


Recall:How to solve a system of linear equations

system of equations

$$\begin{cases} -x_1 + 2x_2 + 3x_3 = 4 \\ 2x_1 + 6x_3 = 9 \\ 4x_1 - x_2 - 3x_3 = 0 \end{cases}$$



*make
a matrix*



augmented
matrix

*Gauss-Jordan
elimination*

solutions

$$\begin{cases} x_1 = \dots \\ x_2 = \dots \\ x_3 = \dots \end{cases}$$



*read off
solutions*

matrix in reduced
row echelon form

- Every system of linear equations can be represented by a matrix
- Elementary row operations:
 - interchange of two rows
 - multiplication of a row by a non-zero number
 - addition of a multiple of one row to another row.
- Elementary row operations do not change solutions of systems of linear equations.

Definition

A matrix is in the *row echelon form* if:

- 1) the first non-zero entry of each row is a 1 ("a leading one");
- 2) the leading one in each row is to the right of the leading one in the row above it.

A matrix is in the *reduced row echelon form* if in addition it satisfies:

- 3) all entries above each leading one are 0.

leading ones

$$\begin{bmatrix} \boxed{1} & * & * & * & 0 & 0 & * & * & 0 \\ 0 & 0 & 0 & 0 & \boxed{1} & 0 & * & * & 0 \\ 0 & 0 & 0 & 0 & 0 & \boxed{1} & * & * & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \boxed{1} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

(* = any number)

Example

$$\begin{bmatrix} \boxed{1} & \boxed{0} & 4 & \boxed{0} & 7 & \boxed{0} \\ 0 & \boxed{1} & 5 & \boxed{0} & 1 & \boxed{0} \\ 0 & 0 & 0 & \boxed{1} & 3 & \boxed{0} \\ 0 & 0 & 0 & 0 & 0 & \boxed{1} \end{bmatrix}$$

reduced row
echelon form

$$\begin{bmatrix} \boxed{1} & 2 & 4 & 6 & 7 & 0 \\ 0 & \boxed{1} & 5 & 0 & 1 & 2 \\ 0 & 0 & 0 & \boxed{1} & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

echelon form

$$\begin{bmatrix} \boxed{1} & 0 & 4 & 0 & 7 & 0 \\ 0 & \boxed{0} & 1 & 0 & 1 & 0 \\ 0 & \boxed{1} & 3 & 6 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 & \boxed{1} \end{bmatrix}$$

NOT row echelon form

Fact

If a system of linear equations is represented by a matrix in the reduced row echelon form then it is easy to solve the system.

Example

$$\begin{array}{cccc|c} x_1 & x_2 & x_3 & x_4 & \\ \hline 1 & 0 & 3 & 0 & 0 \\ 0 & 1 & 7 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{array} \rightarrow \begin{cases} x_1 + 3x_3 = 0 \\ x_2 + 7x_3 = 0 \\ x_4 = 0 \\ 0x_1 + 0x_2 + 0x_3 + 0x_4 = 1 \end{cases}$$

\uparrow
 $0 = 1$
impossible, so:
NO SOLUTIONS

Proposition

A matrix in the reduced row echelon form represents an inconsistent system if and only if it contains a row of the form

$$[0 \quad 0 \quad 0 \quad \dots \quad 0 \quad 1]$$

i.e. with the leading one in the last column.

Example

$$\begin{array}{cccc|c} x_1 & x_2 & x_3 & x_4 & \\ \hline 1 & 0 & 3 & 0 & 0 \\ 0 & 1 & 7 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array}$$

no leading one
in the column of x_3

$$\begin{cases} x_1 + 3x_3 = 0 \\ x_2 + 7x_3 = 0 \\ x_4 = 0 \\ 0 = 0 \end{cases}$$

$$\begin{cases} x_1 = -3x_3 \\ x_2 = -7x_3 \\ x_3 = \text{any number} \\ x_4 = 0 \end{cases}$$

x_3 is a free variable

$$\begin{cases} x_1 = -3x_3 \\ x_2 = -7x_3 \\ x_3 = x_3 \\ x_4 = 0 \end{cases}$$

INFINITELY MANY SOLUTIONS

Note

In an augmented matrix in the reduced row echelon form free variables correspond to columns of the coefficient matrix that do not contain leading ones.

Example

$$\begin{array}{c|cccc|c} x_1 & x_2 & x_3 & x_4 & & \\ \hline 1 & 0 & 0 & 0 & 5 \\ 0 & 1 & 0 & 0 & 6 \\ 0 & 0 & 1 & 0 & 7 \\ 0 & 0 & 0 & 1 & 8 \end{array}$$

$$\begin{cases} x_1 = 5 \\ x_2 = 6 \\ x_3 = 7 \\ x_4 = 8 \end{cases}$$

EXACTLY ONE SOLUTION

Note

A matrix in the reduced row echelon form represents a system of equations with exactly one solution if and only if it has a leading one in every column except for the last one.