 1 & \gamma \end{bmatrix} \xrightarrow[R_2-2R_1]{R_3+R_1} \begin{bmatrix} 1 & 2 & -1 & \alpha \\ 0 & -1 & 0 & \beta-2\alpha \\ 0 & 1 & 0 & \gamma+\alpha \end{bmatrix} \xrightarrow{-R_2} \begin{bmatrix} 1 & 2 & -1 & \alpha \\ 0 & 1 & 0 & 2\alpha-\beta \\ 0 & 1 & 0 & \gamma+\alpha \end{bmatrix}$$

$$\xrightarrow[R_1-2R_2]{R_3-R_2} \begin{bmatrix} 1 & 0 & -1 & -3\alpha+2\beta \\ 0 & 1 & 0 & 2\alpha-\beta \\ 0 & 0 & 0 & \gamma-\alpha+\beta \end{bmatrix}$$

The corresponding linear system is consistent, only if $\gamma-\alpha+\beta=0$. In this case

$$x-z=-3\alpha+2\beta, \quad y=2\alpha-\beta$$