### Section 1.2: Row Reduction & Echelon Forms

Note: Here we refine the previous section's method into a row reduction algorithm to help us analyze any system of linear equations. > This allows us to answer the fundamental existence & uniqueness questions.

### \*A Variant of Gaussian Elimination\*

The following algorithm applies to any matrix, whether or not it is augmented.

- · A nonzero row or column in a matrix contains @ least one non-zero entry
- A <u>leading entry</u> of a row refers to the leftmost non-zero entry (in a non-zero row).

### \* Definition:

A rectangular matrix is in Echelon Form -ar- Row Echelon Form if it has the Following 3 properties:

- 1 All nonzero rows are above any rows of all zeros
- ② Each leading entry of a row is in a column to the right of the leading entry of the row above it.

  \*producing a "steplike" pattern.
- 3 All entries in a column below a leading entry are zeros.

\* Definition Continued...

IF a matrix in Echelon Form satisfies the Following a conditions, then it is in <u>Reduced Ednelon Form</u> -orReduced Row Echelon Form (RREF):

- 1) The leading entry in each nonzero row is 1.
- @ Each leading I is the only nonzero entry in its column.

#### Notes:

- (i) Any non-zero matrix may be row reduced (i.e. transformed by elementary row operations) into more than one matrix in echelon form using sequences of row operations.
- (ii) The reduced echelon form one obtains from a matrix is unique.

### \*Theorem: (Uniqueness of the Reduced Echelon Form)

Each matrix is row equivalent to one and only one reduced echelon matrix.

- "If a matrix A is now equivalent to an echelon matrix U, we call "U" an: Echelon Form or Row Echelon Form of A
- ·IF "U" is in reduced echelon Form, we call "U" the: Reduced Echelon Form of A

### \*Pivot Positions\*

When now operations on a matrix produce an Echelen Form Further row operations to attain the REF do Not change the positions of the leading entries.

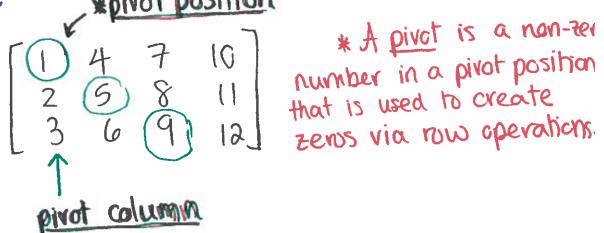
· Since the R.E.F. is unique => the leading entries are always in the same positions in any echelon form obtained from a given matrix :

Note: These leading entries correspond to "1" is in the Reduced Echelon Form.

### \*Definition:

A pivot position in a matrix A is a location in A that corresponds to a leading I in the reduced echelon form of A.

A pivot column is a column in A that contains a pivot position.



Note: All circled entries represent that column's pivot :

\* The Row Reduction Algorithm \*

Note: We are now ready to describe an efficient procedure for transforming a matrix into an echelon or reduced echelon form!

\*Careful study/mastery of this procedure will help with entire ower

Ostep 1: Begin with the leftmost nonzero column.

\*This is the pivot column.

\*The pirot position is the first entry of that column (a11).

a) Step 2: Select a nonzero entry in the pivot column as a pivot.

\*If necessary, interchange rows to move this entry into the pivot position

3) Step 3: Use now replacement operations to create zeros in all positions below the pivot.

\*Same procedure as section 1.1 :

1) Step 4: Cover the now containing the pivot position & cover all row (if any) above it.

\*Apply steps 1-3 to the resulting submatrix.

\* Continue this process until ? no more nonzero rows to modify

3Step 5: Starting w/ the Rightmost pivot & working upward to the left, create a zero above each pivot.

LTC nivot is not 1, use a scaling anarotion to make it 1.

- \*Notes on the Row Reduction Algorithm:
  - (i) Steps 1-4 are called the: "Forward Phase
    - The combination of these steps are just like what we saw in section 1.1 when altarng the "triangular Form" of a system :
  - (ii) Step 5 is called the: "Backward Phase"
    - This produces the unique row echelon form.
    - This process is the same as "back-substitution" seen in section 1.1:

### Fun Side Note:

- For Step 2 of the algorithm, a strategy know as "Partial Pivoling chooses the entry in a column having the LARGEST absolute value as the pivot.
- \* Helps to reduce roundoff errors in the calculations
- \* Partial Pivoting is a technique used by many computer programs:

# \*Solutions of Linear Systems \*

Note: When the now reduction algorithm is applied to the augmented matrix of the system, it leads directly to an explicit description of the solution set of a Linear System.

Consider the Following Augmented Matrix that has been changed into its equivalent (& simpiler) R.E.F:

$$\begin{bmatrix} 1 & 0 & -5 & 1 \\ 0 & 1 & 1 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} R_{1} \qquad \begin{array}{c} \chi_{1} - 5\chi_{3} = 1 & \xi_{q} 1 \\ \chi_{2} + \chi_{3} = 4 & \xi_{q} (2) \\ \chi_{3} = 0 & \xi_{q} (3) \end{array}$$

- \*The variables  $\chi_1$  &  $\chi_2$  correspond to the pivot columns of the matrix  $\longrightarrow$  Called "Basic Variables"
- \* The variable X3 is called a "Free Variable".

  Ne can choose ANY value For X3:
- Whenever a system is consistent, the solution set can be described explicitly by solving the reduced system for the bosic variables in terms of the Free variables

$$\Rightarrow \begin{cases} \chi_1 = 1 + 5 \chi_3 \\ \chi_2 = 4 - \chi_3 \\ \chi_3 \text{ is free} \end{cases}$$
Notes:

Notes:

(i) This is possible b/c each basic variable is

in 18 only 1 equation

\*Each Different choice of the free variable (X3) determines a different salution of the system: Every Solution is determined by the

\* Harametric Descriptions of Solution Sets \*

A description of a solution set in which the free variables act as a parameter are called: "Parametric Descriptions"

$$\begin{cases} \chi_1 = 1 + 5\chi_3 \\ \chi_2 = 4 - \chi_3 \\ \chi_3 \text{ is free} \end{cases}$$

 $\chi_1 = 1 + 5\chi_3$  \*  $\chi_2 = 4 - \chi_3$  \* here for the solution set.  $\chi_3$  is free

## Solving a System amounts to:

- (i) Finding a Parametric Description of the Solution Set. -OR-
- (ii) Determining that the Solution Set is Empty.

#### Notes:

- (i) Whenever a system is consistent & has free variables, the solution set has many parametric descriptions
  - \*We can use now operations to create equivalent systems as needed 3
- (ii) Whenever a system is inconsistent, the solution set is empty, even if the system has free variables.
  - \*The Solution Set has NO parametric descriptions

### \*Back-Substitution \*

Note: Computer programs solve Systems of Linear Eq. using back-sub. without computing the reduced echelon Form first...

- \*Our matrix Format For the backward phase of row reduction (Step 5 of the Algorithm) has the same number of arithmetic operations as back-sub used by computers:
  - The Backward Phase substantially & chance of error when performing hand computations
  - Since we are <u>NOT</u> allowed calculators \$/or computers in this class, We will only apply the Backward Phase (For our safety:)

Note: The process of back-substitution used in section 1.1 is different than the back-sub used by computer programs.

\*Existence & Uniqueness Questions \*

Note: Although a nonreduced echelon Form is a pexer tool For solving a system, this Form is just the right device for answering the 2 questions posed @ the end of 1.1

When a system is in echelon form & contains no equation of the form 0=b (where  $b \neq 0$ ), every nenzero equation contains a basic variable w/ a non-zero coefficient \*Note: These 2 autcomes support Ra Possible Outcomes: Either ... the theorem below :

The Basic Variables are completely determined, with NO free variables

\*Here there is a unique solution.

2) At least one of the Basic Variables may be expressed in terms of one or more Free variables.

\* Here there are infinitely many solutions; one for each choice of values for the free variables.

# \*Theorem: (Existence & Uniqueness Theorem)

A linear system is consistent IFF the rightmost column of the augmented matrix is Not a pivot column

ETOW: No row has the form, [0...06] where b = 0}

If a linear system is consistent, then the solution set contains either (i) A unique solution, when I NO free variables

(in) Infinitely many solutions, when I at least one free variable.

\*Existence & Uniqueness Overview \*

\*\*System of Linear Equations may have solution(: & we can find them by performing matrix operations on a given system (rewriting it in reduced-echelon form)

3 Possible Outcomes: A system will have...

### One, Unique Solution:

A system will have a unique solution IFF the matrix row-reduces to the identify matrix.

### 2 Infinitely Many Solutions:

A system will have infinitely many solutions IFt the augmented matrix row-reduces to a matrix w) one (or more) row(s) of Zeros > FreeVariables ±

### 3 No Solution:

A system will have NO solution IFF the aug. matrix row-reduces to a matrix w/ a row cx zeros in all entries except the last >> Contradiction produced

# \*Using Row Reduction to Solve a Linear System \*

The following procedure outlines how to find and describe all solutions of a linear system:

- 1) Write the augmented matrix of a system.
- @Use the Row Reduction Algorithm to obtain an equivalent augmented matrix in echelon Form.
  - \* Docide if the system is consistent.
  - \*IF there is NO Solution, STOP.
- 3 Continue row reduction to obtain the reduced echelon form.
- 1) Write the system of equations corresponding to the matrix obtained in Step 3.
- 3 Rewrite each non-zero equation from step 4 so that its one Bosic Variable is expressed in terms of any Free Variables appearing in the equation.

Example: Find the general solution of the system whose augmented matrix is:  $\begin{bmatrix} 3 & -5 & 4 & 0 \\ 12 & -20 & 16 & 0 \end{bmatrix}$  R<sub>2</sub>

Answer:

Note: Lets simplify & & R3 First : => 4R2 & 12R3

$$\Rightarrow \begin{bmatrix} 3 & -5 & 4 & 0 \\ 3 & -5 & 4 & 0 \\ 3 & -5 & 4 & 0 \end{bmatrix}$$

$$*R_1 = R_2 = R_3 \text{ now!} \Rightarrow 3x_1 - 5x_2 + 4x_3 = 0$$

:. Since infinitely many solutions I, the system is consistent. T

· Rewrite the augmented matrix in Reduced Echelon Form:

(i) 
$$-R_1$$
  
 $+R_2$   
 $+R_2$   
 $+3K_1-5K_2+4K_3=0$   
 $-3K_1+5K_2-4K_3=0$   
 $-3K_1+5K_2+4K_3=0$ 

(ii) 
$$-R_1$$
  
 $+R_3$   
New  $R_3$   $\rightarrow 3X_1 + 5X_2 + 4X_3 = 0$   
 $0X_1 + 0X_2 + 0X_3 = 0$ 

(iii) 
$$\frac{1}{3}$$
  $P_1 = New P_1 \implies$ 

Ex. Continued'...

(iii) 
$$\frac{1}{3}R_1 = \text{New }R_1 \implies \begin{bmatrix} \frac{2 \text{Next}}{3} & \frac{5}{3} & \frac{4}{3} & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Reduced Echelon Forms

### .. The associated system B:

$$\begin{cases} \chi_1 - \frac{5}{3}\chi_2 + \frac{4}{3}\chi_3 = 0 \\ \chi_1 & \text{is free} \end{cases}$$

$$\begin{cases} \chi_1 = \frac{5}{3}\chi_2 - \frac{4}{3}\chi_3 \\ \chi_2 & \text{is free} \end{cases}$$

$$\begin{cases} \chi_3 & \text{is free} \end{cases}$$

$$\chi_3 & \text{is free} \end{cases}$$

$$\chi_1 = \frac{5}{3} \chi_2 - \frac{4}{3} \chi_3$$

$$\chi_2 \text{ is free}$$

$$\chi_3 \text{ is free}$$

\* General Solution J

Example: Row reduce the matrix to reduced echelon form. Identify the pivot positions in the final matrix & in the original matrix, & list the pivot columns: [124-8] 245-10 Answer:

Step 1: Begin W/ the left-most nonzero alumn:

\*Note: Step 2 is to pick the nonzero entry as the "pivot" position, but we have already done sor

\*Pivot Glumn:

\*Step 3: Use now operations to create zeros in all positions below the pivot:

(i) 
$$-2R_1$$
  
 $+ R_2 \implies + 2X_1 + 4X_2 + 5X_3 - 10X_4$   
New  $R_2$   
 $0X_1 + 0X_2 - 3X_3 + 6X_4 \iff 0X_1 + 0X_2 + X_3 - 2X_4$   
\*davide by  $-3$ 

(ii) 
$$-4R_1$$
  $\Rightarrow -4 -8 -16 + 32$   
 $+ R_3$   $\Rightarrow +4 -5 -4 -11$   
 $+ R_3$   $\Rightarrow +4 -5 -4 -11$   
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 $+ 1$ 

So, the new matrix is: [124-8]

[001-2]

[014-7]

7

Example Continued... (iii) Interchange  $R_2 \ 8 \ R_3 \Rightarrow \begin{vmatrix} 1 & 2 & 4 & -8 \\ 0 & 1 & 4 & -7 \\ 0 & 0 & 1 & -2 \end{vmatrix}$ Step 4: Cover the now containing the original pivot (R,) & repeat steps 1-3 on the resulting submatrix: New pivot : [ 1 2/4 -8 G [) 4 -7 [ 0 0 1 -2] (2nd Pivot) Pivot Column Again: 0 0 1 New prot (3rd Pivot) pivot colum

Step 5: Starting w/ the right-most pivot & working up to the left, create a zero above each pivot \* Note: If a pivot is not already a "1", use a scaling

operation +

# Ex continued...

### \*Starting W/ R3:

(i) 
$$-4R_3$$
  
 $+ R_2$   
New  $R_2$   
 $+ R_2$   
 $+ OX_1 + X_2 + 4X_3 - 7 \cdot X_4$   
 $+ OX_1 + X_2 + OX_3 + X_4$ 

### \* Moving to Rz.

(i) 
$$-2R_2$$
  
 $+R_1$   $\Rightarrow$   $+\frac{\chi_1+2\chi_2+0\chi_3+0\chi_4}{\chi_1+0\chi_2+0\chi_3-2\chi_4}$   
New  $R_1$ 

### Ex. Continued...

### .. Row reduced matrix in Echelon Form

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

\* Pivot positions for each column are circled here

# :. Note: Pivot Positions in Original Matrix:

Note: The given augmented matrix is in reduced echelon Form byc:

(i) The pivot of each nen-zero R is 1 (corded)

(ii) Each pivot is the only nen-zero entry in that column

\*Since the augmented matrix has 5 columns => = = = 4
possible variables...

.The system has NO solution

Example: Find the general solution of the system whose augmented matrix is given below:

$$\begin{bmatrix}
1 & 0 & -8 & 0 & -4 & 3 \\
0 & 1 & 2 & -1 & 0 & 5 \\
0 & 0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 & 0
\end{bmatrix}$$
R<sub>4</sub>

### Answer:

Note: The augmented matrix is in Echelon Form here  $\Rightarrow$  The 3rd pivot column has a leading entry of 1, but is NOT the only non-zero entry in that pivot column (i.e. Entry  $a_{15}=-4$ )

\* Rewrite the system in its equivalent, reduced echelon

Furm: 
$$4(R_3)$$
  $0x_1+0x_2+0x_3+0x_4+4x_5=0$   
 $+ R_1 \Rightarrow + x_1+0x_2-8x_3+0x_4-4x_5=3$   
NEW R<sub>1</sub>  $x_1+0x_2-8x_3+0x_4+0x_5=3$ 

\* Reduced Echelon Formx

\*There are 5 variables since the augmented matrix has be columns...

### Example Continued...

### \*The Associated System of Equations is then:

- • $\chi_1, \chi_2, \ \chi_5 \rightarrow The Basic Variables$ (i.e. Related to the pivots)
- X<sub>3</sub> & X<sub>4</sub> → The Free Variables
   (i.e. We are Free to chaose any value)

So, 
$$\chi_1 = 3 + 8\chi_3$$
  
 $\chi_2 = 5 - 2\chi_3 + \chi_4$   
 $\chi_3$  is free  
 $\chi_4$  is free  
 $\chi_5 = 0$ 

\*The General Solution
of the given augmented
matrix.

Example: \$ the coefficient matrix of a linear system of 4 equations in 4 variables has a pivot in each column.

(a) Explain why the system has a unique solution.

Ans.

Let [A] be a 4x4 coefficient matrix in echelon form. Let \( \xi an 3\_{n=1}^{n} \) be the pivot entries & \( \xi \pi 3 \) be any number (including zero):

$$A = \begin{bmatrix} 0 & * & * & * \\ 0 & 0.2 & * & * \\ 0 & 0 & 0.3 & * \\ 0 & 0 & 0 & 0.4 \end{bmatrix}$$

Note: No Free variables 3

No contradictions 3

\*Recall: When a system is consistent (@ least one sol. ], the solution set can be described by solving the reduced system of equations for the basic variables in terms of the free variables.

=> IOW: (1) A consistent system w/ free variables has MANY possible parametric descriptions.

(ii) A consistent system W/ NO Free variables has one, unique solution.

Note: Nnile coeff matrix has a pirot in every row, the augmented matrix will

### Example: (continued...)

### \* A 4x4 coefficient matrix in Echelon Form:

$$A = \begin{bmatrix} 0_1 & * & * & * \\ 0 & 0_2 & * & * \\ 0 & 0 & 0_3 & * \\ 0 & 0 & 0 & 0_4 \end{bmatrix} \xrightarrow{\text{Ending Enthies}} \xrightarrow{\text{Ending En$$

### \*This 4x4 matrix in Keduced Echelen Form:

# Atn Augmented 4x4 matrix in REF:

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & b \\ 0 & 0 & 1 & 0 & 0 & c \\ 0 & 0 & 0 & 1 & 1 & d \end{bmatrix}$$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & b \\ 0 & 0 & 1 & 0 & 0 & c \\ 0 & 0 & 0 & 1 & d \end{bmatrix}$$

\*5th column added (RHS of =)

ST a, b, c, d Ove any #.

$$\Rightarrow \begin{cases} x_1 = \alpha \\ x_2 = b \end{cases}$$

$$2x_3 = c$$

$$x_4 = d$$

Sport 
$$x_1 = a$$

Sport  $x_2 = b$ 

Sport  $x_3 = c$ 

Sport  $x_3 = c$ 

Sport  $x_4 = d$ 

Source one unique solution  $x_4 = d$ 

Source one unique solut

Ex: \$ a system of linear equations has a 3×5 augmented matrix whose 5th column is not a pivot column. Is the system consistent? Explain. Answer: Let [A] be a 3x5 matrix st {an3n=1 are pivots (any non-zero number) & {\*3, b, c, d be any #. \* pivots are aircled,  $\Rightarrow A = \begin{bmatrix} 0_1 & * & * & b \\ 0 & 0_2 & * & c \\ 0 & 0 & 0_3 & * & d \end{bmatrix}$ Note: This is NOT a unique) solution! Others can exist is > Fur this example: ) \* Caution: Solving a 7 system amounts to -X1, X2, X3 are the Basic Variables O Finding a Parametric · X4 is a Free Variable Description of Solution Set. @ Determining the Recall: Solution Set is empty the last column(++) (i) A Linear System is Consistent IFF

15 not a pivot column /

\* Iow: No contradictions can 7; No rows of the Furm [0000)

(ii) If a Linear System 15 Consistent, MANY parametric descriptions can I

(iii) If a Linear System is Inconsistent, the sol. set is empty (No parametric description?) => = = = =