

Using Gauss-Jordan elimination to calculate the solution of the systems of linear equations

- Using Gauss-Jordan elimination algorithm to solve a linear system:

Ex1: The augmented matrix of the system:

$$\begin{array}{l}
 \text{pivot} \swarrow \left[\begin{array}{ccccc} 1 & 2 & 0 & 2 & 1 \\ -1 & -2 & 1 & 1 & 0 \\ 1 & 2 & -3 & -7 & -2 \end{array} \right] \begin{array}{l} \\ \text{Row 2} = \text{Row 2} + \text{Row 1} \\ \text{Row 3} = \text{Row 3} + (-1)\text{Row 1} \end{array} \\
 \text{pivot} \swarrow \left[\begin{array}{ccccc} 1 & 2 & 0 & 2 & 1 \\ 0 & 0 & 1 & 3 & 1 \\ 0 & 0 & -3 & -9 & -3 \end{array} \right] \begin{array}{l} \\ \\ \text{Row 3} = \text{Row 3} + (3)\text{Row 2} \end{array} \\
 \left[\begin{array}{ccccc} 1 & 2 & 0 & 2 & 1 \\ 0 & 0 & 1 & 3 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]
 \end{array}$$

There is no equation such as $0 = 1$

\Rightarrow At least one solution exists

(or the system is consistent)

In addition, there are 2 basic variables (x_1 and x_3) and 2 free variables (x_2 and x_4) as follows:

$$\begin{cases} x_1 = -2x_2 - 2x_4 + 1 \\ x_3 = -3x_4 + 1 \\ x_2 \text{ is free} \\ x_4 \text{ is free} \end{cases}$$

Thus the system has infinitely many solutions

Ex 2: The augmented matrix of the system:

$$\begin{bmatrix} \overset{\text{pivot}}{1} & 3 & 3 & 2 & 1 \\ 2 & 6 & 9 & 7 & 5 \\ -1 & -3 & 3 & 4 & 5 \end{bmatrix} \xrightarrow[\substack{R_2 += -2R_1 \\ R_3 += R_1}]{\substack{\text{pivot} \\ R_3 += -2R_2}} \begin{bmatrix} 1 & 3 & 3 & 2 & 1 \\ 0 & 0 & \overset{\text{pivot}}{3} & \overset{\text{pivot}}{3} & \overset{\text{pivot}}{3} \\ 0 & 0 & 6 & 6 & 6 \end{bmatrix}$$

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

There is no equation such as $0 = 1$

⇒ At least one solution exists
(or the system is consistent)

Additionally, there are 2 basic variables (x_1, x_3)
and 2 free variables (x_2, x_4)

⇒ The system has infinitely many solutions

Do backward elimination:

$$\begin{bmatrix} \overset{\text{pivot}}{1} & 3 & 3 & 2 & 1 \\ 0 & 0 & \overset{\text{pivot}}{3} & \overset{\text{pivot}}{3} & \overset{\text{pivot}}{3} \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \xrightarrow{R_2 / 3} \begin{bmatrix} 1 & 3 & 3 & 2 & 1 \\ 0 & 0 & \overset{\text{pivot}}{1} & \overset{\text{pivot}}{1} & \overset{\text{pivot}}{1} \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \xrightarrow{R_1 += -3R_2}$$

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

This is the reduced echelon form
of the original matrix

∴ General Solution

$$\begin{cases} x_1 = -3x_2 + x_4 - 2 \\ x_2 \text{ is free} \\ x_3 = -x_4 + 1 \\ x_4 \text{ is free} \end{cases}$$