

Echelon Forms

Geometric Algorithms
Lecture 2

Practice Problem

None today... .

Outline

- » Introduce echelon forms as matrices which "look like" solutions
- » Learn to "read off" a solution from an echelon form

Keywords

leading entries

echelon form

(row-) reduced echelon form (RREF)

pivot positions

pivot columns

free variables

basic variables

general form solutions

forward elimination

back substitution

Recap

Recall: Linear Systems (General-form)

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

⋮

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

Recall: Linear Systems (General-form)

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

⋮

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

Does a system have a solution?

How many solutions are there?

What are its solutions?

Recall: Matrix Representations

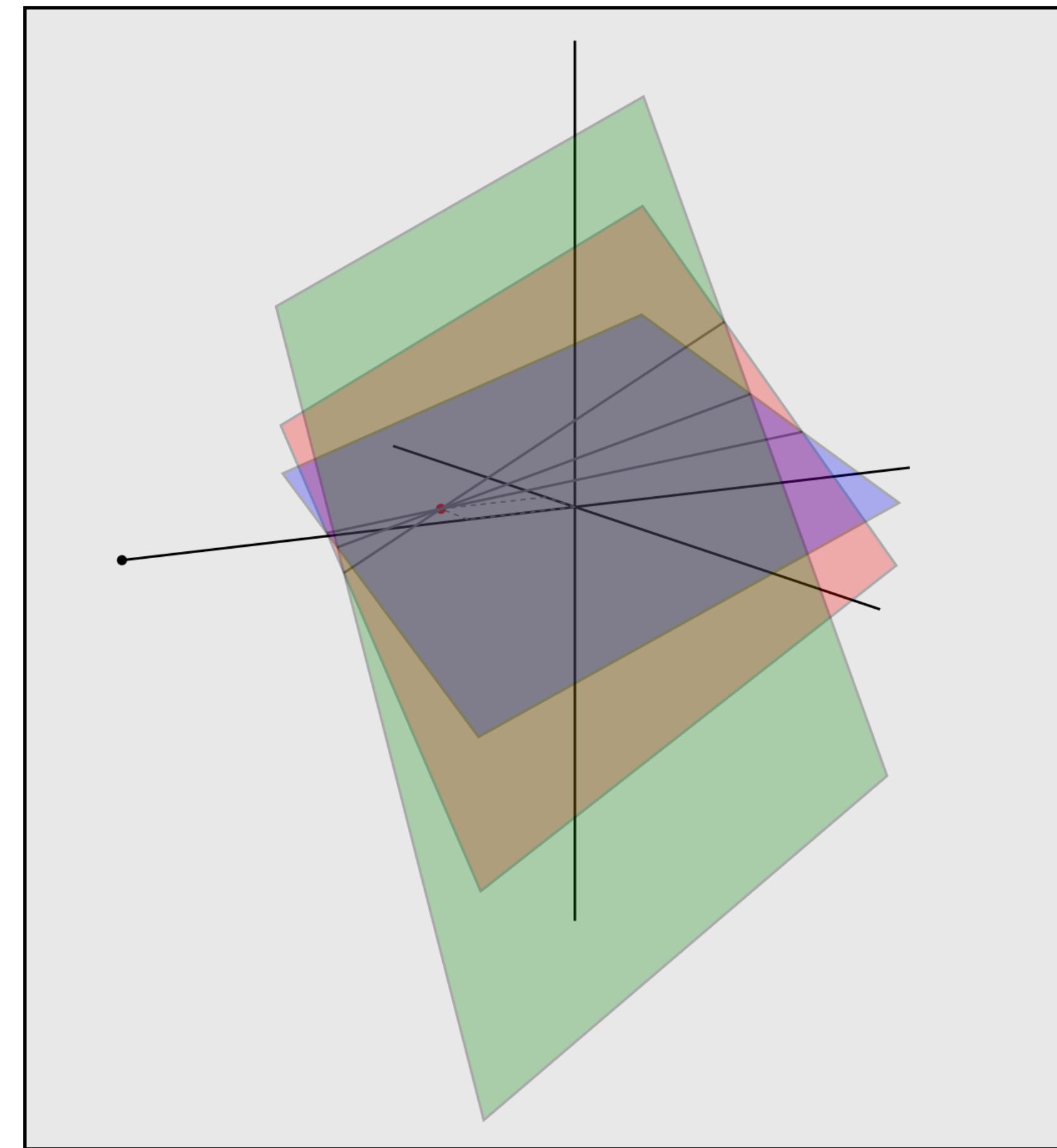
$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{bmatrix}$$

Recall: Matrix Representations

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{bmatrix}$$

augmented matrix

Recall: Linear Systems, Geometrically



Recall: Number of Solutions

zero the system is inconsistent

one the system has a unique solution

many the system has infinity solutions

Recall: Number of Solutions

zero the system is inconsistent

one the system has a unique solution

many the system has infinity solutions

These are the **only** options

where we left off . . .

Solving Systems with Two Variables

$$2x + 3y = -6$$

$$4x - 5y = 10$$

Another Approach

Elimination

Eliminate x from the EQ2 and solve for y

Eliminate y from EQ1 and solve for x

Back-Substitution

Solving Systems with Two Variables

$$\begin{array}{r} 4x - 5y = 10 \\ - 4x + 6y = -12 \\ \hline 0x - 11y = 22 \end{array}$$

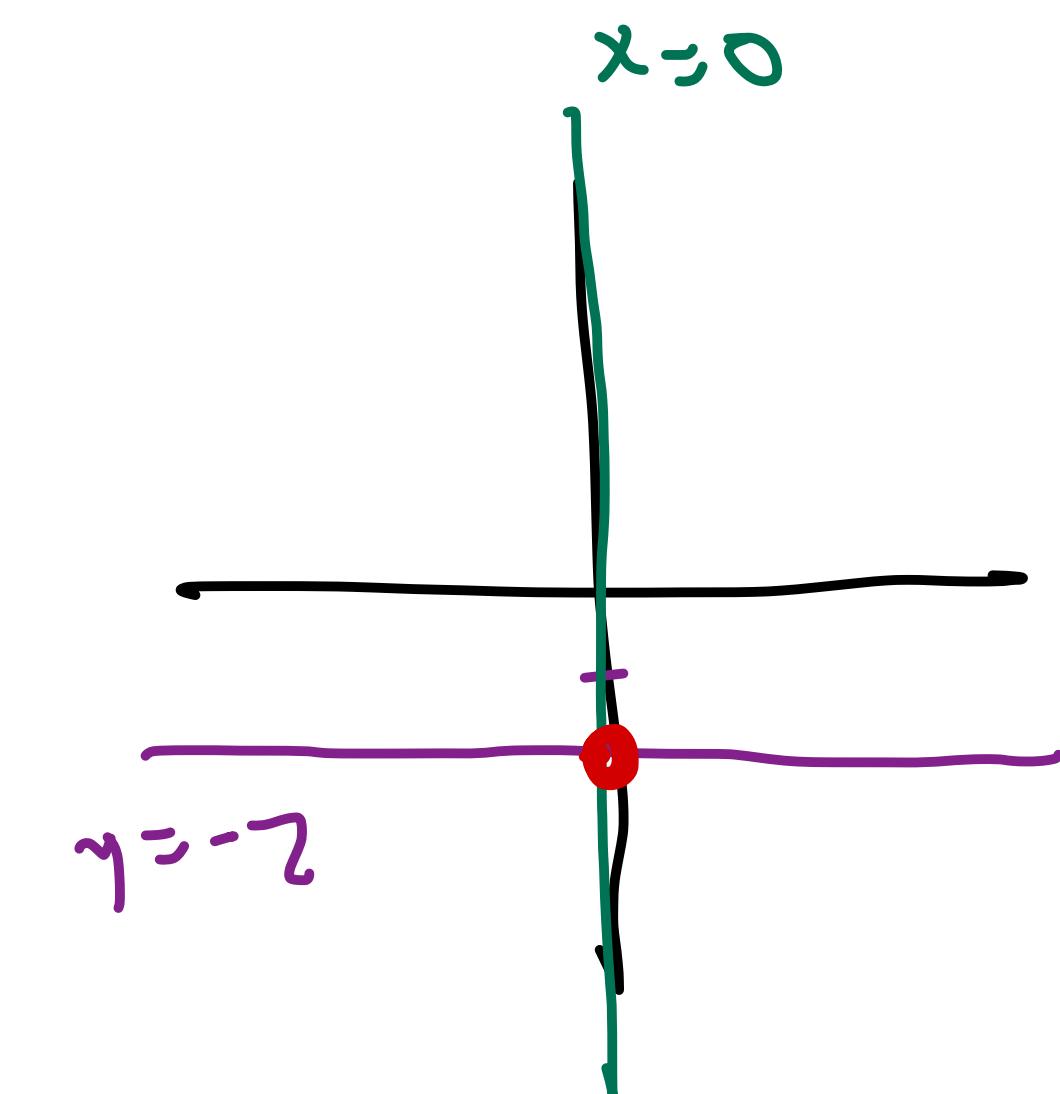
$$\begin{array}{r} 2x + 3y = -6 \\ - 11y = 22 \end{array}$$

$$\begin{array}{r} 2x + 3y = -6 \\ y = -2 \end{array}$$

$$\begin{array}{r} 2x + 3y = -6 \\ - 3y = -6 \\ \hline 2x + 0y = 0 \end{array}$$

$$\begin{array}{r} x = 0 \\ y = -2 \end{array}$$

$$\begin{array}{r} 2x + 3y = -6 \\ 4x - 5y = 10 \\ \hline 2x = -3y - 6 \\ x = \frac{1}{2}(-3y - 6) \end{array}$$



Solving Systems as Matrices

How does this look with matrices?

Observation. Each intermediate step of elimination and back-substitution gives us a new linear system with the same solutions

Solving Systems as Matrices

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Observation. Each intermediate step of elimination and back-substitution gives us a new linear system with the same solutions

Can we represent these intermediate steps as operations on matrices?

Let's look back at this...

$$\left[\begin{array}{cccc} 2 & 3 & -6 & 1 \\ 4 & -5 & 10 & 0 \end{array} \right] \xrightarrow[R_2 \leftarrow R_2 - 2R_1]{\quad} \begin{array}{l} \\ \end{array}$$

$$2x + 3y = -6$$

$$4x - 5y = 10$$

$$\left[\begin{array}{cccc} 2 & 3 & -6 & 1 \\ 0 & -11 & 22 & 0 \end{array} \right] \xrightarrow[R_2 \leftarrow R_2 / (-11)]{\quad} \begin{array}{l} \\ \end{array}$$

$$2x + 3y = -6$$

$$4x - 5y = 10$$

$$-2(2x - 3y = 6)$$

$x = 0$

$y = -2$

$$\left[\begin{array}{cccc} 2 & 3 & -6 & 1 \\ 0 & 1 & -2 & 0 \end{array} \right] \xrightarrow[R_1 \leftarrow R_1 - 3R_2]{\quad} \left[\begin{array}{cccc} 2 & 0 & 0 & 1 \\ 0 & 1 & -2 & 0 \end{array} \right] \xrightarrow[R_1 \leftarrow R_1 / 2]{\quad} \begin{array}{l} \\ \end{array}$$

Elementary Row Operations

scaling

multiply a row by a **NONZERO** number

replacement

add a multiple of one row to another

interchange

switch two rows

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replacement

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switch two rows

These operations don't change the solutions

Scaling Example

$$x = 5$$

$$2x + 3y = -6$$

$$4x - 5y = 10$$

$$R_1 \leftarrow 2R_1$$



$$4x + 6y = -12$$

$$4x - 5y = 10$$

$$2x = 10$$

$$3x = 15$$

$$\pi x = 5\pi$$

$$\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix}$$

$$\begin{bmatrix} 4 & 6 & -12 \\ 4 & -5 & 10 \end{bmatrix}$$

Replacement Example

$$\begin{array}{l} 2x + 3y = -6 \\ 4x - 5y = 10 \end{array}$$

$$R_2 \leftarrow R_2 + R_1$$



$$\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix}$$

$$\begin{array}{l} 2x + 3y = -6 \\ 6x - 2y = 4 \end{array}$$

$$x = 5$$

$$\begin{array}{l} y = 10 \\ \downarrow \\ x = 5 \end{array}$$

$$x + y = 15$$

$$\begin{bmatrix} 2 & 3 & -6 \\ 6 & -2 & 4 \end{bmatrix}$$

Interchange Example

$$2x + 3y = -6$$

$$4x - 5y = 10$$

$$4x - 5y = 10$$

$$2x + 3y = -6$$

$R_1 \leftrightarrow R_2$



$$\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix}$$

$$\begin{bmatrix} 4 & -5 & 10 \\ 2 & 3 & -6 \end{bmatrix}$$

Example: Row Reductions

$$\begin{bmatrix} 1 & 0 & ? \\ 0 & 1 & ? \end{bmatrix}$$

$$\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix}$$

$$R_2 \leftarrow R_2 - 2R_1$$



$$\begin{bmatrix} 2 & 3 & -6 \\ 0 & -11 & 22 \end{bmatrix}$$

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$$\begin{bmatrix} 2 & 3 & -6 \\ 0 & -11 & 22 \end{bmatrix}$$

$$R_2 \leftarrow R_2 / (-11)$$



$$\begin{bmatrix} 2 & 3 & -6 \\ 0 & 1 & -2 \end{bmatrix}$$

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$$\begin{bmatrix} 2 & 3 & -6 \\ 0 & 1 & -2 \end{bmatrix}$$

$$R_1 \leftarrow R_1 - 3R_2$$



$$\begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & -2 \end{bmatrix}$$

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$$R_1 \leftarrow R_1 / 2$$

$$\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix}$$



$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \end{bmatrix}$$

Example: Row Reductions

$$\begin{aligned} R_2 &\leftarrow R_2 - 2R_1 \\ R_2 &\leftarrow R_2 / (-11) \end{aligned}$$

elimination

$$\begin{aligned} R_1 &\leftarrow R_1 - 3R_2 \\ R_1 &\leftarrow R_1 / 2 \end{aligned}$$

back-substitution

$$\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix}$$



$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \end{bmatrix}$$

Row Equivalence

Definition. Two matrices are *row equivalent* if one can be transformed into the other by a sequence of row operations

$$\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix} \longrightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -2 \end{bmatrix}$$

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We can compute solutions by sequence of row operations

Recall: Elementary Row Operations

scaling

multiply a row by a **NONZERO** number

replacement

add a multiple of one row to another

interchange

switch two rows

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$$\begin{bmatrix} 2 & 3 & -6 \\ 0 & 1 & -2 \end{bmatrix}$$

$$R_1 \leftarrow R_1 - 3R_2$$



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$$\begin{bmatrix} 2 & 3 & -6 \\ 0 & 1 & -2 \end{bmatrix}$$

$$R_1 \leftarrow R_1 - 3R_2$$



$$\begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & -2 \end{bmatrix}$$

$$R_1 \leftarrow R_1 / 2$$



$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -2 \end{bmatrix}$$

Example: Row Reductions

$$R_2 \leftarrow R_2 - 2R_1$$

$$R_2 \leftarrow R_2 / (-11)$$

$$R_1 \leftarrow R_1 - 3R_2$$

$$R_1 \leftarrow R_1 / 2$$

$$\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix}$$



$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \end{bmatrix}$$

Example: Row Reductions

$$\begin{aligned} R_2 &\leftarrow R_2 - 2R_1 \\ R_2 &\leftarrow R_2 / (-11) \end{aligned}$$

elimination

$$\begin{aligned} R_1 &\leftarrow R_1 - 3R_2 \\ R_1 &\leftarrow R_1 / 2 \end{aligned}$$

substitution

$$\begin{bmatrix} 2 & 3 & -6 \\ 4 & -5 & 10 \end{bmatrix}$$



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Row Equivalence

Definition. Two matrices are *row equivalent* if one can be transformed into the other by a sequence of row operations

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$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -2 \end{bmatrix}$$

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We can compute solutions by sequence of row operations

!!! IMPORTANT !!!

Row equivalent augmented
matrices represent linear system
with the same solution set

Example

$$x - 2y + z = 5$$

$$2y - 8z = -4$$

$$6x + 5y + 9z = -4$$

How do we know when we're done?
What's the "target" matrix?

Answer: when we are able
to "read off" a solution

Motivating Questions

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What matrices "represent solutions"? (which have solutions that are easy to "read off")

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Motivating Questions

echelon forms

What matrices "represent solutions"? (which have solutions that are easy to "read off")

How does the number of solutions affect the shape of these matrix?

How do we use row operations to get to those matrices?

Unique Solution Case

Unique Solution Case

$$\left[\begin{array}{cccc} 2 & -3 & 5 & 11 \\ 2 & -1 & 13 & 39 \\ 1 & -1 & 5 & 14 \end{array} \right] \sim \left[\begin{array}{cccc} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{array} \right]$$

$$x = 1$$

$$y = 2$$

$$z = 3$$

Unique Solution Case

$$\left[\begin{array}{cccc} 2 & -3 & 5 & 11 \\ 2 & -1 & 13 & 39 \\ 1 & -1 & 5 & 14 \end{array} \right] \sim \left[\begin{array}{cccc} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{array} \right]$$

$$\begin{aligned} x &= 1 \\ y &= 2 \\ z &= 3 \end{aligned}$$

Like all the
examples we've seen
so far

The Identity Matrix

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

The Identity Matrix

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

1s along the diagonal

0s elsewhere

Unique Solution Case

coefficient matrix

$$\begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{bmatrix}$$

a system of linear equations whose **coefficient matrix** is the identity matrix represents a unique solution

No Solution Case

No Solution Case

$$\left[\begin{array}{cccc} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 2 \\ 1 & 2 & 3 & 4 \end{array} \right] \sim \left[\begin{array}{cccc} 1 & 2 & 3 & 4 \\ 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{array} \right]$$

No Solution Case

$$\left[\begin{array}{cccc} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 2 \\ 1 & 2 & 3 & 4 \end{array} \right] \sim \left[\begin{array}{cccc} 1 & 2 & 3 & 4 \\ 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{array} \right] \quad \textcircled{O} = 1$$

R₃ → R₃ - R₂
R₃ → R₃ - R₁

two parallel
planes

No Solution Case

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 2 \\ 1 & 2 & 3 & 4 \end{bmatrix}$$

two parallel
planes

$$\sim \begin{bmatrix} 1 & 2 & 3 & 4 \\ 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

row representing $0 = 1$

No Solution Case

$$\begin{bmatrix} 1 & 2 & 3 & 4 \\ 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

row representing $0 = 1$

a system with no solutions can be reduced to a matrix with the row

$$0 \ 0 \dots 0 \ 1$$

Infinite Solution Case

Infinite Solution Case

$$\begin{bmatrix} 2 & 4 & 2 & 14 \\ 1 & 7 & 1 & 12 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{bmatrix}$$

Infinite Solution Case

$$\left[\begin{array}{cccc} 2 & 4 & 2 & 14 \\ 1 & 7 & 1 & 12 \end{array} \right] \sim \left[\begin{array}{cccc} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{array} \right]$$

$$x_1 + x_3 = 2$$

$$x_2 = 1$$

Infinite Solution Case

$$\left[\begin{array}{cccc} 2 & 4 & 2 & 14 \\ 1 & 7 & 1 & 12 \end{array} \right] \sim \left[\begin{array}{cccc} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{array} \right]$$
$$x_1 + x_3 = 2$$
$$x_2 = 1$$

$(0, 1, z)$
 $(1, 1, 1)$
 $(2, 1, 0)$

a system with infinity solutions can be reduced to a system which leaves a variable unrestricted

Infinite Solution Case

$$x_1 + x_3 = 2$$

$$x_2 = 1$$

it doesn't matter
what x_3 is if we
want to satisfy
this system of
equations

$$x_1 = 2$$

$$x_2 = 1$$

$$x_3 = 0$$

Infinite Solution Case

$$x_1 + x_3 = 2$$

$$x_2 = 1$$

it doesn't matter
what x_3 is if we
want to satisfy
this system of
equations

$$x_1 = 1.5$$

$$x_2 = 1$$

$$x_3 = 0.5$$

Infinite Solution Case

$$x_1 + x_3 = 2$$

$$x_2 = 1$$

it doesn't matter
what x_3 is if we
want to satisfy
this system of
equations

$$x_1 = 20$$

$$x_2 = 1$$

$$x_3 = -18$$

Infinite Solution Case

$$x_1 + x_3 = 2$$

$$x_2 = 1$$

it doesn't matter
what x_3 is if we
want to satisfy
this system of
equations

$$x_1 = 2 - x_3$$

$$x_2 = 1$$

x_3 is free

Infinite Solution Case

$$x_1 + x_3 = 2$$

$$x_2 = 1$$

it doesn't matter
what x_3 is if we
want to satisfy
this system of
equations

$$x_1 = 2 - x_3$$

$$x_2 = 1$$

x_3 is free

general form

In Sum

none

reduces to a system with the equation $0 = 1$

one

reduces to a system whose coefficient matrix is the identity matrix

infinity

reduces to a system which leaves a variable unrestricted

In Sum

none

reduces to a system with the equation $0 = 1$

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reduces to a system whose coefficient matrix is the identity matrix

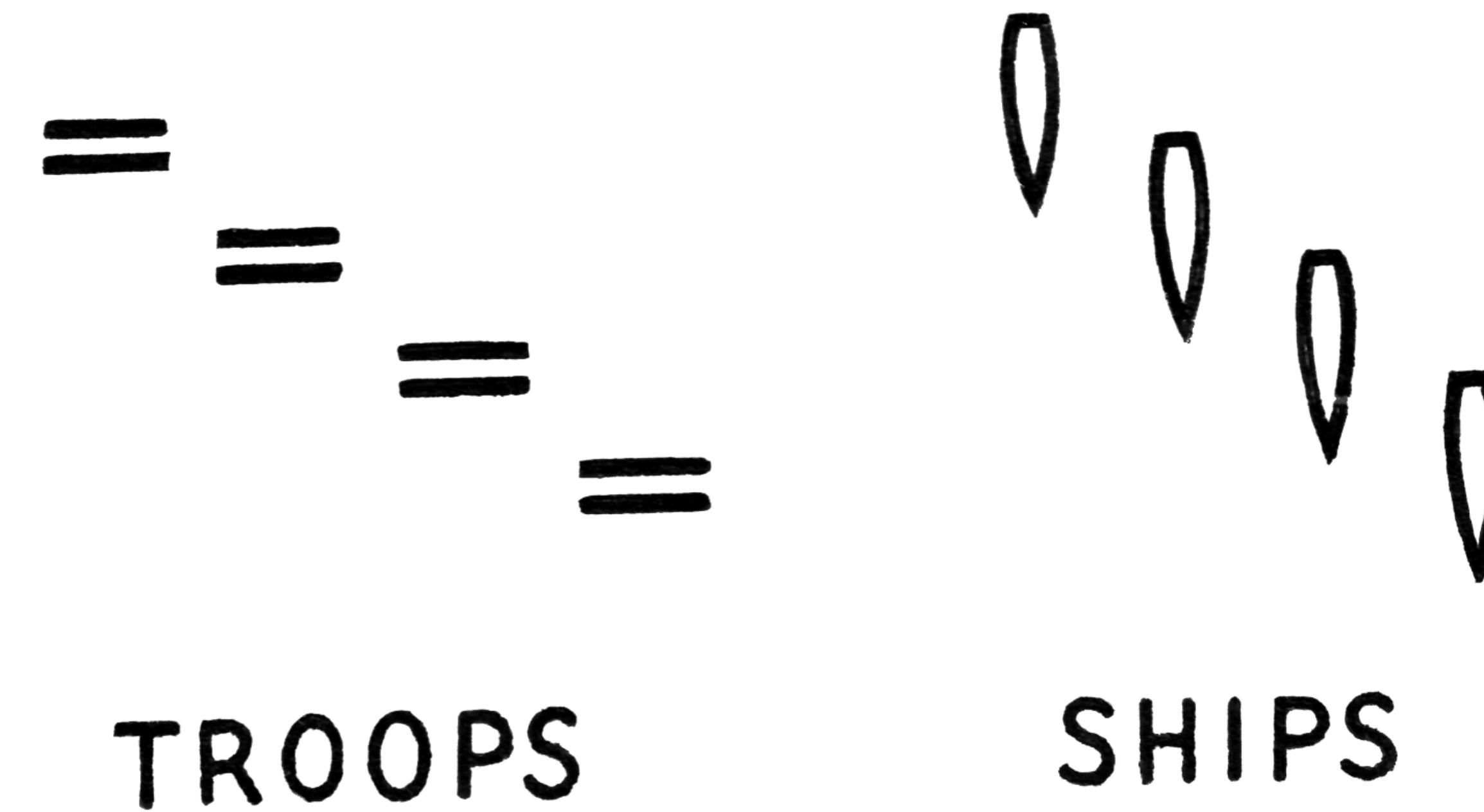
infinity

reduces to a system which leaves a variable unrestricted

Ideally, we want one *form* that handles all three cases

Echelon Form

The Picture (and a bit of history)



Echelon Form (Pictorially)

$$\begin{bmatrix} 0 & \blacksquare & * & * & * & * & * & * & * & * \\ 0 & 0 & 0 & \blacksquare & * & * & * & * & * & * \\ 0 & 0 & 0 & 0 & \blacksquare & * & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & \blacksquare & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \blacksquare & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

\blacksquare = nonzero, $*$ = anything

Leading Entries

Definition. the *leading entry* of a row is the first nonzero value

$$\left[\begin{array}{ccc} 1 & 2 & 3 \\ 0 & -3 & 3 \\ 0 & 0 & 0 \\ 1 & -1 & 10 \end{array} \right] \xrightarrow{\text{no leading entry}}$$

Echelon Form

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Definition. A matrix is in *echelon form* if

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1. The leading entry of each row appears to the right of the leading entry above it

Echelon Form

Definition. A matrix is in *echelon form* if

1. The leading entry of each row appears to the right of the leading entry above it
2. Every all-zeros row appears below any non-zero rows

Echelon Form (Pictorially)

$$\begin{bmatrix} 0 & \blacksquare & * & * & * & * & * & * & * & * \\ 0 & 0 & 0 & \blacksquare & * & * & * & * & * & * \\ 0 & 0 & 0 & 0 & \blacksquare & * & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & \blacksquare & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \blacksquare & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

\blacksquare = nonzero, $*$ = anything

Echelon Form (Pictorially)

next leading entry
to the right

$$\left[\begin{array}{ccccccccc} 0 & \blacksquare & * & * & * & * & * & * & * \\ 0 & 0 & 0 & \blacksquare & * & * & * & * & * \\ 0 & 0 & 0 & 0 & \blacksquare & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & \blacksquare & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & \blacksquare & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

all-zero rows at
the bottom

\blacksquare = nonzero, $*$ = anything

Question

Is the identity matrix in echelon form?

Answer: Yes

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

the leading entries of each row appears to the right of the leading entry above it

it has no all-zero rows

Question

$$\begin{bmatrix} 2 & 3 & -8 \\ 0 & 1 & 2 \\ 0 & 2 & 0 \end{bmatrix}$$

Is this matrix in echelon form?

Answer: No

$$\begin{bmatrix} 2 & 3 & -8 \\ 0 & 1 & 2 \\ 0 & 2 & 0 \end{bmatrix}$$

The leading entry of the least row is not to the right of the leading entry of the second row

What's special about Echelon forms?

Theorem. Let A be the augmented matrix of an inconsistent linear system. If $A \sim B$ and B is in echelon form then B has the row

$$[0 \ 0 \ \dots \ 0 \ 0 \ \blacksquare]$$

What's special about Echelon forms?

Theorem. Let A be the augmented matrix of an inconsistent linear system. If $A \sim B$ and B is in echelon form then B has the row

$$[0 \ 0 \ \dots \ 0 \ 0 \ \blacksquare]$$

If all we care about is consistency then we just need to find an echelon form

Example

$$\left[\begin{array}{cccc} 1 & 0 & -2 & 4 \\ -1 & 1 & 5 & -3 \\ 1 & 2 & 4 & 7 \end{array} \right]$$

$\begin{matrix} +1 \\ -1 \\ -1 \end{matrix}$
 $\begin{matrix} -2 \\ +4 \\ +2 \end{matrix}$
 $\begin{matrix} 1 \\ -4 \end{matrix}$

$$\left[\begin{array}{cccc} R_2 & \xrightarrow{\quad} & R_2 + R_1 & \\ R_3 & \xleftarrow{\quad} & R_3 - R_1 & \end{array} \right]$$

$$\begin{aligned} x - 2z &= 4 \\ -x + y + 5z &= -3 \\ x + 2y + 4z &= 7 \end{aligned}$$

$$\left[\begin{array}{cccc} 1 & 0 & -2 & 4 \\ 0 & 1 & 3 & 1 \\ 0 & 2 & 6 & 3 \end{array} \right]$$

$\begin{matrix} -2 \\ -6 \\ -2 \end{matrix}$

$$R_3 \xleftarrow{\quad} \qquad R_3 - 2R_2 \longrightarrow$$

$$\left[\begin{array}{cccc} 1 & 0 & -2 & 4 \\ 0 & 1 & 3 & 1 \\ 0 & 0 & 0 & 1 \end{array} \right]$$

0 0 0 0

$$0 = 1$$

The Problem with Echelon Forms

If our system *is* consistent, we can't "read off" a solution from an echelon form

$$\left[\begin{array}{ccc|c} 1 & 2 & 3 \\ 0 & 1 & 4 \end{array} \right] \quad \begin{aligned} x + 2y &= 3 \\ y &= 4 \end{aligned}$$

Reduced Echelon Form

Row-Reduced Echelon Form (RREF)

Definition. A matrix is in *(row-)reduced echelon form* if

1. The leading entry of each row appears to the right of the leading entry above it
2. Every all-zeros row appears below any non-zero rows
3. The leading entries of non-zero rows are 1
4. the leading entries are the only non-zero entries of their columns

Reduced Echelon Form (Pictorially)

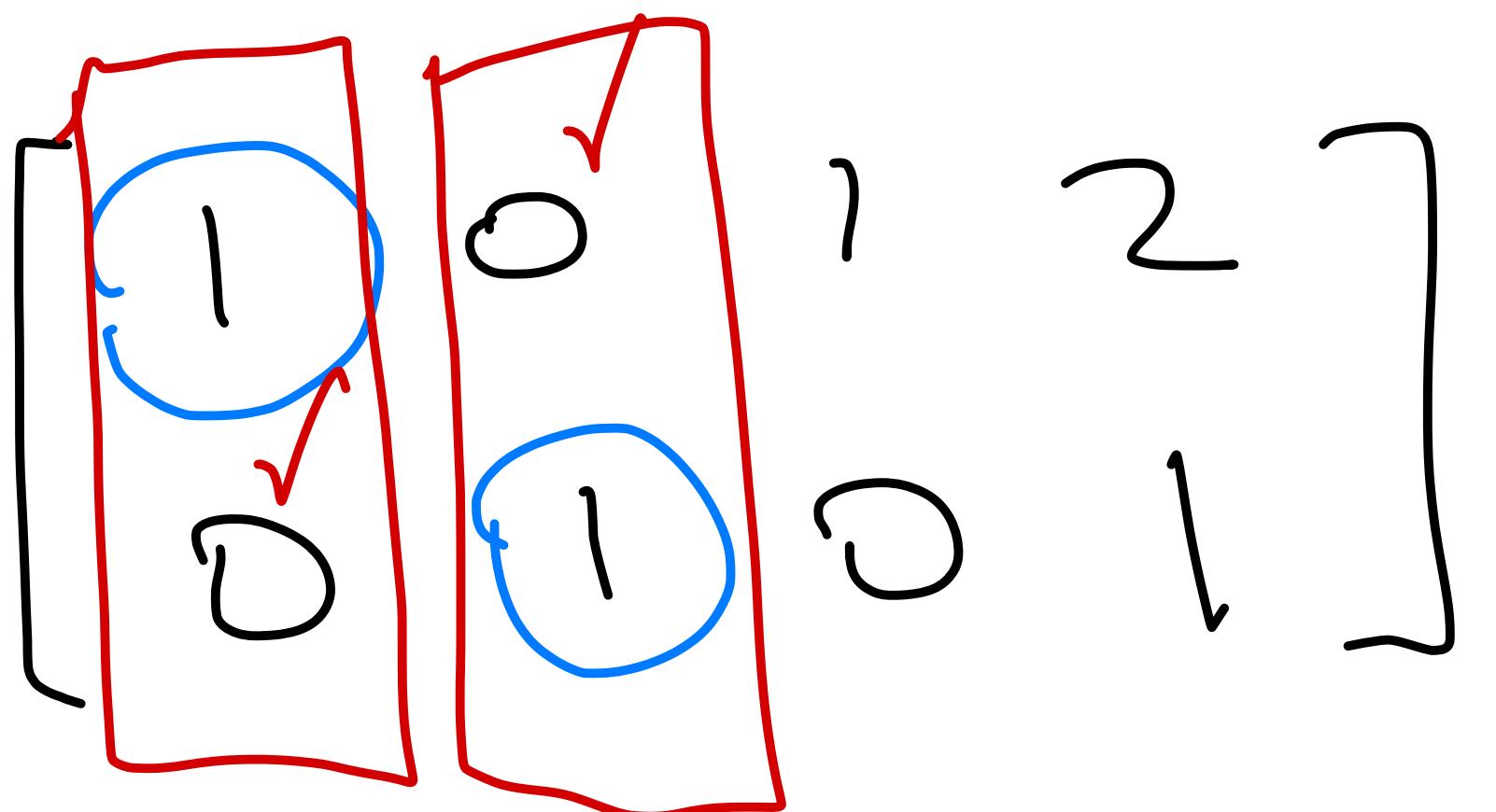
Reduced Echelon Form (Pictorially)

• leading entries are 1

leading entries are 1									
0	1	*	0	0	0	*	*	0	*
0	0	0	1	0	0	*	*	0	*
0	0	0	0	1	0	*	*	0	*
0	0	0	0	0	1	*	*	0	*
0	0	0	0	0	0	*	*	0	*
0	0	0	0	0	0	0	0	1	*
0	0	0	0	0	0	0	0	0	0

other column
entries are 0

Basic Example



$$x_1 + x_3 = 2$$

$$x_2 = 1$$

Basic Example

$$x_1 + x_3 = 2$$

$$x_2 = 1$$

$$x_1 = 2 - x_3$$

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x_3 is free

The Fundamental Points

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Point 2. every matrix is row equivalent to a unique matrix in reduced echelon form

How-To: Solving a System of Linear Equations

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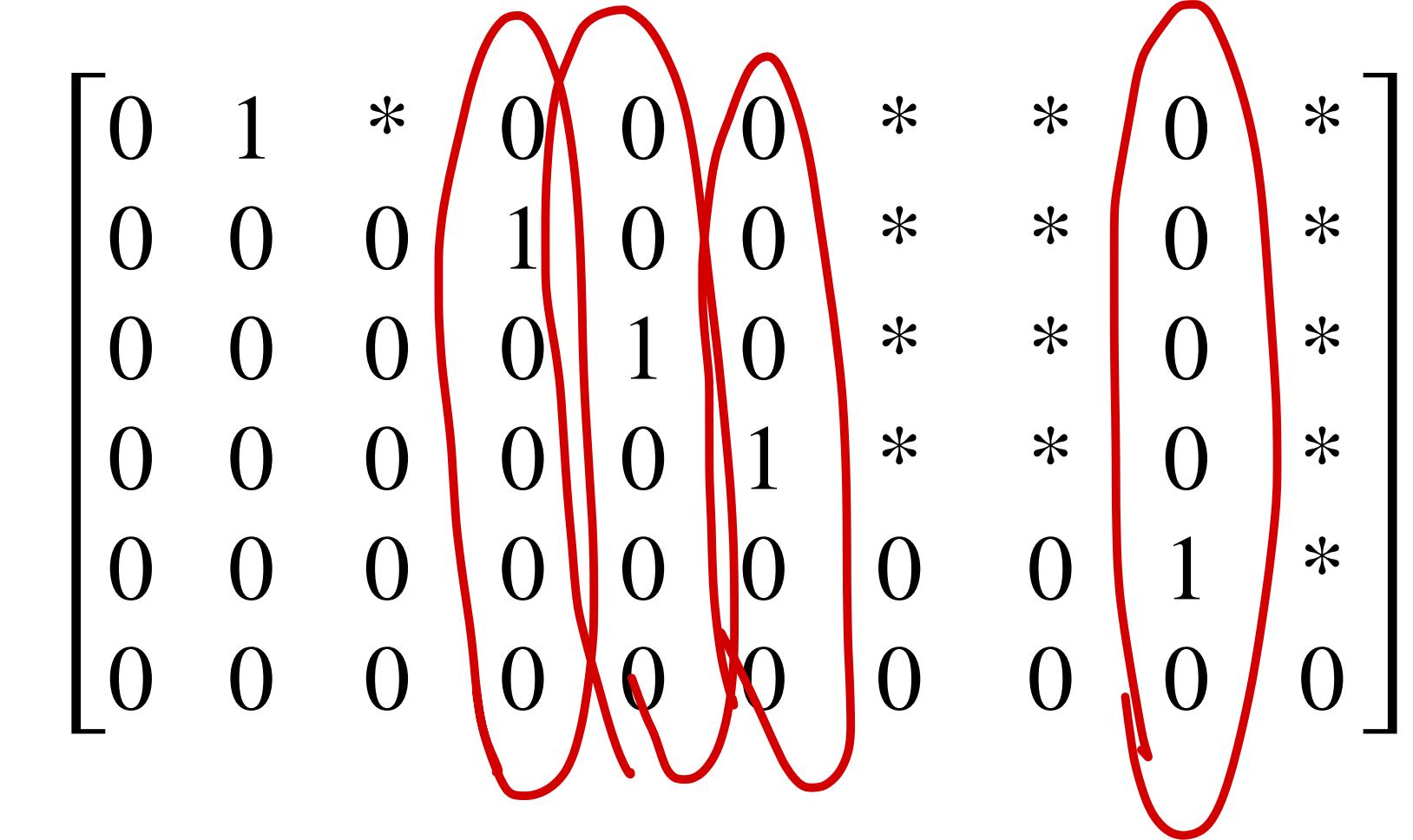
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How-To: Solving a System of Linear Equations

1. Write your system as an augmented matrix
2. Find the RREF of that matrix
3. Read off the solution from the RREF
Our next topic

What's special about RREF?

Every leading variable can
be written in terms of only
non-leading variables

$$\left[\begin{array}{cccc|ccccc} 0 & 1 & * & 0 & 0 & 0 & * & * & * \\ 0 & 0 & 0 & 1 & 0 & 0 & * & * & * \\ 0 & 0 & 0 & 0 & 1 & 0 & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 1 & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$


$$\begin{aligned} x_1 &= 2 - x_3 \\ x_2 &= 1 \end{aligned}$$

$$\left[\begin{array}{cccc} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{array} \right]$$

So, why we care about RREFs?

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reduced echelon forms describe solutions to linear equations

General-Form Solutions

Motivating Question

Motivating Question

how do we characterize all solutions in the infinite solution case?

Basic and Free Variables

Basic and Free Variables

The diagram shows two matrices side-by-side. The left matrix is in row echelon form with circled pivots at (1,1), (2,2), and (3,3). The right matrix is the identity matrix, also with circled pivots at (1,1), (2,2), and (3,3). Blue arrows point from the word "pivots" to each of the circled entries.

$$\left[\begin{array}{ccc|c} & & & \\ & & & \\ & & & \\ \hline 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} & & & \\ & & & \\ & & & \\ \hline 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right]$$

Definition. a *pivot position* (i,j) in a matrix is the position of a leading entry in it's reduced echelon form

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$$\begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{bmatrix}$$

Basic and Free Variables

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Definition. A variable is *basic* if its column has a pivot position (this is called a *pivot column*). It is *free* otherwise

$$\left[\begin{array}{ccc|c} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{array} \right]$$

Diagram illustrating basic and free variables in a 2x4 matrix:

- The first column (x_1) has a pivot at position (1,1). It is highlighted with a blue oval and labeled x_1 is basic.
- The second column (x_2) has a pivot at position (2,2). It is highlighted with a blue oval and labeled x_2 is basic.
- The third column (x_3) does not have a pivot. It is highlighted with a red rectangle and labeled x_3 is free.

Solutions of Reduced Echelon Forms

the row i of a pivot position describes the value of x_i in a solution to the system, in terms of the free variables

$$\left[\begin{array}{ccc|c} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{array} \right]$$

*basis*²

$x_1 = 2 - x_3$ *free*

$x_2 = 1$

Diagram illustrating the solution to the system of equations represented by the reduced echelon form matrix above. The variables x_1 , x_2 , and x_3 are labeled above the matrix. The pivot positions are highlighted with red circles around the 1's in the first and second columns. The third column is labeled "basis" with a superscript 2. Arrows point from the equations to the corresponding variables. The variable x_3 is circled in red and labeled "free", indicating it is a free variable. The equations are $x_1 = 2 - x_3$ and $x_2 = 1$.

How-To: General Form Solution

$$\begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{bmatrix} \quad \begin{aligned} x_1 &= 2 - x_3 \\ x_2 &= 1 \\ x_3 &\text{ is free} \end{aligned}$$

How-To: General Form Solution

$$\begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{bmatrix}$$

$$x_1 = 2 - x_3$$

$$x_2 = 1$$

x_3 is free

1. For each pivot position (i,j) , isolate x_j in the equation in row i

How-To: General Form Solution

$$\begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & 0 & 1 \end{bmatrix}$$

$$x_1 = 2 - x_3$$

$$x_2 = 1$$

x_3 is free

1. For each pivot position (i,j) , isolate x_j in the equation in row i
2. If x_i is not in a pivot column then write

x_i is free

Example

$$x_1 + 2x_2 - 2x_4 = 4$$

$$x_3 + 3x_4 = 5$$

$$(4, 0, 5, 0)$$

$$(2, 1, 0, 0)$$

$x_1 = 4 - 2x_2 + 2x_4$
 x_2 is free
 $x_3 = 5 - 3x_4$
 x_4 is free

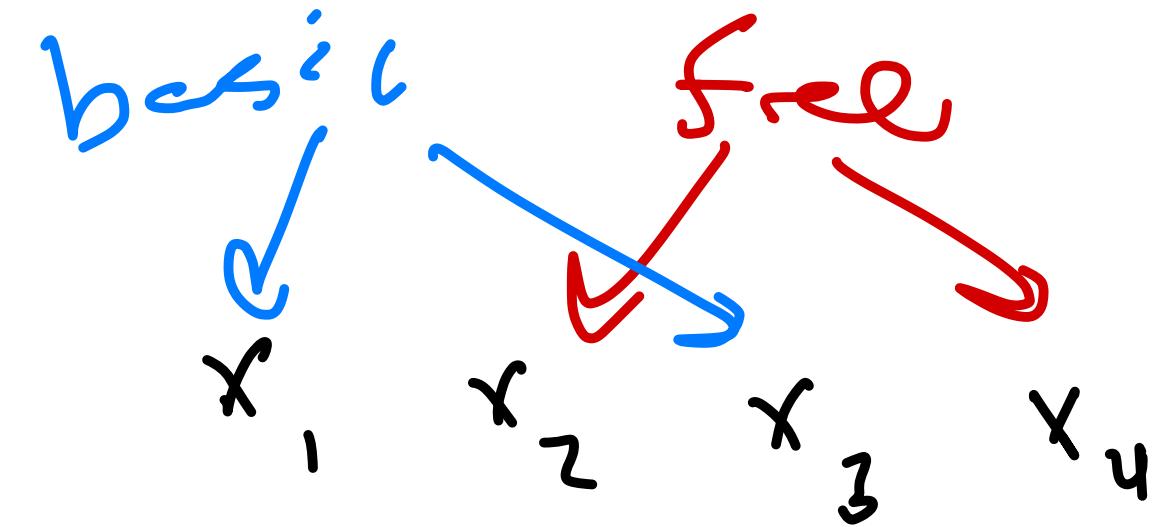
$$\left[\begin{array}{cccc|cc} 1 & 2 & 0 & -2 & 4 \\ 0 & 0 & 1 & 3 & 5 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

x_1 x_2 x_3 x_4

↑ ↑ ↑ ↓

basic L free

Question



$$\begin{bmatrix} 1 & 0 & 0 & 3 & 1 \\ 0 & 0 & 1 & 2 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Circle the pivot positions, highlight the pivot rows.

Which variables are free? Which are basic?

Write down a solution in general form for this reduced echelon form matrix.

*Write down a **particular** solution given the general form.*

Answer

$$\begin{bmatrix} 1 & 0 & 0 & 3 & 1 \\ 0 & 0 & 1 & 2 & 4 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$x_1 = 1 - 3x_4$$

x_2 is free

$$x_3 = 4 - 2x_4$$

x_4 is free

Summary

Echelon form matrices "represent solutions"

General form solutions can be used to describe
the infinite solution sets