



Definition

In the case of several variables, we want to do several row reductions before back-substitution.¹

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A linear system $S = (A \in \mathbf{R}^{m \times n}, b \in \mathbf{R}^m)$ is *ordinarily reducible* (or *simply reducible*) if there exists a sequence S_1, \dots, S_{n-1} of systems such that S_1 is the 11-reduction of S and S_i is the ii -reduction of S_{i-1} for $i = 1, \dots, n-1$. In this case, we call S_{n-1} the *ordinary reduction* (or *simple reduction*) of S

Proposition 1. *The solution set of the ordinary reduction of an ordinarily reducible system is the same as that of the system.*

Proof. Let S be the first system and S_1, \dots, S_{n-1} be a sequence of reductions. Then all S_i have same solution set and S_1 has the same solution set as S . □

Example

Suppose we want to find $x_1, x_2, x_3, x_4 \in \mathbf{R}$ to satisfy

$$2x_1 + x_2 \quad + x_3 \quad = 1,$$

$$4x_1 + 3x_2 \quad + 3x_3 + x_4 \quad = 2,$$

$$8x_1 + 7x_2 \quad + 9x_3 + 5x_4 \quad = 3, \text{ and}$$

$$6x_1 + 7x_2 \quad + 9x_3 + 8x_4 \quad = 4.$$

¹Future editions will expand.

First we reduce by subtracting twice row 1 from row 2, four times row 1 from row 3, and three times row 1 from row 4.

$$S_1 = \left(\begin{bmatrix} 2 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 3 & 5 & 5 \\ 0 & 4 & 6 & 8 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \\ 1 \end{bmatrix} \right).$$

We then subtract three times row 2 from row 3 and four times row 2 from row 4 to obtain

$$S_2 = \left(\begin{bmatrix} 2 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & 2 & 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \\ 1 \end{bmatrix} \right).$$

Finally, we subtract two times row 3 from row 4 to obtain S_4 , which we can write as

$$\begin{aligned} 2x_1 + x_2 + x_3 &= 1, \\ x_2 + x_3 + x_4 &= 0, \\ 2x_3 + 2x_4 &= -1, \quad \text{and} \\ 2x_4 &= 3. \end{aligned}$$

We can now back-substitute to find $x_4 = 3/2$, $x_3 = -2$, $x_2 = 1/2$ and $x_1 = 5/4$. Proposition 1 says that this is the only solution of S , as well.

