

Proof. We proceed by induction on m . If $m = 1$, then either all entries on this row are zero, so $A = 0$, or if a_j is the first nonzero entry in A , let $P = (a_j^{-1})$ (a 1×1 matrix); clearly, PA is a reduced row echelon matrix.

Let us now assume that $m \geq 2$. If $A = 0$, we are done, so let us assume that $A \neq 0$. Since $A \neq 0$, there is a leftmost column j which is nonzero, so pick any pivot $\pi = a_{ij}$ in the j th column, permute row i and row 1 if necessary, multiply the new first row by π^{-1} , and clear out the other entries in column j by subtracting suitable multiples of row 1. At the end of this process, we have a matrix A_1 that has the following shape:

$$A_1 = \begin{pmatrix} 0 & \cdots & 0 & 1 & * & \cdots & * \\ 0 & \cdots & 0 & 0 & * & \cdots & * \\ \vdots & & \vdots & \vdots & \vdots & & \vdots \\ 0 & \cdots & 0 & 0 & * & \cdots & * \end{pmatrix},$$

where $*$ stands for an arbitrary scalar, or more concisely

$$A_1 = \begin{pmatrix} 0 & 1 & B \\ 0 & 0 & D \end{pmatrix},$$

where D is a $(m-1) \times (n-j)$ matrix (and B is a $1 \times n-j$ matrix). If $j = n$, we are done. Otherwise, by the induction hypothesis applied to D , there is a sequence of row operations that converts D to a reduced row echelon matrix R' , and these row operations do not affect the first row of A_1 , which means that A_1 is reduced to a matrix of the form

$$R = \begin{pmatrix} 0 & 1 & B \\ 0 & 0 & R' \end{pmatrix}.$$

Because R' is a reduced row echelon matrix, the matrix R satisfies Conditions (a) and (b) of the reduced row echelon form. Finally, the entries above all pivots in R' can be cleared out by subtracting suitable multiples of the rows of R' containing a pivot. The resulting matrix also satisfies Condition (c), and the induction step is complete. \square

Remark: There is a Matlab function named `rref` that converts any matrix to its reduced row echelon form.

If A is any matrix and if R is a reduced row echelon form of A , the second part of Proposition 8.13 can be sharpened a little, since the structure of a reduced row echelon matrix makes it clear that its rank is equal to the number of pivots.

Proposition 8.15. *The rank of a matrix A is equal to the number of pivots in its $rref$ R .*