

The echelon form

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System of linear equations

A general system of m linear equations with n unknowns can be written as

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

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

...

...

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

Matrix Representation

The matrix representation of this system of linear equations is $Ax = b$ where :

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \dots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \quad x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad b = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

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A solution is an assignment of values for x so that the equations are satisfied (i.e. hold true).

Example

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

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- ▶ For a non-zero row, the leading entry in the row is the only non-zero entry in its column.

Examples

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

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$$A_{rref} = \begin{bmatrix} 1 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

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Then this system has no solution.

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Reason : This means if we write the corresponding system of linear equations, the i^{th} equation reads

$$0x_1 + 0x_2 + \dots 0x_n = b_i.$$

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Since $b_i \neq 0$ this equation cannot be satisfied.

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Assume that for every zero row of A , the corresponding entry of b is also 0 (i.e. if the i^{th} row of A is zero, then so is b_i).

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- ▶ If the i -th column has the leading entry of some row, we call x_i a **dependent** variable.
- ▶ If the i -th column does not have the leading entry of some row, we call x_i an **independent** variable.

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- ▶ For a dependent variable, there is a unique equation in which it occurs. All other variables in that equation are independent variables and thus have values assigned. Hence, we can compute the value of the dependent variable from this equation substituting the assigned values for the other independent variables in the equation.
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Conclusion : If A is in reduced row echelon form, this easy procedure provides us with **ALL the solutions** of $Ax = b$.

Thank you