

ORDINARY REDUCER SEQUENCE

Why

In ordinary reduction, we obtain a sequence of row reducers.

Definition

Let $(A \in \mathbb{R}^{m \times m}, b \in \mathbb{R}^m)$ be an ordinarily reducible linear system. The ordinary reducer sequence (or ordinary row reducer sequence) is a sequence of reducer matrices $L_1, \ldots L_{m-1}$ with $A_1 = L_1 A$ and $A_i = L_i A_{i-1}$ for $2 \le i \le m-1$. In other words, $U \in \mathbb{R}^{m \times m}$ defined by

$$U = L_{m-1} \cdots L_2 L_1 A$$

is the ordinary row reduction of A. U is upper triangular.

Let x_1 be the first column of A and let x_k be the kth column of A_{k-1} for k = 2, ..., m-1. We chose L_k so that

$$x_{k} = \begin{bmatrix} x_{1k} \\ \vdots \\ x_{kk} \\ x_{k+1,k} \\ \vdots \\ x_{mk} \end{bmatrix} \xrightarrow{L_{k}} L_{k}x_{k} = \begin{bmatrix} x_{1k} \\ \vdots \\ x_{kk} \\ 0 \\ \vdots \\ 0 \end{bmatrix}.$$

we subtract $\ell_{jk} = x_{jk}/x_{kk}$ for $k \leq j \leq m$ times row k from row

j. We call l_{jk} the row multiplier. The matrix L_k has the form

$$L_{k} = \begin{bmatrix} 1 & & & & & \\ & \ddots & & & & \\ & & 1 & & & \\ & & -\ell_{k+1,k} & 1 & & \\ & & \vdots & & \ddots & \\ & & -\ell_{mk} & & 1 & \end{bmatrix}$$

