

## Gauss-Jordan Matrix Elimination

- This method can be used to solve systems of **linear equations** involving two or more variables. However, the system must be changed to an augmented matrix.
- This method can also be used to find the inverse of a 2x2 matrix or larger matrices, 3x3, 4x4 etc.

**Note:** The matrix must be a square matrix in order to find its inverse.

An **Augmented Matrix** is used to solve a system of linear equations.

$$\begin{array}{l} \text{System of Equations} \longrightarrow \begin{array}{l} a_1x + b_1y + c_1z = d_1 \\ a_2x + b_2y + c_2z = d_2 \\ a_3x + b_3y + c_3z = d_3 \end{array} \end{array}$$

$$\text{Augmented Matrix} \longrightarrow \left[ \begin{array}{ccc|c} a_1 & b_1 & c_1 & d_1 \\ a_2 & b_2 & c_2 & d_2 \\ a_3 & b_3 & c_3 & d_3 \end{array} \right]$$

-When given a system of equations, to write in augmented matrix form, the coefficients of each variable must be taken and put in a matrix.

For example, for the following system:

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

$$x - y + 2z = 4$$

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

$$\text{Augmented Matrix} \longrightarrow \left[ \begin{array}{ccc|c} 3 & 2 & -1 & 3 \\ 1 & -1 & 2 & 4 \\ 2 & 3 & -1 & 3 \end{array} \right]$$

-There are three different operations known as **Elementary Row Operations** used when solving or reducing a matrix, using Gauss-Jordan elimination method.

1. Interchanging two rows.
2. Add one row to another row, or multiply one row first and then adding it to another.
3. Multiplying a row by any constant greater than zero.

**Identity Matrix**-is the final result obtained when a matrix is reduced. This matrix consists of ones in the diagonal starting with the first number.

-The numbers in the last column are the answers to the system of equations.

$$\left[ \begin{array}{ccc|c} 1 & 0 & 0 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 5 \end{array} \right] \longleftarrow \text{Identity Matrix for a } 3 \times 3$$

$$\left[ \begin{array}{cccc|c} 1 & 0 & 0 & 0 & 2 \\ 0 & 1 & 0 & 0 & 6 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & 4 \end{array} \right] \longleftarrow \text{Identity Matrix for a } 4 \times 4$$

-The pattern continues for bigger matrices.

### Solving a system using Gauss-Jordan

-The best way to go is to get the ones first in their respective column, and then using that one to get the zeros in that column.

-It is very important to understand that there is no exact procedure to follow when using the Gauss-Jordan method to solve for a system.

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

$$x - y + 2z = 4$$

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

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$$\left[ \begin{array}{ccc|c} 3 & 2 & -1 & 3 \\ 1 & -1 & 2 & 4 \\ 2 & 3 & -1 & 3 \end{array} \right]$$

*Switch row 1 with row 2 to get a 1 in the first column*

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$$\left[ \begin{array}{ccc|c} 1 & -1 & 2 & 4 \\ 3 & 2 & -1 & 3 \\ 2 & 3 & -1 & 3 \end{array} \right] \text{ Multiply row 1 by -3 and add to row 2 to get a zero}$$

$$\begin{array}{l} \text{Row 1 multiplied by -3} \longrightarrow \quad \quad \quad -3 \quad 3 \quad -6 \quad -12 \\ \text{Row 2} \longrightarrow \quad \quad \quad + \quad \quad 3 \quad 2 \quad -1 \quad 3 \\ \hline \text{New Row 2} \longrightarrow \quad \quad \quad 0 \quad 5 \quad -7 \quad -9 \end{array}$$

-Put the new row 2 in the matrix, note that though row 1 was multiplied by -3, row 1 didn't change in our matrix.

$$\left[ \begin{array}{ccc|c} 1 & -1 & 2 & 4 \\ 0 & 5 & -7 & -9 \\ 2 & 3 & -1 & 3 \end{array} \right]$$

Using a similar procedure of multiplying and adding rows, obtain the following matrix

$$\left[ \begin{array}{ccc|c} 1 & -1 & 2 & 4 \\ 0 & 5 & -7 & -9 \\ 2 & 3 & -1 & 3 \end{array} \right] \text{ Multiply row 1 by -2 and add to row 3 as above.}$$

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$$\left[ \begin{array}{ccc|c} 1 & -1 & 2 & 4 \\ 0 & 5 & -7 & -9 \\ 0 & 5 & -5 & -5 \end{array} \right] \text{ Switch rows 2 and 3 to obtain the following}$$

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$$\left[ \begin{array}{ccc|c} 1 & -1 & 2 & 4 \\ 0 & 5 & -5 & -5 \\ 0 & 5 & -7 & -9 \end{array} \right] \text{ Divide the second row by 5 to obtain a 1 in the second row.}$$

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$$\left[ \begin{array}{ccc|c} 1 & -1 & 2 & 4 \\ 0 & 1 & -1 & -1 \\ 0 & 5 & -7 & -9 \end{array} \right] \text{ Add row 2 to row 1}$$

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$$\left[ \begin{array}{ccc|c} 1 & 0 & 1 & 3 \\ 0 & 1 & -1 & -1 \\ 0 & 5 & -7 & -9 \end{array} \right] \text{ Multiply and add like we did earlier, } -5 * R2 + R3$$

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$$\left[ \begin{array}{ccc|c} 1 & 0 & 1 & 3 \\ 0 & 1 & -1 & -1 \\ 0 & 0 & -2 & -4 \end{array} \right] \text{ Divide row 3 by -2 to obtain a 1 in the third row.}$$

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$$\left[ \begin{array}{ccc|c} 1 & 0 & 1 & 3 \\ 0 & 1 & -1 & -1 \\ 0 & 0 & 1 & 2 \end{array} \right]$$

-Finally, the matrix can be solved in two different ways:

**A.** Using the 1 in column 3, obtain the other zeros and the solutions.

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

**B.** Solve by using back substitution.

-The solution to the last row is  $z = 2$ , the answer can be substituted into the equation produced by the second row.  $y - z = -1$  Substituting into this equation, it simplifies to:

$$\begin{aligned} y - 2 &= -1 \\ y &= 1 \end{aligned}$$

-Again, substituting the answer for z into the first equation will give the answer for x.

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