

Section 8.2

Solving a System of Equations Using Matrices (Gaussian Elimination)

$$\begin{aligned} 2x + y + 3z &= 1 \\ 3x - 2y + 4z &= -1 \\ 2x - 4y + 2z &= -2 \end{aligned}$$

System of Equations

$$\underbrace{\begin{pmatrix} 2 & 1 & 3 \\ 3 & -2 & 4 \\ 2 & -4 & 2 \end{pmatrix}}_A \underbrace{\begin{pmatrix} x \\ y \\ z \end{pmatrix}}_x = \underbrace{\begin{pmatrix} 1 \\ -1 \\ -2 \end{pmatrix}}_b$$

$Ax = b$

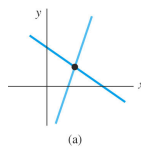
System in
matrix form

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

Augmented Matrix

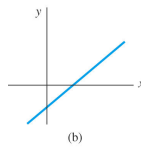
Not every system has a unique solution.

There are three different possible solutions



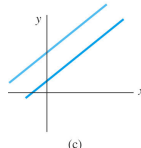
(a)

• a unique solution
(exactly one solution)



(b)

• infinitely many solutions



(c)

• no solution

} the system is called
consistent

} the system is called
inconsistent

Starting with an augmented matrix, you have two options:

Use row operations to reduce to:

row-echelon form

- Any row consisting of all zeros must be on the bottom of the matrix
- For all nonzero rows, the first nonzero entry must be a 1. This is called the “leading 1”
- Take any 2 consecutive nonzero rows: The leading 1 for the higher row must be to the left of the leading 1 of the lower row. The leading ones must “staircase down” from left to right.

Reduction to row-echelon form is called :

Gaussian elimination

The solution is then found by back-substitution

reduced row-echelon form

- Row echelon form +
- Find all the leading ones. All other entries in the column containing a leading 1 should be zero (above and below the leading 1).

Reduction to reduced row-echelon form is called :

Gauss-Jordan elimination

The solution is then found by inspection or by a few simple steps

Row-echelon, Reduced row-echelon, or Neither

1.
$$\left(\begin{array}{ccc|c} \boxed{1} & 2 & 5 & 3 \\ 0 & 0 & \boxed{1} & 2 \\ 0 & 0 & \boxed{0} & 0 \end{array} \right)$$

row-echelon

2.
$$\left(\begin{array}{ccc|c} 1 & 0 & 1 & 5 \\ 0 & 0 & 1 & 2 \\ 0 & 1 & 4 & 1 \end{array} \right)$$

neither

3.
$$\left(\begin{array}{cc|c} \boxed{1} & \boxed{0} & 3 \\ \boxed{0} & \boxed{1} & 2 \end{array} \right)$$

reduced row-echelon

4.
$$\left(\begin{array}{cccc|c} 1 & 3 & 0 & 2 & 0 \\ 1 & 0 & 2 & 2 & 6 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

neither

5.
$$\left(\begin{array}{ccc|c} \boxed{1} & 2 & \boxed{0} & 9 \\ 0 & 0 & \boxed{1} & 1 \\ 0 & 0 & \boxed{0} & 7 \\ 0 & 0 & \boxed{0} & 0 \end{array} \right)$$

reduced row-echelon

6.
$$\left(\begin{array}{ccc|c} \boxed{1} & 3 & -4 & 7 \\ 0 & \boxed{1} & 2 & 2 \\ 0 & \boxed{0} & \boxed{1} & 5 \end{array} \right)$$

row-echelon

Order Matters!

row-echelon – for each column (move left to right), first get the appropriate leading 1, then get 0’s underneath it.

reduced row-echelon – for each column (move left to right), first get the appropriate leading 1, then get 0’s above and below it.

3 Permitted Row Operations :

(remember: every row represents an equation)

a) Multiply a row by a number

$$\left[\begin{array}{ccc|c} \boxed{3} & -9 & 6 & 15 \\ 5 & -2 & 4 & -1 \\ 2 & -4 & 2 & -2 \end{array} \right] \cdot \frac{1}{3} \cdot R_1 \Rightarrow \left[\begin{array}{ccc|c} 1 & -3 & 2 & 5 \\ 5 & -2 & 4 & -1 \\ 2 & -4 & 2 & -2 \end{array} \right]$$

b) Switch rows

$$\left[\begin{array}{ccc|c} 1 & 7 & 3 & 1 \\ 0 & \boxed{-2} & 4 & -1 \\ 0 & 1 & 2 & -2 \end{array} \right] R_2 \leftrightarrow R_3 \Rightarrow \left[\begin{array}{ccc|c} 1 & 7 & 3 & 1 \\ 0 & 1 & 2 & -2 \\ 0 & -2 & 4 & -1 \end{array} \right]$$

c) Add a multiple of one row to another row

Row that is not changing Row you want to replace

$$\left[\begin{array}{ccc|c} 1 & -2 & 1 & -1 \\ \boxed{3} & -2 & 4 & -1 \\ 2 & 1 & 3 & 1 \end{array} \right] -3R_1 + R_2 = \text{New } R_2 \Rightarrow \begin{array}{c} -3R_1 \\ + R_2 \\ \hline \text{New } R_2 \end{array} \left[\begin{array}{ccc|c} 3 & 6 & -3 & 3 \\ 3 & -2 & 4 & -1 \\ 0 & 4 & 1 & 2 \end{array} \right] \Rightarrow \left[\begin{array}{ccc|c} 1 & -2 & 1 & -1 \\ 0 & 4 & 1 & 2 \\ 2 & 1 & 3 & 1 \end{array} \right]$$

To get 1's :

a) Switch Rows if there is a 1 in the same column but below the desired spot.

$$\left[\begin{array}{ccc|c} 1 & 7 & 3 & 1 \\ 0 & \boxed{-2} & 4 & -1 \\ 0 & 1 & 2 & -2 \end{array} \right] R_2 \leftrightarrow R_3 \Rightarrow \left[\begin{array}{ccc|c} 1 & 7 & 3 & 1 \\ 0 & 1 & 2 & -2 \\ 0 & -2 & 4 & -1 \end{array} \right]$$

b) If k is the entry in the desired spot, multiply the row by $\frac{1}{k}$ if every other entry in the row is divisible by k .

$$\left[\begin{array}{ccc|c} \boxed{3} & -9 & 6 & 15 \\ 5 & -2 & 4 & -1 \\ 2 & -4 & 2 & -2 \end{array} \right] \cdot \frac{1}{3} \cdot R_1 \Rightarrow \left[\begin{array}{ccc|c} 1 & -3 & 2 & 5 \\ 5 & -2 & 4 & -1 \\ 2 & -4 & 2 & -2 \end{array} \right]$$

c) Do step b) followed by step a) if there is another row where every entry is divisible by k .

$$\left[\begin{array}{ccc|c} 2 & 1 & 3 & 1 \\ 3 & -2 & 4 & -1 \\ \boxed{2} & -4 & 2 & -2 \end{array} \right] \cdot \frac{1}{2} \cdot R_3 \Rightarrow \left[\begin{array}{ccc|c} 2 & 1 & 3 & 1 \\ 3 & -2 & 4 & -1 \\ 1 & -2 & 1 & -1 \end{array} \right] R_3 \leftrightarrow R_1 \Rightarrow \left[\begin{array}{ccc|c} 1 & -2 & 1 & -1 \\ 3 & -2 & 4 & -1 \\ 2 & 1 & 3 & 1 \end{array} \right]$$

These are the "easier" ways to get a 1

To get 1's : (continued)

d) Use "elimination" step – add one row to a multiple of another row

$$\left[\begin{array}{ccc|c} \boxed{3} & -2 & 4 & -1 \\ 2 & 1 & 3 & 1 \\ 2 & -4 & 7 & -2 \end{array} \right] \begin{array}{l} -R_2 + R_1 = \text{New } R_1 \\ \\ \end{array} \Rightarrow \begin{array}{c} -R_2 \\ + R_1 \\ \hline \text{New } R_1 \end{array} \left| \begin{array}{ccc|c} -2 & -1 & -3 & -1 \\ 3 & -2 & 4 & -1 \\ 1 & -3 & 1 & -2 \end{array} \right.$$

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

e) Last Resort – Introduce fractions by multiplying by $\frac{1}{k}$

$$\left[\begin{array}{ccc|c} \boxed{2} & -5 & 7 & 11 \\ 4 & -9 & 4 & -1 \\ 6 & -4 & 2 & -2 \end{array} \right] \frac{1}{2} \cdot R_1 \Rightarrow \left[\begin{array}{ccc|c} 1 & -\frac{5}{2} & \frac{7}{2} & \frac{11}{2} \\ 4 & -9 & 4 & -1 \\ 6 & -4 & 2 & -2 \end{array} \right]$$

These are the "harder" ways to get a 1

To get 0's :

Use "elimination" step : add a multiple of one row to another row
Row with the leading 1 in it Row you want to replace

The leading 1 is always obtained before getting the zero(s)

Multiply the row with the "leading" 1 by the same # but opposite sign of the number you would like to be zero.

$$\left[\begin{array}{ccc|c} 1 & -2 & 1 & -1 \\ \boxed{3} & -2 & 4 & -1 \\ 2 & 1 & 3 & 1 \end{array} \right] \begin{array}{l} -3R_1 + R_2 = \text{New } R_2 \\ \\ \end{array}$$

$$\Rightarrow \begin{array}{c} -3R_1 \\ + R_2 \\ \hline \text{New } R_2 \end{array} \left| \begin{array}{ccc|c} -3 & 6 & -3 & 3 \\ 3 & -2 & 4 & -1 \\ 0 & 4 & 1 & 2 \end{array} \right. \Rightarrow \left[\begin{array}{ccc|c} 1 & -2 & 1 & -1 \\ 0 & 4 & 1 & 2 \\ 2 & 1 & 3 & 1 \end{array} \right]$$

$$\begin{aligned}
 2x + y + 3z &= 1 \\
 3x - 2y + 4z &= -1 \\
 2x - 4y + 2z &= -2
 \end{aligned}
 \Rightarrow
 \begin{bmatrix}
 2 & 1 & 3 & | & 1 \\
 3 & -2 & 4 & | & -1 \\
 2 & -4 & 2 & | & -2
 \end{bmatrix}$$

$$\begin{bmatrix}
 2 & 1 & 3 & | & 1 \\
 3 & -2 & 4 & | & -1 \\
 \boxed{2} & -4 & 2 & | & -2
 \end{bmatrix}
 \xrightarrow{\frac{1}{2} \cdot R_3}
 \begin{bmatrix}
 2 & 1 & 3 & | & 1 \\
 3 & -2 & 4 & | & -1 \\
 1 & -2 & 1 & | & -1
 \end{bmatrix}
 R_3 \leftrightarrow R_1
 \begin{bmatrix}
 1 & -2 & 1 & | & -1 \\
 3 & -2 & 4 & | & -1 \\
 2 & 1 & 3 & | & 1
 \end{bmatrix}$$

$$\begin{bmatrix}
 1 & -2 & 1 & | & -1 \\
 \boxed{3} & -2 & 4 & | & -1 \\
 2 & 1 & 3 & | & 1
 \end{bmatrix}
 \xrightarrow{-3R_1 + R_2 = \text{New } R_2}
 \begin{array}{c|ccc|c}
 -3R_1 & -3 & 6 & -3 & 3 \\
 R_2 & 3 & -2 & 4 & -1 \\
 \hline
 \text{New } R_2 & 0 & 4 & 1 & 2
 \end{array}
 \Rightarrow
 \begin{bmatrix}
 1 & -2 & 1 & | & -1 \\
 0 & 4 & 1 & | & 2 \\
 2 & 1 & 3 & | & 1
 \end{bmatrix}$$

$$\begin{bmatrix}
 1 & -2 & 1 & | & -1 \\
 0 & 4 & 1 & | & 2 \\
 \boxed{2} & 1 & 3 & | & 1
 \end{bmatrix}
 \xrightarrow{-2R_1 + R_3 = \text{New } R_3}
 \begin{array}{c|ccc|c}
 -2R_1 & -2 & 4 & -2 & 2 \\
 R_3 & 2 & 1 & 3 & 1 \\
 \hline
 \text{New } R_3 & 0 & 5 & 1 & 3
 \end{array}
 \Rightarrow
 \begin{bmatrix}
 1 & -2 & 1 & | & -1 \\
 0 & 4 & 1 & | & 2 \\
 0 & 5 & 1 & | & 3
 \end{bmatrix}$$

$$\begin{bmatrix}
 1 & -2 & 1 & | & -1 \\
 0 & \boxed{4} & 1 & | & 2 \\
 0 & 5 & 1 & | & 3
 \end{bmatrix}
 \xrightarrow{-R_3 + R_2 = \text{New } R_2}
 \begin{array}{c|ccc|c}
 -R_3 & 0 & -5 & -1 & -3 \\
 R_2 & 0 & 4 & 1 & 2 \\
 \hline
 \text{New } R_2 & 0 & -1 & 0 & -1
 \end{array}$$

then
 \nearrow
 $\times(-1)$

$$\Rightarrow
 \begin{bmatrix}
 1 & -2 & 1 & | & -1 \\
 0 & 1 & 0 & | & 1 \\
 0 & 5 & 1 & | & 3
 \end{bmatrix}$$

$$\begin{bmatrix}
 1 & -2 & 1 & | & -1 \\
 0 & 1 & 0 & | & 1 \\
 0 & \boxed{5} & 1 & | & 3
 \end{bmatrix}
 \xrightarrow{-5R_2 + R_3 = \text{New } R_3}
 \begin{array}{c|ccc|c}
 -5R_2 & 0 & -5 & 0 & -5 \\
 R_3 & 0 & 5 & 1 & 3 \\
 \hline
 \text{New } R_3 & 0 & 0 & 1 & -2
 \end{array}$$

$$\begin{bmatrix}
 1 & -2 & 1 & | & -1 \\
 0 & 1 & 0 & | & 1 \\
 0 & 0 & 1 & | & -2
 \end{bmatrix}
 \Rightarrow
 \begin{aligned}
 x - 2y + z &= -1 \Rightarrow x - 2(1) + (-2) = -1 \Rightarrow x - 4 = -1 \Rightarrow x = 3 \\
 y &= 1 \\
 z &= -2
 \end{aligned}$$

Solution : $\boxed{(3, 1, -2)}$

$$\begin{aligned}x - 2y + z &= -6 \\2x - 3y &= -7 \\-x + 3y - 3z &= 11\end{aligned}$$

$$\begin{pmatrix} 1 & -2 & 1 & | & -6 \\ 2 & -3 & 0 & | & -7 \\ -1 & 3 & -3 & | & 11 \end{pmatrix} \begin{array}{l} -2R_1 + R_2 \\ R_1 + R_3 \end{array} \begin{pmatrix} 1 & -2 & 1 & | & -6 \\ 0 & 1 & -2 & | & 5 \\ 0 & 1 & -2 & | & 5 \end{pmatrix} -R_2 + R_3$$

$$\begin{pmatrix} 1 & -2 & 1 & | & -6 \\ 0 & 1 & -2 & | & 5 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \begin{array}{l} x - 2y + z = -6 \\ y - 2z = 5 \\ z \text{ is free} \end{array} \quad \begin{array}{l} x = -6 + 2y - z \\ y = 5 + 2z \\ \text{let } z = t \end{array} \quad \begin{array}{l} x = -6 + 10 + 4t - t \\ y = 5 + 2t \\ z = t \end{array}$$

Infinitely many solutions

$$\begin{array}{l} x = 4 + 3t \\ y = 5 + 2t \\ z = t \end{array}$$

$$\begin{aligned}3x + 6y + 6z &= 5 \\3x - 6y - 3z &= 2 \\3x - 2y &= 1\end{aligned}$$

$$\begin{pmatrix} 3 & 6 & 6 & | & 5 \\ 3 & -6 & -3 & | & 2 \\ 3 & -2 & 0 & | & 1 \end{pmatrix} \frac{1}{3}R_1 \begin{pmatrix} 1 & 2 & 2 & | & \frac{5}{3} \\ 3 & -6 & -3 & | & 2 \\ 3 & -2 & 0 & | & 1 \end{pmatrix} \begin{array}{l} -3R_1 + R_2 \\ -3R_1 + R_3 \end{array}$$

$$\begin{pmatrix} 1 & 2 & 2 & | & \frac{5}{3} \\ 0 & -12 & -9 & | & -3 \\ 0 & -8 & -6 & | & -4 \end{pmatrix} -\frac{1}{12}R_2 \begin{pmatrix} 1 & 2 & 2 & | & \frac{5}{3} \\ 0 & 1 & \frac{3}{4} & | & \frac{1}{4} \\ 0 & -8 & -6 & | & -4 \end{pmatrix} 8R_2 + R_3$$

$$\begin{pmatrix} 1 & 2 & 2 & | & \frac{5}{3} \\ 0 & 1 & \frac{3}{4} & | & \frac{1}{4} \\ 0 & 0 & 0 & | & -2 \end{pmatrix} \begin{array}{l} 0x + 0y + 0z = -2 \\ \Rightarrow 0 = -2 \\ \text{FALSE} \\ \text{Inconsistent System} \end{array}$$

No solution

A system of linear equations is said to be **homogeneous** if each of its equations has a constant term of 0.

$$\begin{array}{ccccccccc} a_{11}x_1 & + & a_{12}x_2 & + & \cdots & + & a_{1n}x_n & = & 0 \\ a_{21}x_1 & + & a_{22}x_2 & + & \cdots & + & a_{2n}x_n & = & 0 \\ \vdots & & \vdots & & & & \vdots & = & 0 \\ a_{m1}x_1 & + & a_{m2}x_2 & + & \cdots & + & a_{mn}x_n & = & 0 \end{array}$$

$x_1 = 0, x_2 = 0, \dots, x_n = 0$ is always a solution of a homogeneous system.

This solution is called the **trivial solution**.

This means that a homogeneous system is always consistent.

For a homogeneous system, there are only two different possible solutions :

- a unique solution (the trivial solution)
- infinitely many solutions

What is more interesting is when there is a solution that has one or more of the variables not zero. A solution of this type is called a **non-trivial solution**.

$$\begin{array}{r} x + 2y - z = 0 \\ + 2y + 3z = 0 \\ x + 4y + 2z = 0 \end{array}$$

$$\left(\begin{array}{cccc|c} 1 & 2 & -1 & 1 & 0 \\ 0 & 2 & 3 & 1 & 0 \\ 1 & 4 & 2 & 1 & 0 \end{array} \right) \xrightarrow{-R_1 + R_3} \left(\begin{array}{cccc|c} 1 & 2 & -1 & 1 & 0 \\ 0 & 2 & 3 & 1 & 0 \\ 0 & 2 & 3 & 1 & 0 \end{array} \right) \begin{array}{l} \\ \\ \leftarrow \text{repeated row} \end{array}$$

$$\left(\begin{array}{cccc|c} 1 & 2 & -1 & 1 & 0 \\ 0 & 2 & 3 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{array} \right) \begin{array}{l} x + 2y - z = 0 \\ 2y + 3z = 0 \\ z \text{ is free} \end{array} \quad \begin{array}{l} x = z - 2y \Rightarrow x = 4t \\ y = -\frac{3}{2}t \\ \text{let } z = t \end{array}$$

There are infinitely many solutions, one in particular is (8, -3, 2). This is a nontrivial solution found by letting t be 2.

In a homogeneous system of equations, if you have more variables than equations, you are guaranteed to have nontrivial solutions

$$x + 3y - 2z = 0$$

$$x + 3y + 4z = 0$$

$$\left(\begin{array}{ccc|c} 1 & 3 & -2 & 0 \\ 1 & 3 & 4 & 0 \end{array} \right) -R_1 + R_2$$

$$\left(\begin{array}{ccc|c} 1 & 3 & -2 & 0 \\ 0 & 0 & 6 & 0 \end{array} \right) \begin{array}{l} x + 3y - 2z = 0 \Rightarrow x = -3y \\ 6z = 0 \Rightarrow z = 0 \end{array} \quad \begin{array}{l} y \text{ is free} \\ \text{let } y = t \end{array}$$

$$\begin{array}{l} x = -3t \\ y = t \\ z = 0 \end{array}$$

With fewer equations than variables you will always have at least one free parameter, this leads to infinitely many nontrivial solutions