



Why

We want to generalize and simplify solving linear equations.

Definition

Let $(A \in \mathbf{R}^{m \times n}, b \in \mathbf{R}^m)$ and $(C \in \mathbf{R}^{m \times n}, d \in \mathbf{R}^m)$ be linear systems. Denote the k th rows of A and C by a^k and c^k , respectively.

(C, d) is a *row reduction* of (A, b) corresponding to row i and variable j if the following two conditions hold: (1) if $k \neq i$ and $A_{ik} \neq 0$ (we say that (C, d) *reduces* (A, b)), then $c^k = a^k - (A_{kj}/A_{ik})a^i$ and $d_k = (A_{kj}/A_{ik})b_i$ and (2) if $k \neq i$ and $A_{ik} = 0$, or if $k = i$, $c^k = a^k$ and $d^k = b^k$. A row reduction is unique, so we call it *the row reduction*.

The key insight is that $x \in \mathbf{R}^d$ is a solution to (A, b) if and only if it is a solution to (C, d) .

Proposition 1. *Let $(A \in \mathbf{R}^{m \times n}, b \in \mathbf{R}^m)$ be a linear system which row reduces to (C, d) . Then $x \in \mathbf{R}^n$ is a solution of (A, b) if and only if it is a solution of (C, d) .*

Example

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

$$3x_1 + 2x_2 = 10, \text{ and}$$

$$6x_1 + 5x_2 = 20.$$

We seek solutions to the linear system (\tilde{A}, \tilde{b}) where

$$\tilde{A} = \begin{bmatrix} 3 & 2 \\ 6 & 5 \end{bmatrix} \text{ and } \tilde{b} = \begin{bmatrix} 10 \\ 20 \end{bmatrix}.$$

The row reduction for (\tilde{A}, \tilde{b}) for row 1 and variable 1 is

$$\tilde{C} = \begin{bmatrix} 3 & 2 \\ 0 & 1 \end{bmatrix} \text{ and } \tilde{d} = \begin{bmatrix} 10 \\ 0 \end{bmatrix}.$$

A solution to the system (\tilde{C}, \tilde{d}) satisfies

$$3x_1 + 2x_2 = 10 \text{ and}$$

$$x_2 = 0.$$

For says that for $x \in \mathbf{R}^2$ to be a solution to (\tilde{C}, \tilde{d}) , $x_2 = 0$. Using that and the first equation, we have that $x_1 = 10/3$. This process is called *back-substitution*.

