III

Matrix Algebra- I

3.1 Definition of Matrix, types of matrices and their properties

Introduction:

Definition: A set of mn numbers arranged in the form of a rectangular array having m number of rows and n number of columns called an $m \times n$ matrix.

This arrangement may be enclosed by (\cdot) , $[\cdot]$. We denote it by $(a_{ij})_{m\times n}$ or $[a_{ij}]_{m\times n}$.

Types of matrices: Consider a matrix $A = (a_{ij})_{m \times n}$.

Row matrix: If m = 1, then A is called a row matrix. e.g. $(0 \ 1)$, $(1 \ -1 \ 0)$.

Column matrix: If n = 1, then A is called a column matrix.

e.g.
$$\binom{3}{2}$$
, $\binom{1}{2}$ are column matrix.

Square matrix: If m = n, then A is called a square matrix. The entries a_{11} , a_{22} , ..., a_{mm} are called the entries of the principal(main) diagonal.

e.g.
$$\begin{pmatrix} 0 & -1 \\ 1 & 1 \end{pmatrix}$$
, $\begin{pmatrix} 1 & 0 & 1 \\ 0 & 2 & 0 \\ 3 & 0 & -2 \end{pmatrix}$ are square matrices.

Null matrix: If $a_{ij} = 0$ for all i and j, then A is called a null matrix.

Triangular matrix:

Upper triangular matrix: If $a_{ij} = 0$ for all i and j such that i > j, then A is called an upper triangular matrix.

e.g.
$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$
, $\begin{pmatrix} 1 & 4 & -3 \\ 0 & 0 & 5 \\ 0 & 0 & 2 \end{pmatrix}$ are upper triangular matrices.

Lower triangular matrix: If $a_{ij} = 0$ for all i and j such that j > i, then A is called a lower triangular matrix.

e.g.
$$\begin{pmatrix} -1 & 0 \\ 2 & 3 \end{pmatrix}$$
, $\begin{pmatrix} 1 & 0 & 0 \\ 5 & 1 & 0 \\ 1 & -3 & 2 \end{pmatrix}$ lower triangular matrices.

Diagonal matrix: If $a_{ij} = 0$ for all i and j such that $i \neq j$, then A is called a diagonal matrix.

e.g.
$$\begin{pmatrix} 1 & 0 \\ 0 & 3 \end{pmatrix}$$
, $\begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$ are diagonal matrices.

Scalar matrix: If the matrix A is a diagonal matrix and $a_{11} = a_{22} = \cdots = a_{mm}$, then it is called a scalar matrix.

e.g.
$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$
, $\begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix}$ are scalar matrices.

Identity matrix: If the matrix A is a scalar matrix and $a_{11} = a_{22} = \cdots = a_{mm} = 1$, then it is called an identity matrix. We denote it by I_m .

e.g.
$$I_2 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, I_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

Sub-matrix: A matrix obtained by eliminating some row(s) and/or column(s) from the matrix A is called a sub-matrix of the matrix A.

e.g.
$$\begin{pmatrix} 2 & 3 \\ 10 & 11 \end{pmatrix}$$
 is a sub-matrix of the matrix $\begin{pmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \end{pmatrix}$ formed by

eliminating 1^{st} , 4^{th} columns and 2^{nd} row.

Equality of two matrices: Two matrices $A = (a_{ij})_{m \times n}$ and $B = (b_{ij})_{p \times q}$ are said to be equal if (1) m = p, n = q and (2) the elements at the respective positions are equal. i.e. $a_{ij} = b_{ij}$ for all i and j.

Addition: Let $A = (a_{ij})_{m \times n}$ and $B = (b_{ij})_{p \times q}$ be two matrices. Then the addition is possible only if m = p and n = q. If so then $A + B = (a_{ij} + b_{ij})_{m \times n}$.

e.g. Let
$$A = \begin{pmatrix} 1 & 0 & -2 \\ 0 & 3 & 2 \end{pmatrix}$$
 and $B = \begin{pmatrix} -1 & 0 & 2 \\ 1 & 5 & 0 \end{pmatrix}$ then $A + B = \begin{pmatrix} 0 & 0 & 0 \\ 1 & 8 & 2 \end{pmatrix}$.

Properties: Let $A = (a_{ij})_{m \times n}$, $B = (b_{ij})_{m \times n}$ and $C = (c_{ij})_{m \times n}$ be three matrices. Then

(1)
$$A + B = B + A$$
 (Commutativity). (ii) $(A + B) + C = A + (B + C)$ (Associativity).

Scalar multiplication: Let $A = (a_{ij})_{m \times n}$ be a matrix and k be a number. Then $A = (a_{ij})_{m \times n}$

$$(k \cdot a_{ij})_{m \times n}$$
 e.g. Let $A = \begin{pmatrix} 1 & -1 \\ 0 & 1 \\ 2 & 3 \end{pmatrix}$ then $2A = \begin{pmatrix} 2 & -2 \\ 0 & 2 \\ 4 & 6 \end{pmatrix}$.

Properties: Let $A = (a_{ij})_{m \times n}$ and $B = (b_{ij})_{m \times n}$ be two matrices, k_1 and k_2 be two numbers.

Then

(i)
$$k_1(A+B) = k_1A + k_1B$$
.

(ii)
$$(k_1 + k_2)A = k_1A + k_2A$$
.

(iii)
$$(k_1k_2)A = k_1(k_2A) = k_2(k_1A)$$
.

Matrix multiplication: Let $A = (a_{ij})_{m \times n}$ and $B = (b_{ij})_{p \times q}$. Then the product is possible only if n = p. If so then $A \cdot B = (a_{i1} \cdot b_{1j} + a_{i2} \cdot b_{2j} + \cdots + a_{in} \cdot b_{nj})_{m \times q}$.

i.e.
$$A \cdot B = \left(\sum_{k=1}^{n} a_{ik} \cdot b_{kj}\right)_{m \times q}$$
.

e.g. Let
$$A = \begin{pmatrix} 1 & 0 & -2 \\ 0 & 3 & 2 \end{pmatrix}$$
 and $B = \begin{pmatrix} 5 & 0 \\ 2 & -2 \\ -1 & 3 \end{pmatrix}$ then

$$A \cdot B = \begin{pmatrix} 1 \cdot 5 + 0 \cdot 2 + (-2) \cdot (-1) & 1 \cdot 0 + 0 \cdot (-2) + (-2) \cdot 3 \\ 0 \cdot 5 + 3 \cdot 2 + 2 \cdot (-1) & 0 \cdot 0 + 3 \cdot (-2) + 2 \cdot 3 \end{pmatrix} = \begin{pmatrix} 7 & -6 \\ 4 & 0 \end{pmatrix}.$$

Properties:

- (i) Let $A = (a_{ij})_{m \times n}$, $B = (b_{ij})_{n \times p}$ and $C = (c_{ij})_{p \times q}$ be three matrices. Then A(BC) = (AB)C (Associativity).
- (ii) Let $A = (a_{ij})_{m \times n}$, $B = (b_{ij})_{n \times p}$ and $C = (c_{ij})_{n \times p}$ be three matrices. Then A(B+C) = AB + AC (Distributive).
- (iii) In general $AB \neq BA$.

e.g. Let
$$A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$$
 and $B = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$. Then $AB = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}$ and $BA = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}$.

Here, $AB \neq BA$.

Transpose: Transpose of a matrix $A = (a_{ij})_{m \times n}$ is $A' = (b_{ij})_{n \times m}$ where $b_{ij} = a_{ji}$.

Sometimes it is denoted by A^T . e.g. Let $A = \begin{pmatrix} 2 & 1 & 3 \\ 1 & 3 & -2 \end{pmatrix}$. Then $A' = \begin{pmatrix} 2 & 1 \\ 1 & 3 \\ 3 & -2 \end{pmatrix}$.

Trace: Trace of a matrix $A = (a_{ij})_{m \times m}$ is $a_{11} + a_{22} + \cdots + a_{mm}$. We denote it by tr(A).

e.g. Let
$$A = \begin{pmatrix} 1 & 7 & -2 \\ -2 & 4 & 2 \\ 3 & 1 & 3 \end{pmatrix}$$
. Then $tr(A) = 8$.

3.2 Determinant and their properties

Determinant:

2 × **2 matrix:** Let
$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{22} & a_{22} \end{pmatrix}$$
. Then the determinant of A is $a_{11}a_{22} - a_{12}a_{21}$.

3 × **3 matrix:** Let
$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}$$
. Then the determinant of A is

$$a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31}).$$

Minor: Let $(a_{ij})_{m \times m}$ be a square matrix. Then the minor of an element a_{st} is the determinant of sub-matrix formed by eliminating s^{th} raw and t^{th} column. We denote it by M_{st} .

Co-factor: Co-factor of an element a_{st} is $(-1)^{s+t}M_{st}$. We denote it by C_{st} .

 $m \times m$ matrix: Let $A = (a_{ij})_{m \times m}$ be a square matrix. Then the determinant of A is

$$a_{11}C_{11} + a_{12}C_{12} + \cdots + a_{1m}C_{1m}$$
. We denote it by $det(A)$ or $|A|$.

Properties:

Let
$$A = (a_{ij})_{m \times m}$$
 and $B = (b_{ij})_{m \times m}$ be two matrices. Then

(i)
$$det(AB) = det(A) det(B)$$

(ii)
$$det \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1m} \\ 0 & a_{22} & a_{23} & \dots & a_{2m} \\ 0 & 0 & a_{33} & \dots & a_{3m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & a_{mm} \end{pmatrix} = a_{11}a_{22}a_{33}\cdots a_{mm}.$$

$$\begin{aligned} & \textbf{(ii)} \ det \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1m} \\ 0 & a_{22} & a_{23} & \dots & a_{2m} \\ 0 & 0 & a_{33} & \dots & a_{3m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & a_{mm} \end{pmatrix} = a_{11}a_{22}a_{33} \cdots a_{mm}. \\ & \textbf{(iii)} \ det \begin{pmatrix} a_{11} & 0 & 0 & \dots & 0 \\ a_{21} & a_{22} & 0 & \dots & 0 \\ a_{31} & a_{32} & a_{33} & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mm} \end{pmatrix} = a_{11}a_{22}a_{33} \cdots a_{mm}.$$

(i.e. The determinant of a triangular matrix is the product of all its principal diagonal entries.)

$$(\mathbf{iv}) \ det \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{p1} & a_{p2} & a_{p3} & \dots & a_{pm} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{q1} & a_{q2} & a_{q2} & \dots & a_{qm} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{1m} \end{pmatrix} =$$

$$-det \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{q1} & a_{q2} & a_{q3} & \dots & a_{qm} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{p1} & a_{p2} & a_{p2} & \dots & a_{pm} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mm} \end{pmatrix} (R_p \leftrightarrow R_q)$$

(Here $p \neq q$ and p^{th} row and q^{th} row are interchanged. i.e. Interchanging of two rows changes the sign of the determinant.)

$$(\mathbf{v}) \ det \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ ka_{p1} & ka_{p2} & ka_{p3} & \dots & ka_{pm} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mm} \end{pmatrix} =$$

$$k \cdot det \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{p1} & a_{p2} & a_{p3} & \dots & a_{pm} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mm} \end{pmatrix}$$

(Here p^{th} row is multiplied by a non-zero number k. i.e. If any one row is multiplied by a number, then the determinant is also multiplied by that number.)

$$(\mathbf{vi}) det \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{p1} & a_{p2} & a_{p3} & \dots & a_{pm} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{q1} & a_{q2} & a_{q2} & \dots & a_{qm} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mm} \end{pmatrix} =$$

$$det \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{p1} + ka_{q1} & a_{p2} + ka_{q2} & a_{p3} + ka_{q3} & \dots & a_{pm} + ka_{qm} \\ \vdots & \vdots & \ddots & \vdots \\ a_{q1} & a_{q2} & a_{q3} & \dots & a_{qm} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mm} \end{pmatrix}$$

$$(R_p \to R_p + kR_q)$$

(Here p^{th} row is replaced by multiplying q^{th} row by k and added to it. i.e. If a row is replaced by multiplying another row by a number and add it to that row, then the determinant remains unchanged)

(vii) In a matrix if two rows are equal, then its determinant is zero.

(viii)In a matrix if one row is zero, then its determinant is zero.

$$(\mathbf{ix}) \det(kA) = k^m \det(A).$$

(**x**)
$$det(A) = det(A^T)$$
.

Remark: Properties (iv), (v), (vi), (vii) and (viii) are also true if the term "row" is replaced by "column".

Tutorial:

Determinant:

Show that the
$$det \begin{pmatrix} b-c & c-a & a-b \\ c-a & a-b & b-c \\ a-b & b-c & c-a \end{pmatrix} = 0.$$

Solution:
$$det \begin{pmatrix} b-c & c-a & a-b \\ c-a & a-b & b-c \\ a-b & b-c & c-a \end{pmatrix} = det \begin{pmatrix} b-a & c-b & a-c \\ c-a & a-b & b-c \\ a-b & b-c & c-a \end{pmatrix}$$

(Property: (vi) i. e.
$$R_1 \rightarrow R_1 + R_2$$
)
$$= det \begin{pmatrix} 0 & 0 & 0 & 0 \\ c - a & a - b & b - c \\ a - b & b - c & c - a \end{pmatrix}$$
(Property: (vi) i. e. $R_1 \rightarrow R_1 + R_3$)
$$= 0$$

$$\frac{2}{2} \quad det \begin{pmatrix} 1 & 3 & 7 \\ 4 & 9 & 1 \\ 2 & 7 & 6 \end{pmatrix} = \underline{\qquad}$$
Solution:
$$det \begin{pmatrix} 1 & 3 & 7 \\ 4 & 9 & 1 \\ 2 & 7 & 6 \end{pmatrix} = 1(54 - 7) - 3(24 - 2) + 7(28 - 18) = 47 - 66 + 70 = 51.$$

$$\frac{3}{2} \quad \text{Find the determinant of } \begin{pmatrix} -3 & 2 \\ -2 & 1 \end{pmatrix}.$$
Answer: 1.
$$\frac{4}{2} \quad \text{Find the determinant of } \begin{pmatrix} a - b - c & 2a & 2a \\ 2b & b - c - a & 2b \\ 2c & 2c & c - a - b \end{pmatrix}.$$
Answer: $(a + b + c)^3$.

3.3 Rank and nullity of a matrix

Rank: A number r is said to be the rank of a matrix A if

- (i) there is at least one non-zero minor of order r.
- (ii) all the minors of order greater than r are zero.

We denote it by r(A) or $\rho(A)$

Properties:

- (i) A matrix A is a null matrix if and only if r(A) = 0.
- (ii) Let A be an $m \times n$ matrix. Then $r(A) \leq min\{m, n\}$.

(iii)
$$r(A) = r(A^T)$$
.

Nullity: Nullity of an $m \times n$ matrix A is, n - r(A). We denote it by n(A).

e.g. Let
$$A = \begin{pmatrix} 1 & 2 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$
. Here $det(A) = 0$ and $det \begin{pmatrix} 1 & 2 \\ 0 & 3 \end{pmatrix} = 3 \neq 0$.

Therefore r(A) = 2 and n(A) = 3 - 2 = 1.

Elementary row operations:

(i) Interchanging two rows.

$$R_i \leftrightarrow R_r \text{ or } R_{ir}$$
.

 $(i \neq r \text{ and } i^{th} \text{ row is interchanged with } r^{th} \text{ row.})$

(ii) Multiplying a row by a non-zero number.

$$R_i \to kR_i \text{ or } R_i(k)$$
.

 $(i^{th} \text{ row is multiplied by } k \neq 0.)$

(iii) Addition of a row to another row by multiplying a non-zero number.

$$R_i \rightarrow R_i + kR_r \text{ or } R_{ir}(k).$$

 $(r^{th} \text{ row is multiplied by } k \text{ and add to } i^{th} \text{ row.})$

Elementary column operations:

(i) Interchanging two columns.

$$C_i \leftrightarrow C_s \text{ or } C_{is}$$
.

 $(j \neq s \text{ and } j^{th} \text{ column is interchanged with } s^{th} \text{ column.})$

(ii) Multiplying a column by a non-zero number.

$$C_i \to kC_i$$
 or $C_i(k)$.

 $(j^{th} \text{ column is multiplied by } k \neq 0.)$

(iii) Addition of a column to another column by multiplying a non-zero number.

$$C_i \rightarrow C_i + kC_s \text{ or } C_{is}(k).$$

 $(s^{th}$ column is multiplied by k and add to j^{th} column.)

3.4 Determination of rank

Row-echelon form:

Leading entry: The first nonzero entry of i^{th} row is known as the leading entry of i^{th} row.

And the column containing the leading entry of i^{th} row is denoted by l(i).

A matrix A is said to be in row-echelon form if

- (i) all zero rows are at the bottom of the matrix.
- (ii) all leading entries must be 1.
- (iii) leading entries moves from left to right if we go down. i.e. l(i) < l(i+1).

Reduced row-echelon form: A matrix A is said to be in reduced row-echelon form if

- (i) the matrix is in row-echelon form.
- (ii) all the entries in a column containing the leading entry must be zero other than the leading entry.

Remark: The rank of a matrix in row-echelon form is equal to the number of non-zero rows of the matrix (i.e. total number of leading entries).

Tutorial:

Rank using minors:

1		/1	1	1\	
	Determine the rank of $A =$	а	1	1	using minors.
	,	\setminus_1	b	1/	

Solution:

$$det\begin{pmatrix} 1 & 1 & 1 \\ a & 1 & 1 \\ 1 & b & 1 \end{pmatrix} = (1-b)(1-a)$$

- (i) If $a \ne 1$ and $b \ne 1$, then rank is 3.
- (ii) If a = 1 and $b \ne 1$, then det(A) = 0 and $det\begin{pmatrix} a & 1 \\ 1 & b \end{pmatrix} = ab 1 \ne 0$. Therefore the rank is 2.
- (iii) If $a \ne 1$ and b = 1, then det(A) = 0 and $det\begin{pmatrix} a & 1 \\ 1 & b \end{pmatrix} = ab 1 \ne 0$. Therefore the rank is 2.
- (iv) If a = 1 and b = 1, then det(A) = 0 and all 2-rowed minors are $det\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} = 0$. Since 1-rowed minor is $det(1) = 1 \neq 0$. Therefore the rank is 1.
- Determine the rank of $\begin{pmatrix} 1 & 2 \\ -2 & 1 \\ -3 & 3 \end{pmatrix}$ using minors.

Answer: 2.

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Determine the rank of $\begin{pmatrix} 1 & 0 & 0 \\ 0 & a & 1 \\ 0 & 1 & a \end{pmatrix}$ using minors.

Answer:

- (i) If $a \ne 1$ and $a \ne -1$ then the rank is 3.
- (ii) If a = 1 then the rank is 2.
- (iii) If a = -1 then the rank is 2.

Tutorial:

Row-echelon/ Reduced row-echelon form:

Reduce the matrix $\begin{pmatrix} 0 & 6 & 7 \\ -5 & 4 & 2 \\ 1 & -2 & 0 \end{pmatrix}$ to row-echelon/ reduced row-echelon form and

hence determine its rank.

Solution:

The given matrix is

$$\begin{pmatrix} 0 & 6 & 7 \\ -5 & 4 & 2 \\ 1 & -2 & 0 \end{pmatrix}$$

$$R_1 \leftrightarrow R_3$$

$$\sim \begin{pmatrix} 1 & -2 & 0 \\ -5 & 4 & 2 \\ 0 & 6 & 7 \end{pmatrix}$$

$$R_2 \rightarrow R_2 + 5R_1$$

$$\sim \begin{pmatrix} 1 & -2 & 0 \\ 0 & -6 & 2 \\ 0 & 6 & 7 \end{pmatrix}$$

$$R_3 \to \, R_3 + R_2$$

$$\sim \begin{pmatrix} 1 & -2 & 0 \\ 0 & -6 & 2 \\ 0 & 0 & 9 \end{pmatrix}$$

$$R_2 \to -\frac{1}{6} R_2, R_3 \to \frac{1}{9} R_3$$

$$\sim \begin{pmatrix} 1 & -2 & 0 \\ 0 & 1 & -1/3 \\ 0 & 0 & 1 \end{pmatrix}$$

(Row-echelon form)

$$R_2 \to R_2 + (1/3) R_3$$

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

$$R_1 \to R_1 + 2 R_2$$

$$\sim \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

(Reduced row-echelon form)

Number of non-zero rows in row-echelon form/ reduced row-echelon form is 3.

Therefore the rank is 3.

Reduce the matrix $\begin{pmatrix} 1 & 4 & 3 & -1 \\ 2 & 0 & 3 & 1 \\ 4 & 8 & 9 & -1 \end{pmatrix}$ to row-echelon/reduced row-echelon form and

hence determine the rank.

	Answer: $\begin{pmatrix} 1 & 4 & 3 & -1 \\ 0 & 1 & 3/8 & -3/8 \\ 0 & 0 & 0 & 0 \end{pmatrix}$, $\begin{pmatrix} 1 & 0 & 3/2 & 1/2 \\ 0 & 1 & 3/8 & -3/8 \\ 0 & 0 & 0 & 0 \end{pmatrix}$, rank is 2.
3	Reduce the matrix $\begin{pmatrix} 7 & 1 & 6 \\ 3 & 5 & 7 \\ 4 & -4 & 2 \end{pmatrix}$ to row-echelon/reduced row-echelon form and hence
	determine the rank.
	Answer: $\begin{pmatrix} 1 & -9 & -8 \\ 0 & 1 & 31/32 \\ 0 & 0 & 1 \end{pmatrix}$, $\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$, rank is 3.

3.5 Solution of a system of linear equations by Gauss elimination and Gauss Jordan Methods.

System of linear equations:

$$\begin{pmatrix}
 a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1 \\
 a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2 \\
 a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = b_3 \\
 \vdots & \vdots & \ddots & \vdots & \vdots \\
 a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m
 \end{pmatrix}$$
(1)

Matrix form:

The system (1) can be represented as

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \dots & a_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \\ \vdots \\ b_m \end{pmatrix}$$
 (2)

Homogeneous system: If $b_i = 0$ for all i = 1, 2, 3, ..., m in the system (1), then it is known as homogeneous system.

Coefficient matrix: The matrix
$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \dots & a_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{pmatrix}$$
 is called the coefficient

matrix of the system (1).
Augmented matrix: The matrix
$$(A|b) = \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \dots & a_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \\ \vdots \\ b_m \end{pmatrix}$$
 is known as

augmented matrix of the system (1).

Solution of homogeneous system:

- (i) A homogeneous system always has at least one solution namely (0, 0, ..., 0)(n-tuple) which is known as the trivial solution.
- (ii) If r(A) = n, then the trivial solution is the only solution of the system.
- (iii) If r(A) < n, then the system has infinitely many solutions.

e.g.

(i)
$$x + y = 0$$
, $x - y = 0$

The coefficient matrix is

$$A = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$$
 whose rank is 2.

i.e.
$$r(A) = 2$$
 (Number of unknowns).

Therefore the system has only the trivial solution.

i.e. the solution is (0,0).

(ii)
$$x + y = 0$$
, $2x + 2y = 0$

The coefficient matrix is

$$A = \begin{pmatrix} 1 & 1 \\ 2 & 2 \end{pmatrix}$$
 whose rank is 1 which is less than 2.

i.e.
$$r(A) < 2$$
 (Number of unknowns).

Therefore the system has infinitely many solutions.

The solution set is $\{(k, -k) | k \in \mathbb{R}\}$.

Solution of non-homogeneous system:

- (i) If $r(A|b) \neq r(A)$, then the system is said to be inconsistent. (i.e. the system does not have any solution.)
- (ii) If r(A|b) = r(A) = n, then the system has unique solution.
- (iii) If r(A|b) = r(A) < n, then the system has infinitely many solutions.

e.g.

(i)
$$x + y = 1$$
, $x + y = 2$

The augmented matrix is

$$(A|b) = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}$$
 whose rank is 2.

And the rank of co-efficient matrix $A = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$ is 1.

i.e.
$$r(A|b) \neq r(A)$$
.

Therefore the system is inconsistent.

(In fact these are two parallel lines, so they do not intersect.)

(ii)
$$x + y = 1$$
, $x - y = 1$

The augmented matrix is

$$(A|b) = \begin{pmatrix} 1 & 1 & 1 \\ 1 & -1 & 2 \end{pmatrix}$$
 whose rank is 2.

Also, the rank of co-efficient matrix $A = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$ is 2.

i.e.
$$r(A|b) = r(A) = 2$$
 (Number of unknowns).

Therefore the system is consistent and it has unique solution.

The solution is (1,0).

(iii)
$$x + y = 1$$
, $2x + 2y = 2$

The augmented matrix is

$$(A|b) = \begin{pmatrix} 1 & 1 | 1 \\ 2 & 2 | 2 \end{pmatrix}$$
 whose rank is 1.

Also, the rank of co-efficient matrix $A = \begin{pmatrix} 1 & 1 \\ 2 & 2 \end{pmatrix}$ is 1.

i.e.
$$r(A|b) = r(A) < 2$$
 (Number of unknowns).

Therefore the system is consistent and it has infinitely many solutions.

The solution set is $\{(1-k,k)|k \in \mathbb{R}\}.$

Tutorial:

System of linear equations:

$$x + 2y + 3z = 0$$

$$3x + 4y + 4z = 0$$

$$7x + 20y + 12z = 0$$

by Gauss elimination/Gauss-Jordan method.

Solution:

The coefficient matrix is

$$R_2 \rightarrow \frac{1}{2}R_2$$

$$\begin{vmatrix} R_3 \to -\frac{1}{24}R_3, R_2 \to (-1)R_2 \\ \sim \begin{pmatrix} 1 & 2 & 3 \\ 0 & 1 & 5/2 \\ 0 & 0 & 1 \end{pmatrix}$$

$$R_1 \to R_1 - 3R_3, R_2 \to R_2 - \frac{5}{2}R_3$$

$$\begin{pmatrix} 1 & 2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$R_1 \to R_1 + 2R_2$$

$$\sim \begin{pmatrix}
 1 & 2 & 3 \\
 0 & -1 & -5/2 \\
 0 & 6 & -9
 \end{pmatrix}$$

$$\sim \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
(2)

$$R_3 \leftrightarrow R_3 + 6R_2$$

$$\sim \begin{pmatrix} 1 & 2 & 3 \\ 0 & -1 & -5/2 \\ 0 & 0 & -24 \end{pmatrix}$$

Gauss elimination method:

By (1) the equivalent system to the given system is:

$$x + 2y + 3z = 0 (3)$$

$$y + \frac{5}{2}z = 0 \tag{4}$$

$$z = 0$$

Substituting z = 0 in (4) we get y = 0.

And substituting y = 0 and z = 0 in (3) we get x = 0.

Gauss-Jordan method:

By (2) the solution is (0,0,0).

2 Solve the system:

$$x - y + z = 1$$

$$2x + y - z = 2$$

$$5x - 2y + 2z = 5$$

by Gauss elimination/Gauss-Jordan method, if it is consistent.

Solution:

The augmented matrix is

$$(A|b) = \begin{pmatrix} 1 & -1 & 1 & 1 \\ 2 & 1 & -1 & 2 \\ 5 & -2 & 2 & 5 \end{pmatrix}$$

$$R_2 \leftrightarrow R_2 - 2R_1, R_3 \to R_3 - 5R_1$$

$$R_2 \leftrightarrow R_2 - 2R_1, R_3 \to R_3 - 5R_1$$

$$R_2 \leftrightarrow R_2 - 2R_1, R_3 \to R_3 - 5R_1$$

$$\sim \begin{pmatrix}
 1 & -1 & 1 & 1 \\
 0 & 3 & -3 & 0 \\
 0 & 3 & -3 & 0
 \end{pmatrix}$$

$$R_3 \rightarrow R_3 - R_2$$

$$\sim \begin{pmatrix} 1 & -1 & 1 & 1 \\ 0 & 3 & -3 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$R_{2} \to \frac{1}{3}R_{2}$$

$$\sim \begin{pmatrix} 1 & -1 & 1 & 1 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$
 (1)

$$R_1 \to R_1 + R_2$$

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

r(A|b) = r(A) = 2 < 3 = Number of unknowns.

The number of independent solutions is 3 - 2 = 1.

Gauss elimination method:

By (1) the equivalent system to the given system is:

$$x - y + z = 1 \tag{3}$$

$$y - z = 0 \tag{4}$$

Consider z = k, an arbitrary constant.

Substituting z = k in (4) we get y = k.

And substituting y = k and z = k in (3) we get x = 1.

Gauss-Jordan method:

By (2) the equivalent system to the given system is:

$$x = 1$$

(6)

$$y - z = 0$$

Consider z = k, an arbitrary constant.

Substituting z = k in (4) we get y = k.

Therefore the solution set is $\{(1, k, k) | k \in \mathbb{R}\}$.

3 Solve the system:

$$x - y + z = 3$$

$$2x - 3y + 5z = 10$$

$$x + y + 4z = 4$$

by Gauss elimination/Gauss-Jordan method, if it is consistent.

Answer: (1, -1, 1).

4 Find the value of *k* so that the system:

$$x + y + 3z = 0$$

$$4x + 3y + kz = 0$$

$$2x + y + 2z = 0$$

has non-trivial solution.

Answer: If k = 8, then it has non-trivial solution.



















