

We now show that the update of a tableau can be performed using elementary row operations identical to the operations used during the reduction of a matrix to row reduced echelon form (rref).

If $K = (k_1, \dots, k_m)$, j^+ is the index of the incoming basis vector, $k^- = k_\ell$ is the index of the column leaving the basis, and if $K^+ = (k_1, \dots, k_{\ell-1}, j^+, k_{\ell+1}, \dots, k_m)$, since $A_{K^+} = A_K E(\gamma_K^{j^+})$, the new columns $\gamma_{K^+}^j$ are computed in terms of the old columns γ_K^j using $(*_\gamma)$ and the equations

$$\gamma_{K^+}^j = A_{K^+}^{-1} A^j = E(\gamma_K^{j^+})^{-1} A_K^{-1} A^j = E(\gamma_K^{j^+})^{-1} \gamma_K^j.$$

Consequently, the matrix Γ^+ is given in terms of Γ by

$$\Gamma^+ = E(\gamma_K^{j^+})^{-1} \Gamma.$$

But the matrix $E(\gamma_K^{j^+})^{-1}$ is of the form

$$E(\gamma_K^{j^+})^{-1} = \begin{pmatrix} 1 & & & -(\gamma_{k^-}^{j^+})^{-1} \gamma_{k_1}^{j^+} & & \\ & \ddots & & \vdots & & \\ & & 1 & -(\gamma_{k^-}^{j^+})^{-1} \gamma_{k_{\ell-1}}^{j^+} & & \\ & & & (\gamma_{k^-}^{j^+})^{-1} & & \\ & & & -(\gamma_{k^-}^{j^+})^{-1} \gamma_{k_{\ell+1}}^{j^+} & 1 & \\ & & & \vdots & & \ddots \\ & & & -(\gamma_{k^-}^{j^+})^{-1} \gamma_{k_m}^{j^+} & & 1 \end{pmatrix},$$

with the column involving the γ s in the ℓ th column, and Γ^+ is obtained by applying the following elementary row operations to Γ :

1. Multiply Row ℓ by $1/\gamma_{k^-}^{j^+}$ (the inverse of the pivot) to make the entry on Row ℓ and Column j^+ equal to 1.
2. Subtract $\gamma_{k_i}^{j^+} \times$ (the normalized) Row ℓ from Row i , for $i = 1, \dots, \ell - 1, \ell + 1, \dots, m$.

These are *exactly* the elementary row operations that reduce the ℓ th column $\gamma_K^{j^+}$ of Γ to the ℓ th column of the identity matrix I_m . Thus, this step is identical to the sequence of steps that the procedure to convert a matrix to row reduced echelon form executes on the ℓ th column of the matrix. The only difference is the criterion for the choice of the pivot.

Since the new basic solution u_{K^+} is given by $u_{K^+} = A_{K^+}^{-1} b$, we have

$$u_{K^+} = E(\gamma_K^{j^+})^{-1} A_K^{-1} b = E(\gamma_K^{j^+})^{-1} u_K.$$

This means that u_+ is obtained from u_K by applying exactly the *same* elementary row operations that were applied to Γ . Consequently, just as in the procedure for reducing a