

4. the first  $k$  columns of  $C$  match the first  $k$  columns of  $I_m$ .

We prove this claim by induction on  $k$ .

For the base case  $k = 1$ , we already know that  $u_1 = v_1 = \ell_1^m$ . We also have

$$c_1 = C\ell_1^m = Cv_1 = u_1 = \ell_1^m.$$

If  $v_j = \lambda\ell_1^m$  for some  $\lambda \in \mathbb{R}$ , then

$$u_j = U\ell_j^m = CV\ell_j^m = Cv_j = \lambda C\ell_1^m = \lambda c_1 = \lambda\ell_1^m = v_j.$$

A similar argument using  $C^{-1}$  shows that if  $u_j = \lambda\ell_1^m$ , then  $v_j = u_j$ . Therefore, all the columns of  $U$  and  $V$  proportional to  $\ell_1^m$  match, which establishes the base case. Observe that if  $\ell_2^m$  appears in  $U$ , then it must appear in both  $U$  and  $V$  for the same index, and if not then  $n_1 = n$  and  $U = V$ .

Next we now prove the induction step. If  $n_k = n$ , then  $U = V$  and we are done. If  $k = r$ , then  $C$  is a block matrix of the form

$$C = \begin{pmatrix} I_r & B \\ 0_{m-r,r} & C \end{pmatrix}$$

and since the last  $m - r$  rows of both  $U$  and  $V$  are zero rows,  $C$  acts as the identity on the first  $r$  rows, and so  $U = V$ . Otherwise  $k < r$ ,  $n_k < n$ , and  $\ell_{k+1}^m$  appears in both  $U$  and  $V$ , in which case, by (2) and (3) of the induction hypothesis, it appears in both  $U$  and  $V$  for the same index, say  $j_{k+1}$ . Thus,  $u_{j_{k+1}} = v_{j_{k+1}} = \ell_{k+1}^m$ . It follows that

$$c_{k+1} = C\ell_{k+1}^m = Cv_{j_{k+1}} = u_{j_{k+1}} = \ell_{k+1}^m,$$

so the first  $k + 1$  columns of  $C$  match the first  $k + 1$  columns of  $I_m$ .

Consider any subsequent column  $v_j$  (with  $j > j_{k+1}$ ) whose elements beyond the  $(k + 1)$ th all vanish. Then  $v_j$  is a linear combination of columns of  $V$  to the left of  $v_j$ , so

$$u_j = Cv_j = v_j.$$

because the first  $k + 1$  columns of  $C$  match the first  $k + 1$  column of  $I_m$ . Similarly, any subsequent column  $u_j$  (with  $j > j_{k+1}$ ) whose elements beyond the  $(k + 1)$ th all vanish is equal to  $v_j$ . Therefore, all the subsequent columns in  $U$  and  $V$  (of index  $> j_{k+1}$ ) whose elements beyond the  $(k + 1)$ th all vanish also match, which completes the induction hypothesis.  $\square$

**Remark:** Observe that  $C = E_p \cdots E_1 F_1^{-1} \cdots F_q^{-1}$  is *not* necessarily the identity matrix  $I_m$ . However,  $C = I_m$  if  $r = m$  ( $A$  has row rank  $m$ ).

The reduction to row echelon form also provides a method to describe the set of solutions of a linear system of the form  $Ax = b$ .