

Def: A matrix is in echelon form if:

- all rows containing only zeros are grouped at the bottom of the matrix.
- For each row that does not contain only zeros, the pivot appears strictly to the right of the pivot of each row that lies above it.

Def: A pivot is the first non-zero entry in any row of a matrix.

Gaussian elimination:

$$\begin{aligned} 2x_1 - x_2 - x_3 &= 3 \\ -6x_1 + 6x_2 + 5x_3 &= -3 \\ 4x_1 + 4x_2 + 7x_3 &= 3 \end{aligned}$$

Coefficient matrix : matrix of constants

$$\begin{bmatrix} 2 & -1 & -1 \\ -6 & 6 & 5 \\ 4 & 4 & 7 \end{bmatrix} \quad \begin{bmatrix} 3 \\ -3 \\ 3 \end{bmatrix}$$

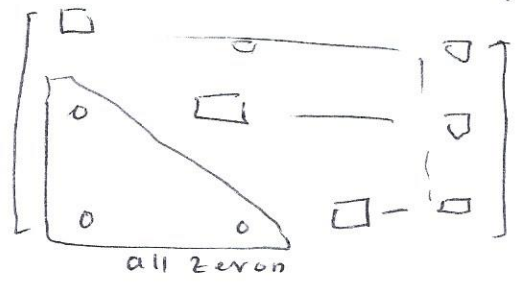
augmented matrix

$$\left[ \begin{array}{ccc|c} 2 & -1 & -1 & 3 \\ -6 & 6 & 5 & -3 \\ 4 & 4 & 7 & 3 \end{array} \right]$$

Perform finite sequence of row operations

- mult a row by non zero const
- interchange any two row
- add a non-zero rule mult. of one row to another.

try to transform into triangular form or echelon form



echelon form Ex.

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

$$\begin{bmatrix} \boxed{2} & 1 & 0 & 0 \\ 0 & \boxed{1} & 2 & 3 \\ 0 & 0 & 0 & \boxed{1} \end{bmatrix}$$

pivots

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

not echelon

Echelon

$$\begin{bmatrix} 0 & 0 & 0 & 0 \\ 1 & 2 & 3 & 5 \\ 0 & 1 & 3 & 0 \end{bmatrix} \rightarrow$$

$$\begin{bmatrix} 0 & 1 & 3 & 0 \\ 1 & 2 & 3 & 5 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow$$

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

$$\begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 0 & 0 & \boxed{3} & 2 & 1 \\ 0 & 0 & \boxed{1} & 2 & 3 \end{bmatrix}$$

→ Gaussian elimination

$$\begin{cases} x_1 - 2x_2 - 3x_3 = -1 \\ x_1 - x_2 - 2x_3 = 1 \\ -x_1 + 3x_2 + 5x_3 = 2 \end{cases}$$

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

$R_3: R_1 + R_3$

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

$R_2: -R_1 + R_2$

$$\left[ \begin{array}{ccc|c} 1 & -2 & -3 & -1 \\ 0 & 1 & 1 & 2 \\ 0 & 1 & 2 & 1 \end{array} \right] \xrightarrow{R_3: -R_2 + R_3} \left[ \begin{array}{ccc|c} 1 & -2 & -3 & -1 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 1 & -1 \end{array} \right]$$

↳ triangular form

\*\*\* Do back substitution

$$x_1 - 2x_2 - 3x_3 = -1$$

$$x_2 + x_3 = 2$$

$$\boxed{x_3 = -1}$$

$$x_2 - 1 = 2$$

$$\Rightarrow \boxed{x_2 = 3}$$

$$* \quad x_1 - 2(3) - 3(-1) = -1$$

$$\Rightarrow x_1 = 2$$

unique solution

$$\boxed{(x_1, x_2, x_3) = (2, 3, -1)}$$

$$x_1 + 4x_2 - 3x_3 = 2$$

$$3x_1 - 2x_2 - x_3 = -1$$

$$-x_1 + 10x_2 - 5x_3 = 3$$

$$\left[ \begin{array}{ccc|c} 1 & 4 & -3 & 2 \\ 3 & -2 & -1 & -1 \\ -1 & 10 & -5 & 3 \end{array} \right] \xrightarrow{\substack{R_3 \rightarrow 1R_1 + R_3 \\ R_2 \rightarrow -3R_1 + R_2}} \left[ \begin{array}{ccc|c} 1 & 4 & -3 & 2 \\ 0 & -14 & 8 & -7 \\ 0 & 14 & -8 & 5 \end{array} \right] \xrightarrow{R_3: 1R_2 + R_3}$$

$$\left[ \begin{array}{ccc|c} 1 & 4 & -3 & 2 \\ 0 & -14 & 8 & -7 \\ 0 & 0 & 0 & -2 \end{array} \right]$$

Echelon form

$$x_1 + 4x_2 - 3x_3 = 2$$

$$-14x_2 + 8x_3 = -7$$

$$\boxed{0 = -2}$$

No solution