

This reduced system has the same set of solutions as the original, and obviously x_3 can be chosen arbitrarily. Therefore, our system has infinitely many solutions given by

$$x_1 = 2 - 2x_3, \quad x_2 = -1 - 3x_3, \quad x_4 = 3,$$

where x_3 is arbitrary.

The following proposition shows that the set of solutions of a system $Ax = b$ is preserved by any sequence of row operations.

Proposition 8.12. *Given any $m \times n$ matrix A and any vector $b \in \mathbb{R}^m$, for any sequence of elementary row operations E_1, \dots, E_k , if $P = E_k \cdots E_1$ and $(A', b') = P(A, b)$, then the solutions of $Ax = b$ are the same as the solutions of $A'x = b'$.*

Proof. Since each elementary row operation E_i is invertible, so is P , and since $(A', b') = P(A, b)$, then $A' = PA$ and $b' = Pb$. If x is a solution of the original system $Ax = b$, then multiplying both sides by P we get $PAx = Pb$; that is, $A'x = b'$, so x is a solution of the new system. Conversely, assume that x is a solution of the new system, that is $A'x = b'$. Then because $A' = PA$, $b' = Pb$, and P is invertible, we get

$$Ax = P^{-1}A'x = P^{-1}b' = b,$$

so x is a solution of the original system $Ax = b$. □

Another important fact is this:

Proposition 8.13. *Given an $m \times n$ matrix A , for any sequence of row operations E_1, \dots, E_k , if $P = E_k \cdots E_1$ and $B = PA$, then the subspaces spanned by the rows of A and the rows of B are identical. Therefore, A and B have the same row rank. Furthermore, the matrices A and B also have the same (column) rank.*

Proof. Since $B = PA$, from a previous observation, the rows of B are linear combinations of the rows of A , so the span of the rows of B is a subspace of the span of the rows of A . Since P is invertible, $A = P^{-1}B$, so by the same reasoning the span of the rows of A is a subspace of the span of the rows of B . Therefore, the subspaces spanned by the rows of A and the rows of B are identical, which implies that A and B have the same row rank.

Proposition 8.12 implies that the systems $Ax = 0$ and $Bx = 0$ have the same solutions. Since Ax is a linear combinations of the columns of A and Bx is a linear combinations of the columns of B , the maximum number of linearly independent columns in A is equal to the maximum number of linearly independent columns in B ; that is, A and B have the same rank. □

Remark: The subspaces spanned by the columns of A and B can be different! However, their dimension must be the same.

We will show in Section 8.14 that the row rank is equal to the column rank. This will also be proven in Proposition 11.15 Let us now define precisely what is a reduced row echelon matrix.