Use the Gauss-Jordan Elimination method to solve systems of linear equations.

- Write corresponding augmented coefficient matrix
- e reduce to reduced row echelon form (rref), using three elementary row operations
- I from reduced matrix write the equivalent system of equations
- solve for leading variables in terms of non-leading variables (if any)
- set non-leading variables to any real number
- write solution to system in matrix form. This is not part of G-J but is required for exam 1

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$$x + 2y + z = 3$$
 (1)
 $z = 1$ (2)

Gauss-Jordan Elimination

$$\begin{bmatrix} 1 & 2 & 1 & 3 \\ 0 & 0 & 1 & 1 \end{bmatrix} \quad \begin{array}{c} \mathsf{R}_1 \to \mathsf{R}_1 + (-1) \cdot \mathsf{R}_2 \\ & -- \end{array} \\ \begin{bmatrix} 1 & 2 & 0 & 2 \\ 0 & 0 & 1 & 1 \end{bmatrix} \quad \text{rref}$$

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Equivalent system:

$$x + 2y = 2$$
 (3)
 $z = 1$ (4)

System reduces to two equations in three unknowns. Leading variables are \mathbf{x} and \mathbf{z} . \mathbf{y} is a non-leading variable. Gauss-Jordan \rightarrow solve for leading variables (\mathbf{x} and \mathbf{z}) in terms of non-leading variable (\mathbf{y}).

 $\mathbf{x} = \mathbf{2} - \mathbf{2}\mathbf{y} \tag{5}$

$$y = y,$$
 y is any real number (6)
 $z = 1$ (7)

Give a few solutions by picking a few y's and solving for points (x,y,z) that satisfy the original equations.

Here is the solution in matrix form:

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix} + y \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}, \text{ y is any real number}$$

Here is a matrix with dimension or size 2x3, two rows and three columns.

$$\mathsf{A} = \left[\begin{array}{rrr} 1 & 2 & 3 \\ 4 & 5 & 6 \end{array} \right]$$

In symbols:

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix}$$
$$a_{11} = 1 \quad a_{12} = 2 \quad a_{13} = 3$$
$$a_{21} = 4 \quad a_{22} = 5 \quad a_{23} = 6$$

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 a_{ij} is the element in row i and column j.

Matrices basics

equality: Two matrices are equal if they have the same size and their corresponding components are equal.

addition: To add two matrices you add their corresponding components. Example:

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}, B = \begin{bmatrix} 8 & 7 \\ 6 & 5 \end{bmatrix}$$
(8)
$$C = A + B$$
(9)
$$= \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} + \begin{bmatrix} 8 & 7 \\ 6 & 5 \end{bmatrix}$$
(10)
$$= \begin{bmatrix} (1+8) & (2+7) \\ (3+6) & (4+5) \end{bmatrix}$$
(11)
$$= \begin{bmatrix} 9 & 9 \\ 9 & 9 \end{bmatrix}$$
(12)

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Matrix times number: To multiply a matrix by a number, multiply every element by the number. Example:

$$\mathbf{D} = \mathbf{2} \cdot \mathbf{A} = \mathbf{2} \cdot \begin{bmatrix} \mathbf{1} & \mathbf{2} \\ \mathbf{3} & \mathbf{4} \end{bmatrix} = \begin{bmatrix} \mathbf{2} \cdot \mathbf{1} & \mathbf{2} \cdot \mathbf{2} \\ \mathbf{2} \cdot \mathbf{3} & \mathbf{2} \cdot \mathbf{4} \end{bmatrix} = \begin{bmatrix} \mathbf{2} & \mathbf{4} \\ \mathbf{6} & \mathbf{8} \end{bmatrix}$$
(13)

Use to factor a number out of a matrix.

$$\begin{bmatrix} 2 & 4 \\ 6 & 8 \end{bmatrix} = 2 \cdot \frac{1}{2} \cdot \begin{bmatrix} 2 & 4 \\ 6 & 8 \end{bmatrix} = 2 \cdot \begin{bmatrix} \frac{1}{2} \cdot 2 & \frac{1}{2} \cdot 4 \\ \frac{1}{2} \cdot 6 & \frac{1}{2} \cdot 8 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$
(14)

example:

$$\begin{bmatrix} 9 & 9 \\ 9 & 9 \end{bmatrix} = 9 \cdot \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$$
(15)

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