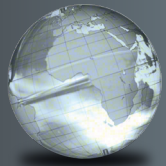


GLOBAL  
EDITION



# Linear Algebra with Applications

TENTH EDITION

Steven J. Leon • Lisette de Pillis





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# Linear Algebra with Applications

Tenth Edition  
Global Edition

**Steven J. Leon**

University of Massachusetts Dartmouth

**Lisette G. de Pillis**

Harvey Mudd College



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# Dedication

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*For their encouragement, patience, and the joy they bring to my life, thank you to my wonderful husband, Jan Lindheim, and my brilliant daughters, Lydia, Sarah, and Alexandra.*

*For their non-stop enthusiastic support, for teaching me to love learning and to never stop asking why, thank you to my parents.*

*And for bringing me alongside, and giving me the opportunity to join in the ongoing work of this book, thank you to my co-author Steven Leon.*

*Lisette de Pillis*

*To the memory of Judith Russ Leon, my lover and companion for more than 46 years.*

*Steven J. Leon*

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# Preface

We are pleased to see the text reach its tenth edition. The continued support and enthusiasm of its many users have been most gratifying. Linear algebra is more exciting now than at almost any time in the past. Its applications continue to spread to more and more fields. Largely due to the computer revolution of the last 75 years, linear algebra has risen to a role of prominence in the mathematical curriculum rivaling that of calculus. Modern software has also made it possible to dramatically improve the way the course is taught.

The first edition of this book was published in 1980. Each of the following editions has seen significant modifications including the addition of comprehensive sets of MATLAB computer exercises, a dramatic increase in the number of applications, and many revisions in the various sections of the book. We have been fortunate to have had outstanding reviewers, and their suggestions have led to many important improvements in the book.

---

## What's New in the Tenth Edition?

You may have noticed something new on the cover of the book. Another author! Yes, after nearly 40 years as a “solo act,” Steve Leon has a partner. New co-author Lisette de Pillis is a professor at Harvey Mudd College and brings her passion for teaching and solving real-world problems to this revision.

This revision also features over 150 new and revised exercises for practice.

---

## Overview of Text

This book is suitable for either a lower or upper division Linear Algebra course. The student should have some familiarity with the basics of differential and integral calculus. This prerequisite can be met by either one semester or two quarters of elementary calculus.

If the text is used for a lower-level course, the instructor should probably spend more time on the early chapters and omit many of the sections in the later chapters. For more advanced courses, a quick review of the topics in the first two chapters and then a more complete coverage of the later chapters would be appropriate. The explanations in the text are given in sufficient detail so that beginning students should have little trouble reading and understanding the material. To further aid the student, a large number of examples have been worked out completely. Additionally, computer exercises at the end of each chapter give students the opportunity to perform numerical experiments and try to generalize the results. Applications are presented throughout the book. These applications can be used to motivate new material or to illustrate the relevance of material that has already been covered.

The text contains all the topics recommended by the National Science Foundation (NSF) sponsored Linear Algebra Curriculum Study Group (LACSG) and much more. Although there is more material than can be covered in a single course, it is our belief that it is easier for an instructor to leave out or skip material than it is to supplement a book with outside material. Even if many topics are omitted, the book should still provide students with a feeling for the overall scope of the subject matter. Furthermore, students may use the book later as a reference and consequently may end up learning omitted topics on their own.

## Suggested Course Outlines

We include here a number of outlines for one-semester courses at either the lower or upper-division levels, and with either a matrix-oriented emphasis or a slightly more theoretical emphasis.

### 1. One-Semester Lower Division Course

#### A. Basic Lower Level Course

Chapter 1	Sections 1–6	7 lectures
Chapter 2	Sections 1–2	2 lectures
Chapter 3	Sections 1–6	9 lectures
Chapter 4	Sections 1–3	4 lectures
Chapter 5	Sections 1–6	9 lectures
Chapter 6	Sections 1–3	4 lectures
		Total 35 lectures

#### B. LACSG Matrix-Oriented Course

The core course recommended by the LACSG involves only the Euclidean vector spaces. Consequently, for this course you should omit Section 1 of Chapter 3 (on general vector spaces) and all references and exercises involving function spaces in Chapters 3 to 6. All the topics in the LACSG core syllabus are included in the text. It is not necessary to introduce any supplementary materials. The LACSG recommended 28 lectures to cover the core material. This is possible if the class is taught in lecture format with an additional recitation section meeting once a week. If the course is taught without recitations, it is our contention that the following schedule of 35 lectures is perhaps more reasonable.

Chapter 1	Sections 1–6	7 lectures
Chapter 2	Sections 1–2	2 lectures
Chapter 3	Sections 2–6	7 lectures
Chapter 4	Sections 1–3	2 lectures
Chapter 5	Sections 1–6	9 lectures
Chapter 6	Sections 1, 3–5	8 lectures
		Total 35 lectures

## 2. One-Semester Upper-Level Courses

The coverage in an upper-division course is dependent on the background of the students. Following are two possible courses.

**Option A:** Minimal background in linear algebra

Chapter 1	Sections 1–6	6 lectures
Chapter 2	Sections 1–2	2 lectures
Chapter 3	Sections 1–6	7 lectures
Chapter 5	Sections 1–6	9 lectures
Chapter 6	Sections 1–7, 8*	10 lectures
Chapter 7	Section 4	<u>1 lecture</u>
		Total 35 lectures

\* If time allows.

**Option B:** Some background in linear algebra

Review of Topics in Chapters 1–3		5 lectures
Chapter 4	Sections 1–3	2 lectures
Chapter 5	Sections 1–6	10 lectures
Chapter 6	Sections 1–7, 8*	11 lectures
Chapter 7	Sections 1–3*, 4–7	7 lectures
Chapter 8	Sections 1–2*	<u>2 lectures</u>
		Total 37 lectures

\* If time allows.

## 3. Two-Semester Sequence

Although two semesters of linear algebra have been recommended by the LACSG, it is still not practical at many universities and colleges. At present, there is no universal agreement on a core syllabus for a second course. In a two-semester sequence, it is possible to cover all 43 sections of the book. You might also consider adding a lecture or two in order to demonstrate how to use MATLAB.

---

## Computer Exercises

The text contains a section of computing exercises at the end of each chapter. These exercises are based on the software package MATLAB. The MATLAB Appendix in the book explains the basics of using the software. MATLAB has the advantage that it is a powerful tool for matrix computations, yet it is easy to learn. After reading the Appendix, students should be able to do the computing exercises without having to refer to any other software books or manuals. To help students get started, we recommend a one 50-minute classroom demonstration of the software. The assignments can be done either as ordinary homework assignments or as part of a formally scheduled computer laboratory course.

Although the course can be taught without any reference to a computer, we believe that computer exercises can greatly enhance student learning and provide a new dimension to linear algebra education. One of the recommendations of the LASCg is that technology should be used in a first course in linear algebra. That recommendation has been widely accepted, and it is now common to see mathematical software packages used in linear algebra courses.

---

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We would like to express our gratitude to the long list of reviewers who have contributed so much to all previous editions of this book. Thanks also to the many users who have sent in comments and suggestions. Special thanks are also due to the reviewers of the tenth edition:

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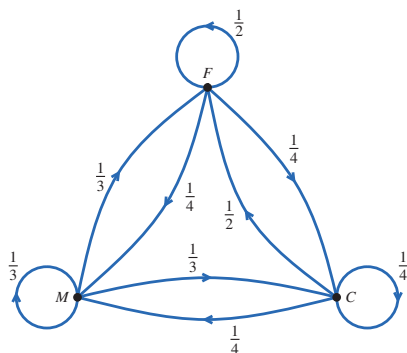
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# Matrices and Systems of Equations

One of the most important problems in mathematics is that of solving a system of linear equations. Well over 75 percent of all mathematical problems encountered in scientific or industrial applications involve solving a linear system at some stage. By using the methods of modern mathematics, it is often possible to take a sophisticated problem and reduce it to a single system of linear equations. Linear systems arise in applications to such areas as business, economics, sociology, ecology, demography, genetics, electronics, engineering, and physics. Therefore, it seems appropriate to begin this book with a section on linear systems.

## 1.1 Systems of Linear Equations

A *linear equation in  $n$  unknowns* is an equation of the form

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = b$$

where  $a_1, a_2, \dots, a_n$  and  $b$  are real numbers and  $x_1, x_2, \dots, x_n$  are variables. A *linear system of  $m$  equations in  $n$  unknowns* is then a system of the form

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n &= b_2 \\ &\vdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n &= b_m \end{aligned} \tag{1}$$

where the  $a_{ij}$ 's and the  $b_i$ 's are all real numbers. We will refer to systems of the form (1) as  $m \times n$  linear systems. The following are examples of linear systems:

$$\begin{array}{lll} \text{(a)} & x_1 + 2x_2 = 5 & \text{(b)} & x_1 - x_2 + x_3 = 2 & \text{(c)} & x_1 + x_2 = 2 \\ & 2x_1 + 3x_2 = 8 & & 2x_1 + x_2 - x_3 = 4 & & x_1 - x_2 = 1 \\ & & & & & x_1 & = 4 \end{array}$$



System **(a)** is a  $2 \times 2$  system, **(b)** is a  $2 \times 3$  system, and **(c)** is a  $3 \times 2$  system.

By a solution of an  $m \times n$  system, we mean an ordered  $n$ -tuple of numbers  $(x_1, x_2, \dots, x_n)$  that satisfies all the equations of the system. For example, the ordered pair  $(1, 2)$  is a solution of system **(a)**, since

$$\begin{aligned}1 \cdot (1) + 2 \cdot (2) &= 5 \\2 \cdot (1) + 3 \cdot (2) &= 8\end{aligned}$$

The ordered triple  $(2, 0, 0)$  is a solution of system **(b)**, since

$$\begin{aligned}1 \cdot (2) - 1 \cdot (0) + 1 \cdot (0) &= 2 \\2 \cdot (2) + 1 \cdot (0) - 1 \cdot (0) &= 4\end{aligned}$$

Actually, system **(b)** has many solutions. If  $\alpha$  is any real number, it is easily seen that the ordered triple  $(2, \alpha, \alpha)$  is a solution. However, system **(c)** has no solution. It follows from the third equation that the first coordinate of any solution would have to be 4. Using  $x_1 = 4$  in the first two equations, we see that the second coordinate must satisfy

$$\begin{aligned}4 + x_2 &= 2 \\4 - x_2 &= 1\end{aligned}$$

Since there is no real number that satisfies both of these equations, the system has no solution. If a linear system has no solution, we say that the system is *inconsistent*. If the system has at least one solution, we say that it is *consistent*. Thus, system **(c)** is inconsistent, while systems **(a)** and **(b)** are both consistent.

The set of all solutions of a linear system is called the *solution set* of the system. If a system is inconsistent, its solution set is empty. A consistent system will have a nonempty solution set. To solve a consistent system, we must find its solution set.

## 2 × 2 Systems

Let us examine geometrically a system of the form

$$\begin{aligned}a_{11}x_1 + a_{12}x_2 &= b_1 \\a_{21}x_1 + a_{22}x_2 &= b_2\end{aligned}$$

Each equation can be represented graphically as a line in the plane. The ordered pair  $(x_1, x_2)$  will be a solution of the system if and only if it lies on both lines. For example, consider the three systems

$$\begin{array}{lll} \text{(i)} & x_1 + x_2 = 2 & \text{(ii)} & x_1 + x_2 = 2 \\ & x_1 - x_2 = 2 & & x_1 + x_2 = 1 \\ & & \text{(iii)} & x_1 + x_2 = 2 \\ & & & -x_1 - x_2 = -2 \end{array}$$

The two lines in system **(i)** intersect at the point  $(2, 0)$ . Thus,  $\{(2, 0)\}$  is the solution set of **(i)**. In system **(ii)**, the two lines are parallel. Therefore, system **(ii)** is inconsistent and hence its solution set is empty. The two equations in system **(iii)** both represent the same line. Any point on this line will be a solution of the system (see Figure 1.1.1).

In general, there are three possibilities: the lines intersect at a point, they are parallel, or both equations represent the same line. The solution set then contains either one, zero, or infinitely many points.

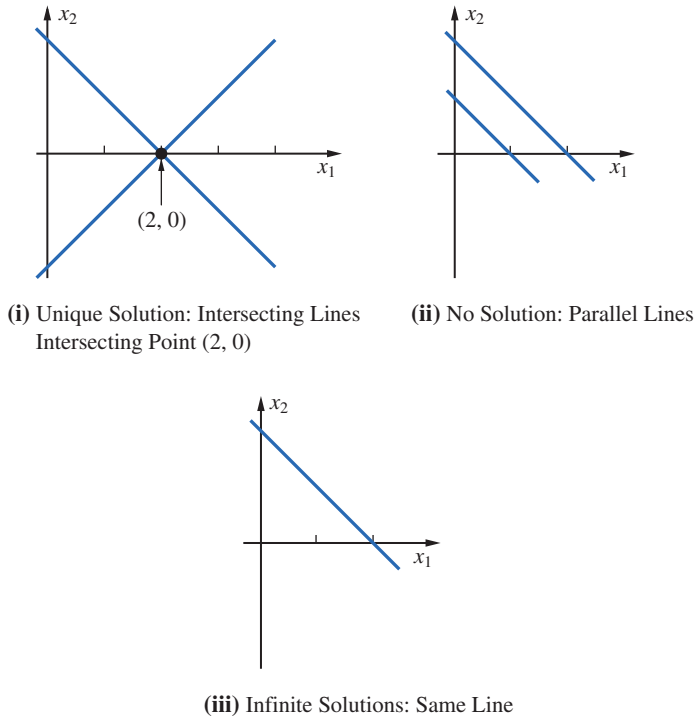


Figure I.1.1.

The situation is the same for  $m \times n$  systems. An  $m \times n$  system may or may not be consistent. If it is consistent, it must have either exactly one solution or infinitely many solutions. These are the only possibilities. We will see why this is so in Section 1.2 when we study the row echelon form. Of more immediate concern is the problem of finding all solutions of a given system. To tackle this problem, we introduce the notion of *equivalent systems*.

### Equivalent Systems

Consider the two systems

$$\begin{array}{ll}
 \text{(a)} & 3x_1 + 2x_2 - x_3 = -2 \\
 & x_2 = 3 \\
 & 2x_3 = 4 \\
 \text{(b)} & 3x_1 + 2x_2 - x_3 = -2 \\
 & -3x_1 - x_2 + x_3 = 5 \\
 & 3x_1 + 2x_2 + x_3 = 2
 \end{array}$$

System (a) is easy to solve because it is clear from the last two equations that  $x_2 = 3$  and  $x_3 = 2$ . Using these values in the first equation, we get

$$\begin{aligned}
 3x_1 + 2 \cdot 3 - 2 &= -2 \\
 x_1 &= -2
 \end{aligned}$$

Thus, the solution of the system is  $(-2, 3, 2)$ . System **(b)** seems to be more difficult to solve. Actually, system **(b)** has the same solution as system **(a)**. To see this, add the first two equations of the system:

$$\begin{array}{r} 3x_1 + 2x_2 - x_3 = -2 \\ -3x_1 - x_2 + x_3 = 5 \\ \hline x_2 = 3 \end{array}$$

If  $(x_1, x_2, x_3)$  is any solution of **(b)**, it must satisfy all the equations of the system. Thus, it must satisfy any new equation formed by adding two of its equations. Therefore,  $x_2$  must equal 3. Similarly,  $(x_1, x_2, x_3)$  must satisfy the new equation formed by subtracting the first equation from the third:

$$\begin{array}{r} 3x_1 + 2x_2 + x_3 = 2 \\ 3x_1 + 2x_2 - x_3 = -2 \\ \hline 2x_3 = 4 \end{array}$$

Therefore, any solution of system **(b)** must also be a solution of system **(a)**. By a similar argument, it can be shown that any solution of **(a)** is also a solution of **(b)**. This can be done by subtracting the first equation from the second:

$$\begin{array}{r} x_2 = 3 \\ 3x_1 + 2x_2 - x_3 = -2 \\ -3x_1 - x_2 + x_3 = 5 \\ \hline \end{array}$$

Then add the first and third equations:

$$\begin{array}{r} 3x_1 + 2x_2 - x_3 = -2 \\ 2x_3 = 4 \\ \hline 3x_1 + 2x_2 + x_3 = 2 \end{array}$$

Thus,  $(x_1, x_2, x_3)$  is a solution of system **(b)** if and only if it is a solution of system **(a)**. Therefore, both systems have the same solution set,  $\{(-2, 3, 2)\}$ .

### Definition

Two systems of equations involving the same variables are said to be **equivalent** if they have the same solution set.

If we interchange the order in which two equations of a system are written, this will have no effect on the solution set. The reordered system will be equivalent to the original system. For example, the systems

$$\begin{array}{l} x_1 + 2x_2 = 4 \\ 3x_1 - x_2 = 2 \\ 4x_1 + x_2 = 6 \end{array} \quad \text{and} \quad \begin{array}{l} 4x_1 + x_2 = 6 \\ 3x_1 - x_2 = 2 \\ x_1 + 2x_2 = 4 \end{array}$$

both involve the same three equations and, consequently, they must have the same solution set.

If one equation of a system is multiplied through by a nonzero real number, this will have no effect on the solution set, and the new system will be equivalent to the original system. For example, the systems

$$\begin{array}{rcl} x_1 + x_2 + x_3 = 3 & & 2x_1 + 2x_2 + 2x_3 = 6 \\ -2x_1 - x_2 + 4x_3 = 1 & \text{and} & -2x_1 - x_2 + 4x_3 = 1 \end{array}$$

are equivalent.

If a multiple of one equation is added to another equation, the new system will be equivalent to the original system. This follows since the  $n$ -tuple  $(x_1, \dots, x_n)$  will satisfy the two equations

$$\begin{array}{l} a_{i1}x_1 + \dots + a_{in}x_n = b_i \\ a_{j1}x_1 + \dots + a_{jn}x_n = b_j \end{array}$$

if and only if it satisfies the equations

$$\begin{array}{l} a_{i1}x_1 + \dots + a_{in}x_n = b_i \\ (a_{j1} + \alpha a_{i1})x_1 + \dots + (a_{jn} + \alpha a_{in})x_n = b_j + \alpha b_i \end{array}$$

To summarize, there are three operations that can be used on a system to obtain an equivalent system:

- I.** The order in which any two equations are written may be interchanged.
- II.** Both sides of an equation may be multiplied by the same nonzero real number.
- III.** A multiple of one equation may be added to (or subtracted from) another.

Given a system of equations, we may use these operations to obtain an equivalent system that is easier to solve.

### $n \times n$ Systems

Let us restrict ourselves to  $n \times n$  systems for the remainder of this section. We will show that if an  $n \times n$  system has exactly one solution, then operations **I** and **III** can be used to obtain an equivalent “strictly triangular system.”

#### Definition

A system is said to be in **strict triangular form** if, in the  $k$ th equation, the coefficients of the first  $k - 1$  variables are all zero and the coefficient of  $x_k$  is nonzero ( $k = 1, \dots, n$ ).

#### EXAMPLE I The system

$$\begin{array}{rcl} 3x_1 + 2x_2 + x_3 = 1 \\ x_2 - x_3 = 2 \\ 2x_3 = 4 \end{array}$$

is in strict triangular form, since in the second equation the coefficients are 0, 1,  $-1$ , respectively, and in the third equation the coefficients are 0, 0, 2, respectively. Because of the strict triangular form, the system is easy to solve. It follows from the third equation that  $x_3 = 2$ . Using this value in the second equation, we obtain

$$x_2 - 2 = 2 \quad \text{or} \quad x_2 = 4$$

Using  $x_2 = 4$ ,  $x_3 = 2$  in the first equation, we end up with

$$\begin{aligned} 3x_1 + 2 \cdot 4 + 2 &= 1 \\ x_1 &= -3 \end{aligned}$$

Thus, the solution of the system is  $(-3, 4, 2)$ . ■

Any  $n \times n$  strictly triangular system can be solved in the same manner as the last example. First, the  $n$ th equation is solved for the value of  $x_n$ . This value is used in the  $(n - 1)$ st equation to solve for  $x_{n-1}$ . The values  $x_n$  and  $x_{n-1}$  are used in the  $(n - 2)$ nd equation to solve for  $x_{n-2}$ , and so on. We will refer to this method of solving a strictly triangular system as *back substitution*.

### EXAMPLE 2 Solve the system

$$\begin{aligned} 2x_1 - x_2 + 3x_3 - 2x_4 &= 1 \\ x_2 - 2x_3 + 3x_4 &= 2 \\ 4x_3 + 3x_4 &= 3 \\ 4x_4 &= 4 \end{aligned}$$

#### Solution

Using back substitution, we obtain

$$\begin{aligned} 4x_4 &= 4 & x_4 &= 1 \\ 4x_3 + 3 \cdot 1 &= 3 & x_3 &= 0 \\ x_2 - 2 \cdot 0 + 3 \cdot 1 &= 2 & x_2 &= -1 \\ 2x_1 - (-1) + 3 \cdot 0 - 2 \cdot 1 &= 1 & x_1 &= 1 \end{aligned}$$

Thus, the solution is  $(1, -1, 0, 1)$ . ■

In general, given a system of  $n$  linear equations in  $n$  unknowns, we will use operations **I** and **III** to try to obtain an equivalent system that is strictly triangular. (We will see in the next section of the book that it is not possible to reduce the system to strictly triangular form in the cases where the system does not have a unique solution.)

### EXAMPLE 3 Solve the system

$$\begin{aligned} x_1 + 2x_2 + x_3 &= 3 \\ 3x_1 - x_2 - 3x_3 &= -1 \\ 2x_1 + 3x_2 + x_3 &= 4 \end{aligned}$$

**Solution**

Subtracting 3 times the first row from the second row yields

$$-7x_2 - 6x_3 = -10$$

Subtracting 2 times the first row from the third row yields

$$-x_2 - x_3 = -2$$

If the second and third equations of our system, respectively, are replaced by these new equations, we obtain the equivalent system

$$\begin{aligned} x_1 + 2x_2 + x_3 &= 3 \\ -7x_2 - 6x_3 &= -10 \\ -x_2 - x_3 &= -2 \end{aligned}$$

If the third equation of this system is replaced by the sum of the third equation and  $-\frac{1}{7}$  times the second equation, we end up with the following strictly triangular system:

$$\begin{aligned} x_1 + 2x_2 + x_3 &= 3 \\ -7x_2 - 6x_3 &= -10 \\ -\frac{1}{7}x_3 &= -\frac{4}{7} \end{aligned}$$

Using back substitution, we get

$$x_3 = 4, \quad x_2 = -2, \quad x_1 = 3 \quad \blacksquare$$

Let us look back at the system of equations in the last example. We can associate with that system a  $3 \times 3$  array of numbers whose entries are the coefficients of the  $x_i$ 's:

$$\begin{pmatrix} 1 & 2 & 1 \\ 3 & -1 & -3 \\ 2 & 3 & 1 \end{pmatrix}$$

We will refer to this array as the *coefficient matrix* of the system. The term *matrix* means a rectangular array of numbers. A matrix having  $m$  rows and  $n$  columns is said to be  $m \times n$ . A matrix is said to be *square* if it has the same number of rows and columns, that is, if  $m = n$ .

If we attach to the coefficient matrix an additional column whose entries are the numbers on the right-hand side of the system, we obtain the new matrix

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

We will refer to this new matrix as the *augmented matrix*. In general, when an  $m \times r$  matrix  $B$  is attached to an  $m \times n$  matrix  $A$  in this way, the augmented matrix is denoted by  $(A|B)$ . Thus, if

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}, \quad B = \begin{pmatrix} b_{11} & b_{12} & \cdots & b_{1r} \\ b_{21} & b_{22} & \cdots & b_{2r} \\ \vdots & & & \\ b_{m1} & b_{m2} & \cdots & b_{mr} \end{pmatrix}$$

then

$$(A|B) = \left( \begin{array}{cccc|cccc} a_{11} & \cdots & a_{1n} & & b_{11} & \cdots & b_{1r} & \\ \vdots & & & & \vdots & & & \\ a_{m1} & \cdots & a_{mn} & & b_{m1} & \cdots & b_{mr} & \end{array} \right)$$

With each system of equations, we may associate an augmented matrix of the form

$$\left( \begin{array}{cccc|c} a_{11} & \cdots & a_{1n} & & b_1 \\ \vdots & & & & \vdots \\ a_{m1} & \cdots & a_{mn} & & b_m \end{array} \right)$$

The system can be solved by performing operations on the augmented matrix. The  $x_i$ 's are placeholders that can be omitted until the end of the computation. Corresponding to the three operations used to obtain equivalent systems, the following row operations may be applied to the augmented matrix:

### Elementary Row Operations

- I. Interchange two rows.
- II. Multiply a row by a nonzero real number.
- III. Replace a row by the sum of that row and a multiple of another row.

Returning to the example, we find that the first row is used to eliminate the elements in the first column of the remaining rows. We refer to the first row as the *pivotal row*. For emphasis, the entries in the pivotal row are all in bold type and the entire row is color shaded. The first nonzero entry in the pivotal row is called the *pivot*.

$$\left. \begin{array}{l} \text{(pivot } a_{11} = 1) \\ \text{entries to be eliminated} \\ a_{21} = 3 \text{ and } a_{31} = 2 \end{array} \right\} \rightarrow \left( \begin{array}{ccc|c} \mathbf{1} & \mathbf{2} & \mathbf{1} & \mathbf{3} \\ 3 & -1 & -3 & -1 \\ 2 & 3 & 1 & 4 \end{array} \right) \leftarrow \text{pivotal row}$$

By using row operation III, 3 times the first row is subtracted from the second row and 2 times the first row is subtracted from the third. When this is done, we end up with the matrix

$$\left( \begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ \mathbf{0} & \mathbf{-7} & \mathbf{-6} & \mathbf{-10} \\ 0 & -1 & -1 & -2 \end{array} \right) \leftarrow \text{pivotal row}$$

At this step, we choose the second row as our new pivotal row and apply row operation **III** to eliminate the last element in the second column. This time the pivot is  $-7$  and the quotient  $\frac{-1}{-7} = \frac{1}{7}$  is the multiple of the pivotal row that is subtracted from the third row. We end up with the matrix

$$\left( \begin{array}{ccc|c} 1 & 2 & 1 & 3 \\ 0 & -7 & -6 & -10 \\ 0 & 0 & -\frac{1}{7} & -\frac{4}{7} \end{array} \right)$$

This is the augmented matrix for the strictly triangular system, which is equivalent to the original system. The solution of the system is easily obtained by back substitution.

**EXAMPLE 4** Solve the system

$$\begin{aligned} -x_2 - x_3 + x_4 &= 0 \\ x_1 + x_2 + x_3 + x_4 &= 6 \\ 2x_1 + 4x_2 + x_3 - 2x_4 &= -1 \\ 3x_1 + x_2 - 2x_3 + 2x_4 &= 3 \end{aligned}$$

**Solution**

The augmented matrix for this system is

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

Since it is not possible to eliminate any entries by using 0 as a pivot element, we will use row operation **I** to interchange the first two rows of the augmented matrix. The new first row will be the pivotal row and the pivot element will be 1:

$$(\text{pivot } a_{11} = 1) \left( \begin{array}{cccc|c} \mathbf{1} & \mathbf{1} & \mathbf{1} & \mathbf{1} & \mathbf{6} \\ 0 & -1 & -1 & 1 & 0 \\ 2 & 4 & 1 & -2 & -1 \\ 3 & 1 & -2 & 2 & 3 \end{array} \right) \leftarrow \text{pivotal row}$$

Row operation **III** is then used twice to eliminate the two nonzero entries in the first column:

$$\left( \begin{array}{cccc|c} 1 & 1 & 1 & 1 & 6 \\ \mathbf{0} & \mathbf{-1} & \mathbf{-1} & \mathbf{1} & \mathbf{0} \\ 0 & 2 & -1 & -4 & -13 \\ 0 & -2 & -5 & -1 & -15 \end{array} \right)$$

Next, the second row is used as the pivotal row to eliminate the entries in the second column below the pivot element  $-1$ :

$$\left( \begin{array}{cccc|c} 1 & 1 & 1 & 1 & 6 \\ 0 & -1 & -1 & 1 & 0 \\ \mathbf{0} & \mathbf{0} & \mathbf{-3} & \mathbf{-2} & \mathbf{-13} \\ 0 & 0 & -3 & -3 & -15 \end{array} \right)$$



Finally, the third row is used as the pivotal row to eliminate the last element in the third column:

$$\left( \begin{array}{cccc|c} 1 & 1 & 1 & 1 & 6 \\ 0 & -1 & -1 & 1 & 0 \\ 0 & 0 & -3 & -2 & -13 \\ 0 & 0 & 0 & -1 & -2 \end{array} \right)$$

This augmented matrix represents a strictly triangular system. Solving by back substitution, we obtain the solution  $(2, -1, 3, 2)$ . ■

In general, if an  $n \times n$  linear system can be reduced to strictly triangular form, then it will have a unique solution that can be obtained by performing back substitution on the triangular system. We can think of the reduction process as an algorithm involving  $n - 1$  steps. At the first step, a pivot element is chosen from among the nonzero entries in the first column of the matrix. The row containing the pivot element is called the *pivotal row*. We interchange rows (if necessary) so that the pivotal row is the new first row. Multiples of the pivotal row are then subtracted from each of the remaining  $n - 1$  rows so as to obtain 0's in the first entries of rows 2 through  $n$ . At the second step, a pivot element is chosen from the nonzero entries in column 2, rows 2 through  $n$ , of the matrix. The row containing the pivot is then interchanged with the second row of the matrix and is used as the new pivotal row. Multiples of the pivotal row are then subtracted from the remaining  $n - 2$  rows so as to eliminate all entries below the pivot in the second column. The same procedure is repeated for columns 3 through  $n - 1$ . Note that at the second step row 1 and column 1 remain unchanged, at the third step the first two rows and first two columns remain unchanged, and so on. At each step, the overall dimensions of the system are effectively reduced by 1 (see Figure 1.1.2).

If the elimination process can be carried out as described, we will arrive at an equivalent strictly triangular system after  $n - 1$  steps. However, the procedure will break down if, at any step, all possible choices for a pivot element are equal to 0. When this happens, the alternative is to reduce the system to certain special echelon, or staircase-shaped, forms. These echelon forms will be studied in the next section. They will also be used for  $m \times n$  systems, where  $m \neq n$ .

$$\begin{array}{l} \text{Step 1} \quad \left( \begin{array}{cccc|c} x & x & x & x & x \\ x & x & x & x & x \\ x & x & x & x & x \\ x & x & x & x & x \end{array} \right) \rightarrow \left( \begin{array}{cccc|c} x & x & x & x & x \\ 0 & x & x & x & x \\ 0 & x & x & x & x \\ 0 & x & x & x & x \end{array} \right) \\ \\ \text{Step 2} \quad \left( \begin{array}{cccc|c} x & x & x & x & x \\ 0 & x & x & x & x \\ 0 & x & x & x & x \\ 0 & x & x & x & x \end{array} \right) \rightarrow \left( \begin{array}{cccc|c} x & x & x & x & x \\ 0 & x & x & x & x \\ 0 & 0 & x & x & x \\ 0 & 0 & x & x & x \end{array} \right) \\ \\ \text{Step 3} \quad \left( \begin{array}{cccc|c} x & x & x & x & x \\ 0 & x & x & x & x \\ 0 & 0 & x & x & x \\ 0 & 0 & x & x & x \end{array} \right) \rightarrow \left( \begin{array}{cccc|c} x & x & x & x & x \\ 0 & x & x & x & x \\ 0 & 0 & x & x & x \\ 0 & 0 & 0 & x & x \end{array} \right) \end{array}$$

Figure 1.1.2.

SECTION I.1 EXERCISES

1. Use back substitution to solve each of the following systems of equations:

(a)  $x_1 + x_2 = 7$       (b)  $x_1 + x_2 + x_3 = 10$   
 $2x_2 = 6$                        $2x_2 + x_3 = 11$   
 $2x_3 = 14$

(c)  $x_1 + 2x_2 + 3x_3 + 4x_4 = 6$   
 $7x_2 - x_3 + 2x_4 = 5$   
 $x_3 - 4x_4 = -9$   
 $4x_4 = 8$

(d)  $x_1 + x_2 + 16x_3 + 3x_4 + x_5 = 5$   
 $4x_2 + 4x_3 + 6x_4 + 3x_5 = 1$   
 $-8x_3 + 27x_4 - 7x_5 = 7$   
 $3x_4 + 11x_5 = 1$   
 $x_5 = 0$

2. Write out the coefficient matrix for each of the systems in Exercise 1.

3. In each of the following systems, interpret each equation as a line in the plane. For each system, graph the lines and determine geometrically the number of solutions.

(a)  $x_1 + x_2 = 4$                       (b)  $x_1 + 2x_2 = 4$   
 $x_1 - x_2 = 2$                                $-2x_1 - 4x_2 = 4$

(c)  $2x_1 - x_2 = 3$                       (d)  $x_1 + x_2 = 1$   
 $-4x_1 + 2x_2 = -6$                        $x_1 - x_2 = 1$   
 $-x_1 + 3x_2 = 3$

4. Write an augmented matrix for each of the systems in Exercise 3.

5. Write out the system of equations that corresponds to each of the following augmented matrices:

(a)  $\left[ \begin{array}{cc|c} 3 & 0 & 6 \\ 0 & 2 & 4 \end{array} \right]$       (b)  $\left[ \begin{array}{ccc|c} 1 & -1 & 5 & 8 \\ 3 & 0 & 2 & 0 \end{array} \right]$

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

(d)  $\left[ \begin{array}{cccc|c} 1 & -2 & 0 & -8 & 5 \\ 2 & 1 & 3 & 4 & 6 \\ 0 & -3 & 1 & -1 & 7 \\ 8 & 4 & 1 & 1 & 9 \end{array} \right]$

6. Solve each of the following systems:

(a)  $x_1 - x_2 = 11$       (b)  $3x_1 - 2x_2 = -5$   
 $x_1 + x_2 = -1$                $2x_1 + 3x_2 = 27$

(c)  $4x_1 + \frac{1}{2}x_2 = 2$       (d)  $x_1 + 2x_2 - x_3 = -6$   
 $\frac{7}{3}x_1 + 14x_2 = 9$                $2x_1 - x_2 + x_3 = 7$   
 $-x_1 + x_2 + 2x_3 = 3$

(e)  $x_1 + 3x_2 + 5x_3 = 27$   
 $2x_1 + 4x_2 + 6x_3 = 30$   
 $2x_1 + 2x_2 + 3x_3 = 11$

(f)  $2x_1 - x_2 + 4x_3 = -4$   
 $x_1 + 3x_2 - x_3 = 8$   
 $3x_1 - x_2 - x_3 = 2$

(g)  $\frac{3}{5}x_1 + \frac{1}{3}x_2 + \frac{2}{3}x_3 = 1$   
 $\frac{5}{7}x_1 - \frac{2}{5}x_2 - \frac{3}{5}x_3 = -1$   
 $\frac{1}{10}x_1 + \frac{2}{10}x_2 + \frac{3}{10}x_3 = \frac{1}{2}$

(h)  $x_1 + 2x_2 + 2x_3 + x_4 = 7$   
 $x_1 - 3x_2 + x_3 - x_4 = 2$   
 $3x_1 - x_2 + x_3 + x_4 = 0$   
 $2x_1 + 2x_3 = 8$

7. The two systems

$x_1 + 2x_2 = 8$                       and                       $x_1 + 2x_2 = 7$   
 $4x_1 - 3x_2 = -1$                        $4x_1 - 3x_2 = 6$

have the same coefficient matrix but different right-hand sides. Solve both systems simultaneously by eliminating the first entry in the second row of the augmented matrix:

$$\left[ \begin{array}{cc|cc} 1 & 2 & 8 & 7 \\ 4 & -3 & -1 & 6 \end{array} \right]$$

and then performing back substitutions for each of the columns corresponding to the right-hand sides.

8. Solve the two systems

$x_1 + 2x_2 - x_3 = 6$                        $x_1 + 2x_2 - x_3 = 9$   
 $2x_1 - x_2 + 3x_3 = -3$       and       $2x_1 - x_2 + 3x_3 = -2$   
 $x_1 + x_2 - 4x_3 = 7$                        $x_1 + x_2 - 4x_3 = 9$

by doing elimination on a  $3 \times 5$  augmented matrix and then performing two back substitutions.

9. Given a system of the form

$-m_1x_1 + x_2 = b_1$   
 $-m_2x_1 + x_2 = b_2$

where  $m_1, m_2, b_1,$  and  $b_2$  are constants:

(a) Show that the system will have a unique solution if  $m_1 \neq m_2$ .

- (b) Show that if  $m_1 = m_2$ , then the system will be consistent only if  $b_1 = b_2$ .
- (c) Give a geometric interpretation of parts (a) and (b).

10. Consider a system of the form

$$a_{11}x_1 + a_{12}x_2 = 0$$

$$a_{21}x_1 + a_{22}x_2 = 0$$

where  $a_{11}$ ,  $a_{12}$ ,  $a_{21}$ , and  $a_{22}$  are constants. Explain why a system of this form must be consistent.

11. Give a geometrical interpretation of a linear equation in three unknowns. Give a geometrical description of the possible solution sets for a  $3 \times 3$  linear system.

## 1.2 Row Echelon Form

In Section 1.1, we learned a method for reducing an  $n \times n$  linear system to strict triangular form. However, this method will fail if, at any stage of the reduction process, all the possible choices for a pivot element in a given column are 0.

**EXAMPLE 1** Consider the system represented by the augmented matrix

$$\left( \begin{array}{ccccc|c} \mathbf{1} & \mathbf{1} & \mathbf{1} & \mathbf{1} & \mathbf{1} & \mathbf{1} \\ -1 & -1 & 0 & 0 & 1 & -1 \\ -2 & -2 & 0 & 0 & 3 & 1 \\ 0 & 0 & 1 & 1 & 3 & -1 \\ 1 & 1 & 2 & 2 & 4 & 1 \end{array} \right) \leftarrow \text{pivotal row}$$

If row operation **III** is used to eliminate the nonzero entries in the last four rows of the first column, the resulting matrix will be

$$\left( \begin{array}{ccccc|c} 1 & 1 & 1 & 1 & 1 & 1 \\ \mathbf{0} & \mathbf{0} & \mathbf{1} & \mathbf{1} & \mathbf{2} & \mathbf{0} \\ 0 & 0 & 2 & 2 & 5 & 3 \\ 0 & 0 & 1 & 1 & 3 & -1 \\ 0 & 0 & 1 & 1 & 3 & 0 \end{array} \right) \leftarrow \text{pivotal row}$$

At this stage, the reduction to strict triangular form breaks down. All four possible choices for the pivot element in the second column are 0. How do we proceed from here? Since our goal is to simplify the system as much as possible, it seems natural to move over to the third column and eliminate the last three entries:

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

In the fourth column, all the choices for a pivot element are 0; so again, we move on to the next column. If we use the third row as the pivotal row, the last two entries in the fifth column are eliminated and we end up with the matrix

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

The coefficient matrix that we end up with is not in strict triangular form; it is in staircase, or echelon, form. The horizontal and vertical line segments in the array for the coefficient matrix indicate the structure of the staircase form. Note that the vertical drop is 1 for each step, but the horizontal span for a step can be more than 1. The equations represented by the last two rows are

$$\begin{aligned} 0x_1 + 0x_2 + 0x_3 + 0x_4 + 0x_5 &= -4 \\ 0x_1 + 0x_2 + 0x_3 + 0x_4 + 0x_5 &= -3 \end{aligned}$$

Since there are no 5-tuples that could satisfy these equations, the system is inconsistent. ■

Suppose now that we change the right-hand side of the system in the last example so as to obtain a consistent system. For example, if we start with

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

then the reduction process will yield the echelon-form augmented matrix

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

The last two equations of the reduced system will be satisfied for any 5-tuple. Thus, the solution set will be the set of all 5-tuples satisfying the first three equations.

$$\begin{aligned} x_1 + x_2 + x_3 + x_4 + x_5 &= 1 \\ x_3 + x_4 + 2x_5 &= 0 \\ x_5 &= 3 \end{aligned} \tag{1}$$

The variables corresponding to the first nonzero elements in each row of the reduced matrix will be referred to as *lead variables*. Thus,  $x_1$ ,  $x_3$ , and  $x_5$  are the lead variables. The remaining variables corresponding to the columns skipped in the reduction process

will be referred to as *free variables*. Hence,  $x_2$  and  $x_4$  are the free variables. If we transfer the free variables over to the right-hand side in (1), we obtain the system

$$\begin{aligned}x_1 + x_3 + x_5 &= 1 - x_2 - x_4 \\x_3 + 2x_5 &= -x_4 \\x_5 &= 3\end{aligned}\tag{2}$$

System (2) is strictly triangular in the unknowns  $x_1$ ,  $x_3$ , and  $x_5$ . Thus, for each pair of values assigned to  $x_2$  and  $x_4$ , there will be a unique solution. For example, if  $x_2 = x_4 = 0$ , then  $x_5 = 3$ ,  $x_3 = -6$ , and  $x_1 = 4$ , and hence  $(4, 0, -6, 0, 3)$  is a solution of the system.

### Definition

A matrix is said to be in **row echelon form** if

- (i) The first nonzero entry in each nonzero row is 1.
- (ii) If row  $k$  does not consist entirely of zeros, the number of leading zero entries in row  $k + 1$  is greater than the number of leading zero entries in row  $k$ .
- (iii) If there are rows whose entries are all zero, they are below the rows having nonzero entries.

**EXAMPLE 2** The following matrices are in row echelon form:

$$\begin{pmatrix} 1 & 4 & 2 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{pmatrix}, \quad \begin{pmatrix} 1 & 2 & 3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}, \quad \begin{pmatrix} 1 & 3 & 1 & 0 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad \blacksquare$$

**EXAMPLE 3** The following matrices are not in row echelon form:

$$\begin{pmatrix} 2 & 4 & 6 \\ 0 & 3 & 5 \\ 0 & 0 & 4 \end{pmatrix}, \quad \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, \quad \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

The first matrix does not satisfy condition (i). The second matrix fails to satisfy condition (iii), and the third matrix fails to satisfy condition (ii). ■

### Definition

The process of using row operations **I**, **II**, and **III** to transform a linear system into one whose augmented matrix is in row echelon form is called **Gaussian elimination**.

Note that row operation **II** is necessary in order to scale the rows so that the leading coefficients are all 1. If the row echelon form of the augmented matrix contains a row of the form

$$\left[ 0 \ 0 \ \dots \ 0 \mid 1 \right]$$

the system is inconsistent. Otherwise, the system will be consistent. If the system is consistent and the nonzero rows of the row echelon form of the matrix form a strictly triangular system, the system will have a unique solution.

### Overdetermined Systems

A linear system is said to be *overdetermined* if there are more equations than unknowns. Overdetermined systems are *usually* (but not always) inconsistent.

**EXAMPLE 4** Solve each of the following overdetermined systems:

$$\begin{array}{ll} \text{(a)} & x_1 + x_2 = 1 \\ & x_1 - x_2 = 3 \\ & -x_1 + 2x_2 = -2 \\ \text{(b)} & x_1 + 2x_2 + x_3 = 1 \\ & 2x_1 - x_2 + x_3 = 2 \\ & 4x_1 + 3x_2 + 3x_3 = 4 \\ & 2x_1 - x_2 + 3x_3 = 5 \end{array}$$

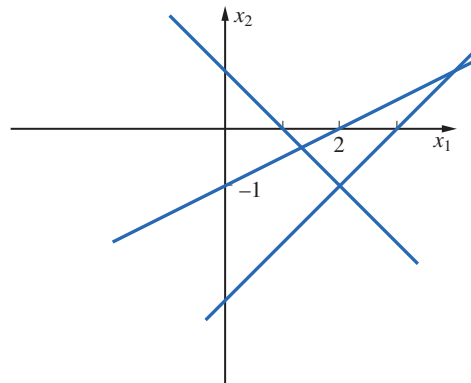
$$\begin{array}{l} \text{(c)} \quad x_1 + 2x_2 + x_3 = 1 \\ \quad \quad 2x_1 - x_2 + x_3 = 2 \\ \quad \quad 4x_1 + 3x_2 + 3x_3 = 4 \\ \quad \quad 3x_1 + x_2 + 2x_3 = 3 \end{array}$$

### Solution

Gaussian elimination was applied to put these systems into row-echelon form (steps not shown). Thus, we may write

$$\text{System (a):} \quad \left[ \begin{array}{cc|c} 1 & 1 & 1 \\ 1 & -1 & 3 \\ -1 & 2 & -2 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & 1 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{array} \right]$$

The last row of the reduced matrix tells us that  $0x_1 + 0x_2 = 1$ . Since this is never possible, the system must be inconsistent. The three equations in system (a) represent lines in the plane. The first two lines intersect at the point  $(2, -1)$ . However, the third line does not pass through this point. Thus, there are no points that lie on all three lines (see Figure 1.2.1).



No Solution: Inconsistent System

**Figure 1.2.1.**

$$\text{System (b): } \left( \begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 2 & -1 & 1 & 2 \\ 4 & 3 & 3 & 4 \\ 2 & -1 & 3 & 5 \end{array} \right) \rightarrow \left( \begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 0 & 1 & \frac{1}{5} & 0 \\ 0 & 0 & 1 & \frac{3}{2} \\ 0 & 0 & 0 & 0 \end{array} \right)$$

Using back substitution, we see that system (b) has exactly one solution  $(0.1, -0.3, 1.5)$ . The solution is unique because the nonzero rows of the reduced matrix form a strictly triangular system.

$$\text{System (c): } \left( \begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 2 & -1 & 1 & 2 \\ 4 & 3 & 3 & 4 \\ 3 & 1 & 2 & 3 \end{array} \right) \rightarrow \left( \begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 0 & 1 & \frac{1}{5} & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

Solving for  $x_2$  and  $x_1$  in terms of  $x_3$ , we obtain

$$\begin{aligned} x_2 &= -0.2x_3 \\ x_1 &= 1 - 2x_2 - x_3 = 1 - 0.6x_3 \end{aligned}$$

It follows that the solution set consists of all ordered triples of the form  $(1 - 0.6\alpha, -0.2\alpha, \alpha)$ , where  $\alpha$  is a real number. This system is consistent and has infinitely many solutions because of the free variable  $x_3$ . ■

## Underdetermined Systems

A system of  $m$  linear equations in  $n$  unknowns is said to be *underdetermined* if there are fewer equations than unknowns ( $m < n$ ). Although it is possible for underdetermined systems to be inconsistent, they are usually consistent with infinitely many solutions. It is not possible for an underdetermined system to have a unique solution. The reason for this is that any row echelon form of the coefficient matrix will involve  $r \leq m$  nonzero rows. Thus, there will be  $r$  lead variables and  $n - r$  free variables, where  $n - r \geq n - m > 0$ . If the system is consistent, we can assign the free variables arbitrary values and solve for the lead variables. Therefore, a consistent underdetermined system will have infinitely many solutions.

**EXAMPLE 5** Solve the following underdetermined systems:

$$\begin{array}{ll} \text{(a)} & x_1 + 2x_2 + x_3 = 1 \\ & 2x_1 + 4x_2 + 2x_3 = 3 \\ \text{(b)} & x_1 + x_2 + x_3 + x_4 + x_5 = 2 \\ & x_1 + x_2 + x_3 + 2x_4 + 2x_5 = 3 \\ & x_1 + x_2 + x_3 + 2x_4 + 3x_5 = 2 \end{array}$$

### Solution

$$\text{System (a): } \left( \begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 2 & 4 & 2 & 3 \end{array} \right) \rightarrow \left( \begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{array} \right)$$