

Gaussian Elimination

To transform an augmented matrix into a rref matrix, do the following:

Stage I:
Step I: Swapping rows ^(row op II) as necessary,

$$\left(\begin{array}{ccc|c} 0 & 0 & 1 & 1 \\ 2 & 0 & 8 & 4 \\ 1 & 0 & 1 & -1 \end{array} \right)$$

make sure that the first non-zero column doesn't start with 0.

If there are no non-0 columns, proceed to Stage II

Step II:

Divide the first row through (row op I) such that it has a leading 1

$$\left(\begin{array}{ccc|c} 2 & 0 & 8 & 4 \\ 0 & 0 & 1 & 1 \\ 1 & 0 & 1 & -1 \end{array} \right)$$

Step III:

Add multiples of the first row to the lower rows (row op III).

such that the leading 1 of the first row has zeros below it

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

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

Step IV:

cover up the first row, and repeat from Step I with what remains

$$\left(\begin{array}{ccc|c} 0 & 0 & 1 & 1 \\ 0 & 0 & -3 & -3 \end{array} \right)$$

Stage II: Uncover any covered rows.

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

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

The matrix we have after stage I

satisfies (i) and (ii) in the definition of rref but although the entries below any leading 1

are 0 there may be non-0 entries above

(such matrices are called row echelon form matrices)

$$\left(\begin{array}{ccc|c} 0 & 0 & 0 & 0 \end{array} \right)$$

• Add multiples of the last non-zero row to the rows above to make the entries above the leading 1 of the row 0.

• Repeat with the second-to-last non-zero row, and so on moving up.

• we end up with a rref matrix.

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

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$$x = -2$$

$$z = 1$$

Example:

$$3x + 5y + 11z - 47w = 1$$

$$x + y + z + w = 2$$

$$4y - 12z + 4w = 4$$

$$\left(\begin{array}{cccc|c} 3 & 5 & 11 & -47 & 1 \\ 1 & 1 & 1 & 1 & 2 \\ 0 & 4 & -12 & 4 & 4 \end{array} \right)$$

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$$\left(\begin{array}{cccc|c} 1 & 5/3 & 11/3 & -47/3 & 1/3 \\ 1 & 1 & 1 & 1 & 2 \\ 0 & 4 & -12 & 4 & 4 \end{array} \right)$$

↓

$$\left(\begin{array}{cccc|c} 1 & 5/3 & 11/3 & -47/3 & 1/3 \\ 0 & -2/3 & -8/3 & 50/3 & 5/3 \\ 0 & 4 & -12 & 4 & 4 \end{array} \right)$$

$$\left(\begin{array}{cccc|c} 1 & 5/3 & 11/3 & -47/3 & 1/3 \\ 0 & 1 & 4 & -25 & -5/2 \\ 0 & 4 & -12 & 4 & 4 \end{array} \right)$$

multiply
2nd row
by $-3/2$

$$\left(\begin{array}{cccc|c} 1 & 5/3 & 11/3 & -47/3 & 1/3 \\ 0 & 1 & 4 & -25 & -5/2 \\ 0 & 0 & -28 & 104 & 14 \end{array} \right)$$

$$\left(\begin{array}{cccc|c} 1 & 5/3 & 11/3 & -47/3 & 1/3 \\ 0 & 1 & 4 & -25 & -5/2 \\ 0 & 0 & 1 & -104/28 & -1/2 \end{array} \right)$$

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$$\left(\begin{array}{cccc|c} 1 & 0 & 0 & -47/4 & 1/4 \\ 0 & 1 & 0 & 1 & 1 \\ 0 & 0 & 1 & 1 & 1 \end{array} \right)$$

$$w = t$$

$$x + 37w = 28$$

$$x = 28 - 37t$$