

Extra step for Reduced row echelon form:

STEP 5: Beginning with the rightmost pivot and working upwards and to the left, create zeros in the column above the pivot. Also use the scaling operation to make the pivots equal to 1.

Example: Convert the following matrix into RREF.

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

$$R_1 \leftrightarrow R_2 \quad \begin{bmatrix} 1 & -1 & 1 & -3 \\ 3 & 1 & -1 & 1 \\ 2 & 1 & 1 & 0 \end{bmatrix}$$

$$R_2 \mapsto R_2 - 3R_1 \quad \begin{bmatrix} 1 & -1 & 1 & -3 \\ 0 & 4 & -4 & 10 \\ 2 & 1 & 1 & 0 \end{bmatrix}$$

$$R_3 \mapsto R_3 - 2R_1 \quad \begin{bmatrix} 1 & -1 & 1 & -3 \\ 0 & 4 & -4 & 10 \\ 0 & 3 & -1 & 6 \end{bmatrix}$$

$$R_2 \mapsto R_2/4: \quad \begin{bmatrix} 1 & -1 & 1 & -3 \\ 0 & 1 & -1 & 5/2 \\ 0 & 3 & -1 & 6 \end{bmatrix}$$

$$R_3 \mapsto R_3 - 3R_2 \quad \begin{bmatrix} 1 & -1 & 1 & -3 \\ 0 & 1 & -1 & 5/2 \\ 0 & 0 & 2 & -3/2 \end{bmatrix}$$

$$R_3 \mapsto R_3/2 \quad \begin{bmatrix} 1 & -1 & 1 & -3 \\ 0 & 1 & -1 & 5/2 \\ 0 & 0 & 1 & -3/4 \end{bmatrix}$$

$$6 - \frac{15}{2}$$

$$R_3 \mapsto R_1 + R_2 \quad \begin{bmatrix} 1 & 0 & 0 & -1/2 \\ 0 & 1 & -1 & 5/2 \\ 0 & 0 & 1 & -3/4 \end{bmatrix} \quad \begin{matrix} \\ S_2 - 3 \\ \end{matrix}$$

$$R_2 \mapsto R_2 + R_3 \quad \begin{bmatrix} 1 & 0 & 0 & -1/2 \\ 0 & 1 & 0 & 7/4 \\ 0 & 0 & 1 & -3/4 \end{bmatrix} \quad \begin{matrix} \\ S_2 - 3 \\ \end{matrix}$$

Note: The row-echelon form of a matrix can look varied, i.e., depending on the row operations, one can get two different matrices, both in echelon form, starting from the same matrix.

However, the reduced echelon form of a matrix is unique.

Application to network flow :

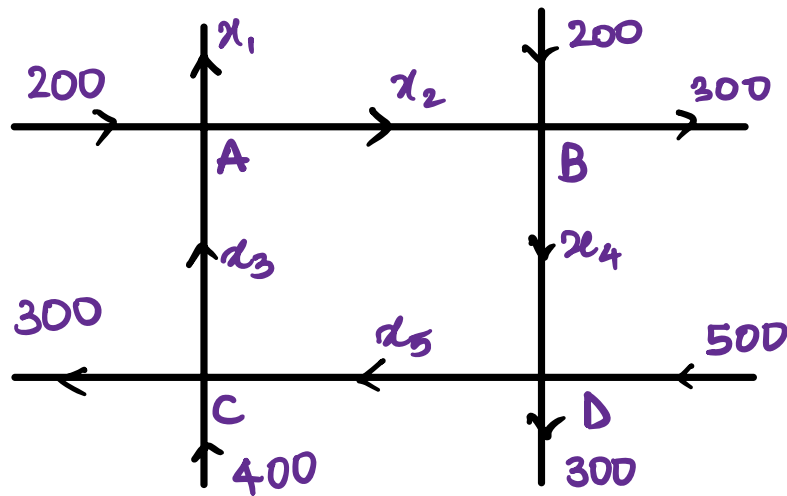
A network consists of a set of points, called the nodes, and directed lines connecting some or all of the nodes. The flow is indicated by a number or a variable.

Two assumptions are followed:

- 1) The total flow into a node is equal to the total flow out of a node.
- 2) The total flow into the network is equal to the total flow out of a network.

Example : The picture below represents a system of one way roads in a part of a

city and the traffic flow along the roads between the junctions:



Find x_1 , x_2 , x_3 , x_4 and x_5 .

Solution: We first equate the total flow into each node with the total flow out of the same node:

$$\text{Node A : } 200 + x_3 = x_1 + x_2$$

$$\text{Node B : } 200 + x_2 = 300 + x_4$$

$$\text{Node C : } 400 + x_5 = 300 + x_3$$

$$\text{Node D : } 500 + x_4 = 300 + x_5$$

We then equate the total flow in and out of the network:

$$400 + 200 + 200 + 500 = 300 + 300 + 300 + x_1$$

We get:

$$x_1 + x_2 - x_3 = 200$$

$$x_2 - x_4 = 100$$

$$x_3 - x_5 = 100$$

$$x_4 - x_5 = -200$$

$$x_1 = 400$$

gives the foll. augmented matrix:

$$\left[\begin{array}{cccccc} 1 & 1 & -1 & 0 & 0 & 200 \\ 0 & 1 & 0 & -1 & 0 & 100 \\ 0 & 0 & 1 & 0 & -1 & 100 \\ 0 & 0 & 0 & 1 & -1 & -200 \\ 1 & 0 & 0 & 0 & 0 & 400 \end{array} \right]$$

$$R_1 \leftrightarrow R_5 :$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 400 \\ 0 & 1 & 0 & -1 & 0 & 100 \\ 0 & 0 & 1 & 0 & -1 & 100 \\ 0 & 0 & 0 & 1 & -1 & -200 \\ 1 & 1 & -1 & 0 & 0 & 200 \end{bmatrix}$$

$$R_5 \mapsto R_5 - R_1 :$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 400 \\ 0 & 1 & 0 & -1 & 0 & 100 \\ 0 & 0 & 1 & 0 & -1 & 100 \\ 0 & 0 & 0 & 1 & -1 & -200 \\ 0 & 1 & -1 & 0 & 0 & -200 \end{bmatrix}$$

$$R_5 \mapsto R_5 - R_2 :$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 400 \\ 0 & 1 & 0 & -1 & 0 & 100 \\ 0 & 0 & 1 & 0 & -1 & 100 \\ 0 & 0 & 0 & 1 & -1 & -200 \\ 0 & 0 & -1 & 1 & 0 & -300 \end{bmatrix}$$

$$R_5 \mapsto R_5 + R_3 \quad \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 400 \\ 0 & 1 & 0 & -1 & 0 & 100 \\ 0 & 0 & 1 & 0 & -1 & 100 \\ 0 & 0 & 0 & 1 & -1 & -200 \\ 0 & 0 & 0 & 1 & -1 & -200 \end{bmatrix}$$

$$R_5 \mapsto R_5 + R_4 : \quad \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 400 \\ 0 & 1 & 0 & -1 & 0 & 100 \\ 0 & 0 & 1 & 0 & -1 & 100 \\ 0 & 0 & 0 & 1 & -1 & -200 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$x_4 - x_5 = -200$$

$$x_5 = t.$$

$$x_4 = t - 200$$

$$x_3 = 100 + t$$

$$x_2 = t - 100$$

$$x_1 = 400.$$

Thus, for any $t \in \mathbb{N}$

$$(x_1, x_2, \dots, x_5) = (400, t-100, t+100, t-200, t).$$

Since no. of vehicles cannot be negative,

$$t \geq 200.$$

Application to economics :

An economy is divided into sectors.

We know the total output for each sector as well as how outputs are exchanged among the sectors. The value of the total output of a given sector is known as the price of the output.

Example : An economy consists of 3 sectors : A, B, C which purchase from each other according to the table below:

	Proportion of output from sector:		
	A	B	C
purchased by sector A	0.2	0.6	0.1
purchased by sector B	0.4	0.1	0.5
purchased by sector C	0.4	0.3	0.4

If possible,
Find the value of the output of each sector so that the income matches the expenditure.

(Observe that the rows give the expenditure of each sector.)

Solution : Let P_A , P_B and P_C be
 the value of the total outputs, ^{i.e., income} of sectors

A, B and C respectively. Then the table can be seen as:

Purchased by:	Output of:		
	A	B	C
A	$0.2P_A$	$0.6P_B$	$0.1P_C$
B	$0.4P_A$	$0.1P_B$	$0.5P_C$
C	$0.4P_A$	$0.3P_B$	$0.4P_C$

incomes



$$P_A = 0.2P_A + 0.6P_B + 0.1P_C$$

expenditures



$$P_B = 0.4P_A + 0.1P_B + 0.5P_C$$

$$P_C = 0.4P_A + 0.3P_B + 0.4P_C$$

leading to the (homogeneous) linear equations:

$$-0.8P_A + 0.6P_B + 0.1P_C = 0 \rightarrow \text{eqn1}$$

$$0.4P_A - 0.9P_B + 0.5P_C = 0$$

$$0.4P_A + 0.3P_B - 0.6P_C = 0$$

Note: The variables are P_A , P_B and P_C , so for eg. in eqn1:

$$\therefore P_A = 0.2P_A + 0.6P_B + 0.1P_C \rightsquigarrow 0 = (0.2-1)P_A + 0.6P_B + 0.1P_C$$

so $-0.8P_A + 0.6P_B + 0.1P_C = 0.$

Augmented matrix:

$$\begin{bmatrix} -8 & 6 & 1 & 0 \\ 4 & -9 & 5 & 0 \\ 4 & 3 & -6 & 0 \end{bmatrix}$$

} row operations

$$\begin{bmatrix} 16 & 0 & -13 & 0 \\ 0 & 12 & -11 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\therefore (P_A, P_B, P_C) = \left(\frac{13}{16}t, \frac{11}{12}t, t \right).$$