

in the pivot position, but no good because it's zero..

swap rows ...

$$A = \begin{bmatrix} 0 & 1 & 2 & 0 & 3 & 10 \\ 1 & 2 & 8 & -1 & -2 & 5 \\ -2 & -3 & -14 & 3 & 8 & -2 \\ -3 & -4 & -20 & 4 & 15 & 9 \end{bmatrix}$$

$$r_1 \leftrightarrow r_2$$

Note a computer would chose

$r_1 \leftrightarrow r_3$   
in this case to reduce rounding errors..

$$\begin{bmatrix} 1 & 2 & 8 & -1 & -2 & 5 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ -2 & -3 & -14 & 3 & 8 & -2 \\ -3 & -4 & -20 & 4 & 15 & 9 \end{bmatrix}$$

$$r_3 \leftarrow r_3 + 2r_1$$

$$r_4 \leftarrow r_4 + 3r_1$$

$$\begin{bmatrix} 1 & 2 & 8 & -1 & -2 & 5 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ 0 & 1 & 2 & 1 & 4 & 8 \\ 0 & 2 & 4 & 1 & 9 & 24 \end{bmatrix}$$

$$r_3 \leftarrow r_3 - r_2$$

$$r_4 \leftarrow r_4 - 2r_2$$

$$\begin{bmatrix} 1 & 2 & 8 & -1 & -2 & 5 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 1 & 3 & 4 \end{bmatrix}$$

$$r_4 \leftarrow r_4 - r_3$$

$$\begin{bmatrix} 1 & 2 & 8 & -1 & -2 & 5 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 & 2 & 6 \end{bmatrix}$$

= U

$$r_3 \leftarrow r_3 + 2r_1$$

$$r_4 \leftarrow r_4 + 3r_1$$

$$r_3 \leftarrow r_3 - r_2$$

$$r_4 \leftarrow r_4 - 2r_2$$

$$r_4 \leftarrow r_4 - r_3$$

invert the effect of these row operations

$$r_4 \leftarrow r_4 + r_3 \quad \checkmark$$

$$r_4 \leftarrow r_4 + 2r_2 \quad \checkmark$$

$$r_3 \leftarrow r_3 + r_2 \quad \checkmark$$

$$r_4 \leftarrow r_4 - 3r_1 \quad \checkmark$$

$$r_3 \leftarrow r_3 - 2r_1 \quad \checkmark$$

perform these operations on the identity to find L.

Matrix L collects the effect of these row operations.

$$I = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$



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

$$\begin{bmatrix} 1 & 2 & 8 & -1 & -2 & 5 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ -2 & -3 & -14 & 3 & 8 & -2 \\ -3 & -1 & -20 & 4 & 15 & 9 \end{bmatrix} =$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -2 & 1 & 1 & 0 \\ -3 & 2 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 8 & -1 & -2 & 5 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 & 2 & 6 \end{bmatrix}$$

What matrix corresponds to the row swap

$$I = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$r_1 \leftrightarrow r_2$

$$P = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 2 & 0 & 3 & 10 \\ 1 & 2 & 8 & -1 & -2 & 5 \\ -2 & -3 & -14 & 3 & 8 & -2 \\ -3 & -4 & -20 & 4 & 15 & 9 \end{bmatrix} \xrightarrow{=}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -2 & 1 & 1 & 0 \\ -3 & 2 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 8 & -1 & -2 & 5 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 & 2 & 6 \end{bmatrix}$$

$$A = PLU$$

4x6

4x4

4x4

4x6

permutation matrix (row swaps)  
 lower triangular (elimination steps)  
 (upper triangular) row echelon form

Section 1.5

Solve  $Ax=0$

same as  $PLUx=0$

That can be solved in stages...

$$P(L(U(x))) = 0$$

is equivalent to solving these systems in order...

$$\begin{cases} P(z) = 0 \\ L(y) = z \\ U(x) = y \end{cases}$$

← since  $P$  represents a row operation it is invertible. So the solution to  $Pz=0$  is unique. Since  $P0=0$  then  $z=0$ .

Similarly,  $Ly=0$  and the fact that  $L$  corresponds to a sequence of invertible row operations means  $y=0$

$Ux=0$  gives the same solutions as  $Ax=0$

Make reduced row-echelon form:

$$U = \begin{bmatrix} 1 & 2 & 8 & -1 & -2 & 5 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 & 2 & 6 \end{bmatrix} \quad r_1 \leftarrow r_1 - 2r_2$$

↑ pivots

$$\begin{bmatrix} 1 & 0 & 4 & -1 & -8 & -15 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 & 2 & 6 \end{bmatrix} \quad r_1 \leftarrow r_1 + r_3$$

$$\left[ \begin{array}{cccccc} 1 & 0 & 4 & 0 & -7 & -17 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 & 2 & 6 \end{array} \right]$$

$$r_4 \leftarrow \frac{1}{2} r_4$$

$$\left[ \begin{array}{cccccc} 1 & 0 & 4 & 0 & -7 & -17 \\ 0 & 1 & 2 & 0 & 3 & 10 \\ 0 & 0 & 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 & 1 & 3 \end{array} \right]$$

$$\begin{aligned} r_1 &\leftarrow r_1 + 7r_4 \\ r_2 &\leftarrow r_2 - 3r_4 \\ r_3 &\leftarrow r_3 - r_4 \end{aligned}$$

$$\left[ \begin{array}{cccccc} 1 & 0 & 4 & 0 & 0 & 4 \\ 0 & 1 & 2 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 & -5 \\ 0 & 0 & 0 & 0 & 1 & 3 \end{array} \right] = R$$

zeros

$$\begin{array}{r} 21 \\ -17 \\ \hline 4 \end{array}$$

reduced row echelon form of A

So solving  $Ax=0$  is the same as  $Ux=0$  which for the same reasons as before is the same as  $Rx=0$

In terms of Augmented Matrices

$$\left[ A \mid \begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \end{array} \right] \xrightarrow{\text{row operations}} \left[ U \mid \begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \end{array} \right] \xrightarrow{\text{row operations}} \left[ R \mid \begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \end{array} \right]$$

$$\begin{array}{cccccc}
 \text{P} & & \text{P} & \text{F} & \text{R} & \text{F} \\
 x_1 & & x_2 & x_3 & x_4 & x_5 & x_6 \\
 \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} & & \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} & \begin{bmatrix} 4 \\ 2 \\ 0 \\ 0 \end{bmatrix} & \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} & \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} & \begin{bmatrix} 4 \\ 1 \\ -5 \\ 3 \end{bmatrix}
 \end{array}
 \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{cases}
 x_1 + 4x_3 + 4x_6 = 0 \\
 x_2 + 2x_3 + x_6 = 0 \\
 x_4 - 5x_6 = 0 \\
 x_5 + 3x_6 = 0
 \end{cases}$$

solve is easy  
just write the  
pivot variables in  
terms of the others

Solution

$$\begin{cases}
 x_1 = -4x_3 - 4x_6 \\
 x_2 = -2x_3 - x_6 \\
 x_4 = 5x_6 \\
 x_5 = -3x_6
 \end{cases}$$

In vector form:

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{bmatrix} = \begin{bmatrix} -4x_3 - 4x_6 \\ -2x_3 - x_6 \\ x_3 \\ 5x_6 \\ -3x_6 \\ x_6 \end{bmatrix} = \begin{bmatrix} -4 \\ -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} x_3 + \begin{bmatrix} -4 \\ -1 \\ 0 \\ 5 \\ -3 \\ 1 \end{bmatrix} x_6$$

Solution to  $Ax=0$

The nullspace  
matrix:

$N =$

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