



## Why

We want to generalize and simplify solving linear equations.

## Definition

Let  $S = (A \in \mathbf{R}^{m \times n}, b \in \mathbf{R}^n)$  be a linear system. Let  $i \in \{1, 2, \dots, m\}$  and  $j \in \{1, 2, \dots, n\}$  with  $A_{ij} \neq 0$ . The *row reduction* of  $S$  at row  $i$  and column  $j$  (or the *ij-row reduction* or *ij-reduction*) is the linear system  $\tilde{S} = (\tilde{A}, \tilde{B})$  where

$$\tilde{A}_{st} = \begin{cases} A_{st} & \text{if } s = i \\ A_{st} - (A_{sj}/A_{ij})A_{it} & \text{otherwise.} \end{cases}$$

We say that  $S$  is *row reducible* to  $\tilde{S}$ ; or  $S$  *reduces* to  $\tilde{S}$ .

Let  $a^k, \tilde{a}^k \in \mathbf{R}^n$  denote the  $k$ th row of  $A$  and  $\tilde{A}$ , respectively. Then if  $k \neq i$ ,  $\tilde{a}^k = a^k - \alpha_k a^i$  where  $\alpha_k = A_{kj}/A_{ij}$ . In other words, a row  $k$  of the matrix  $\tilde{A}$  is obtained by subtracting a multiple of the  $i$ th row of matrix  $A$  from row  $k$  of matrix  $A$ . We are “reducing” the rows of  $A$ .

**Proposition 1.** *Let  $(A \in \mathbf{R}^{m \times n}, b \in \mathbf{R}^n)$  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  $(C, d)$ .<sup>1</sup>*

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<sup>1</sup>Future editions will include an account.

### 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

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

$$x_2 = 0.$$

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

So  $(\tilde{C}, \tilde{d})$  has solution set  $\{(10/3, 0)\}$ . Proposition 1 says that  $(A, b)$  has the same solution set.

