

ROW REDUCER MATRICES

Why

Can we represent the function associating a linear system with its row reduction by matrix multiplication?

Main observation

The following proposition affirmatively answers the question.

Proposition 1. Let $(A \in \mathbb{R}^{m \times m}, b \in \mathbb{R}^m)$ be a linear system with $A_{kk} \neq 0$ and (C, d) the kth reduction of (A, b). Then there exists a matrix $L \in \mathbb{R}^{m \times m}$ so that C = LA and d = Lb.

Proof. Define
$$L \in \mathbb{R}^{m \times m}$$
 by $L_{st} = 1$ if $s = t, -A_{sj}/A_{ij}$ if $k < s \le m$ and zero otherwise.

For this reason, we call L in Proposition 1 a row reducer matrix or row reducing matrix or row reducer. The row reducer matrix for the kth reduction of (A, b) has the form

So the following is immediate

Prop. 2. Row reducing matrices are unit lower triangular.

Example

For example, the (1,1)-reduction of (A,b) in which

$$A = \begin{bmatrix} 2 & 1 & 1 & 0 \\ 4 & 3 & 3 & 1 \\ 6 & 7 & 9 & 5 \\ 8 & 7 & 9 & 8 \end{bmatrix} \text{ and } b = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}.$$

is the linear system

$$A' = \begin{bmatrix} 2 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 3 & 5 & 5 \\ 0 & 4 & 6 & 8 \end{bmatrix} \text{ and } b' = \begin{bmatrix} 1 \\ 0 \\ -1 \\ 1 \end{bmatrix}.$$

The row reducer is $L \in \mathbb{R}^{4 \times 4}$ defined by

$$L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ -4 & 0 & 1 & 0 \\ -3 & 0 & 0 & 1 \end{bmatrix}.$$

One can check that A' = LA and b' = Lb, and clearly L is unit lower triangular.

