

9.6

Gauss-Jordan Elimination

①

* Augmented matrices for systems

We get tired of writing the x, y, z so we arrange the coefficients of x, y, z into a matrix - called the augmented matrix:

Ex

$$\left. \begin{array}{r} 3x - 2y + 5z = 21 \\ 5x + 4y = 37 \\ x - 2y - 5z = 5 \end{array} \right\} \rightarrow \left(\begin{array}{ccc|c} 3 & -2 & 5 & 21 \\ 5 & 4 & 0 & 37 \\ 1 & -2 & -5 & 5 \end{array} \right)$$

- we can use all the same row ops we did for the full eqns since the aug. matrix are those coefficients.

* Strategy of Gaussian Elimination

$$\left(\begin{array}{ccc|c} \# & \# & \# & \# \\ \# & \# & \# & \# \\ \# & \# & \# & \# \end{array} \right) \xrightarrow{\text{perform row ops}} \left(\begin{array}{ccc|c} \# & \# & \# & \# \\ 0 & \# & \# & \# \\ 0 & 0 & \# & \# \end{array} \right)$$

- we then write the matrix as a system with x, y, z and = signs and Back substitute

* Gauss-Jordan Elimination

we proceed to obtain

this form
row ops

$$\left(\begin{array}{ccc|c} \# & 0 & 0 & \# \\ 0 & \# & 0 & \# \\ 0 & 0 & \# & \# \end{array} \right) \rightarrow \left\{ \begin{array}{l} \#x = \# \\ \#y = \# \\ \#z = \# \end{array} \right\} \rightarrow \left\{ \begin{array}{l} x = \# \\ y = \# \\ z = \# \end{array} \right.$$

* Elementary Row Ops

(2)

(i) Swap rows:

$$r_i \leftrightarrow r_j$$

(ii) mult. a row by a const:

$$a(r_i) \rightarrow (ar_i)$$

(iii) mult. a row by a constant and add to another row, replacing the latter row with the results.

$$a(r_i) + r_j \rightarrow r_j$$

Ex

Solve $3x + y - 2z = -7$

$2x + 2y + z = 9$

$-x - y + 3z = 6$

(3)

(i) augment

$$\left(\begin{array}{ccc|c} 3 & 1 & -2 & -7 \\ 2 & 2 & 1 & 9 \\ -1 & -1 & 3 & 6 \end{array} \right) \begin{array}{l} \leftarrow \text{swap} \\ \leftarrow \end{array}$$

(ii) row ops.

$$\left(\begin{array}{ccc|c} -1 & -1 & 3 & 6 \\ 2 & 2 & 1 & 9 \\ 3 & 1 & -2 & -7 \end{array} \right) \begin{array}{l} *2; 3 \\ \leftarrow \\ \leftarrow \end{array}$$

$$\left(\begin{array}{ccc|c} -1 & -1 & 3 & 6 \\ 0 & 0 & 7 & 21 \\ 0 & -2 & 7 & 11 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} -1 & -1 & 3 & 6 \\ 0 & -2 & 7 & 11 \\ 0 & 0 & 7 & 21 \end{array} \right) \div 7$$

Back Subst.
or
Jordan
Elimin

$$\left(\begin{array}{ccc|c} -1 & -1 & 3 & 6 \\ 0 & -2 & 7 & 11 \\ 0 & 0 & 1 & 3 \end{array} \right) \begin{array}{l} \leftarrow \\ \leftarrow \\ * -7; * -3 \end{array} \rightarrow \left(\begin{array}{ccc|c} -1 & -1 & 0 & -3 \\ 0 & -2 & 0 & -10 \\ 0 & 0 & 1 & 3 \end{array} \right) \div -2$$

$$\left(\begin{array}{ccc|c} -1 & -1 & 0 & -3 \\ 0 & 1 & 0 & 5 \\ 0 & 0 & 1 & 3 \end{array} \right) \begin{array}{l} \leftarrow \\ * 1 \\ \leftarrow \end{array} \rightarrow \left(\begin{array}{ccc|c} -1 & 0 & 0 & 2 \\ 0 & 1 & 0 & 5 \\ 0 & 0 & 1 & 3 \end{array} \right) * -1$$

(iii) eqn. space

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & -2 \\ 0 & 1 & 0 & 5 \\ 0 & 0 & 1 & 3 \end{array} \right) \rightarrow \begin{array}{l} x = -2 \\ y = 5 \\ z = 3 \end{array}$$

(iv)

soln.

$$(x, y, z) = (-2, 5, 3)$$