

SECTION ONE.I.1: GAUSS'S METHOD

Goals:

- Know Terminology: linear combination, linear equation, coefficients, constant, a system of linear equations, a solution to a system of linear equations, elementary row operations
- Understand an algorithm: Gauss's Method (or Gaussian Elimination). Understanding an algorithm means knowing *when* to apply it, *how* to apply it and correctly *interpreting* the results.

1. linear combination

$$\text{ex: } x_1 + \sqrt{5}x_2 - \frac{1}{\pi}x_3$$

NOT linear

$$x_1 + x_2^2 + x_3 \quad \text{or} \quad x_1 + 5x_1x_2 + x_2$$

$$\text{general: } a_1x_1 + a_2x_2 + a_3x_3 + \dots + a_nx_n$$

2. linear equation

$$\text{ex: } x_1 + \sqrt{5}x_2 - \frac{1}{\pi}x_3 = 8$$

$$\text{general: } a_1x_1 + a_2x_2 + a_3x_3 + \dots + a_nx_n = b$$

← coefficient

← variable

← Constant

3. system of linear equations

$$\boxed{A} \quad \begin{aligned} x+y &= 5 \\ x-y &= 8 \end{aligned}$$

or

$$\boxed{B} \quad \begin{array}{rclcl} x_1 & - & 2x_2 & + & x_3 & = & 0 \\ 2x_2 & & & - & 8x_3 & = & 8 \\ 5x_1 & & & - & 5x_3 & = & 10 \end{array}$$

4. a solutions to a system of linear equations

$$\begin{aligned} \text{Claim} \\ \boxed{A} \quad x = \frac{13}{2}, y = \frac{-3}{2} \\ \text{is a solution. (Check!)} \end{aligned}$$

for \boxed{B} $x=1, y=0, z=-1$ is a solution
(Also, easily checked!)

5. elementary row operations

- multiply eqn. (row) by a constant
- reorder rows/ equations
- add a multiple of one row to another.

6. Gauss's Method

Goal: Find all solutions (if any exist!) to a system of equations.

Steps: Change one system of equations into a new system of equations using only elementary row operations such that the new system is easy to solve. In particular, try eliminating leading coefficients one by one.

Interpretation: The solution to the new system is the same as the solution of the original system. Solve the (easier) new system.

" ρ " pronounced "rho" or "row"

$$-10x_2 + 40x_3 = -40$$

$$\begin{array}{rcl} -5x_1 & + 10x_2 & - 5x_3 \\ \text{7. Example 1: } e_1 & x_1 - 2x_2 + x_3 = 0 \\ e_2 & 2x_2 - 8x_3 = 8 \\ e_3 & 5x_1 - 5x_3 = 10 \end{array}$$

$$\begin{array}{l} \xrightarrow{\rho_3 - 5\rho_1 \leftrightarrow \rho_3} \\ x_1 - 2x_2 + x_3 = 0 \\ 2x_2 - 8x_3 = 8 \\ 10x_2 - 10x_3 = 10 \end{array} \quad \begin{array}{ll} e_1 & \\ e_2 & \\ e_3 & \end{array}$$

$$\begin{array}{l} \xrightarrow{\rho_3 - 5\rho_2 \leftrightarrow \rho_3} \\ \boxed{\begin{array}{l} x_1 - 2x_2 + x_3 = 0 \\ 2x_2 - 8x_3 = 8 \\ 30x_3 = -30 \end{array}} \\ \xrightarrow{\rho_3 \leftarrow \frac{1}{3}\rho_3} \end{array}$$

Solve:

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

$$\underline{2x_2 + 8 = 8} \text{ or } 2x_2 = 0. \quad \underline{x_2 = 0}$$

$$x_1 - 0 - 1 = 0. \quad \underline{x_1 = 1}$$

TWO crucial properties

- ① Same soln as starter system ② easy to solve.

$$\begin{array}{rcl} 8. \text{ Example 2: } -2(2x_1 - 3x_2 + 2x_3 = 1) \\ 4x_1 - 8x_2 + 12x_3 = 1 \\ -4x_1 + 6x_2 - 4x_3 = -2 \end{array}$$

$$\begin{array}{l} \xrightarrow{\rho_3 - 2\rho_2 \leftrightarrow \rho_2} \\ \xrightarrow{\rho_2 \leftrightarrow \rho_1} \\ 2x_1 - 3x_2 + 2x_3 = 1 \\ (x_2 - 4x_3 = 8) \cdot 2 \\ -2x_2 + 8x_3 = -16 \\ 2x_2 - 8x_3 = 16 \end{array}$$

$$\begin{array}{l} \xrightarrow{\rho_3 + 2\rho_2 \leftrightarrow \rho_3} \\ \boxed{\begin{array}{l} 2x_1 - 3x_2 + 2x_3 = 1 \\ x_2 - 4x_3 = 8 \\ 0 = 15 \end{array}} \end{array}$$

ANS: No Solution.

$$\begin{array}{rcl} 9. \text{ Example 3: } 2x_1 - 3x_2 + 2x_3 = 1 \\ 2x_1 - 3x_2 + 2x_3 = 1 \\ 2x_1 - 2x_2 - 2x_3 = 9 \end{array}$$

$$\begin{array}{l} \xrightarrow{\rho_3 - \rho_2 \leftrightarrow \rho_3} \\ \xrightarrow{\rho_2 \leftrightarrow \rho_1} \\ 2x_1 - 3x_2 + 2x_3 = 1 \\ x_2 - 4x_3 = 8 \\ x_2 - 4x_3 = 8 \end{array}$$

$$\begin{array}{l} \xrightarrow{\rho_3 - \rho_2 \leftrightarrow \rho_3} \\ \boxed{\begin{array}{l} 2x_1 - 3x_2 + 2x_3 = 1 \\ x_2 - 4x_3 = 8 \\ 0 = 0 \end{array}} \end{array}$$

Pick $x_3 = 0$, then $x_2 = 8, x_1 = \frac{25}{2}$
Pick $x_3 = -1$, then $x_2 = 4, x_1 = \frac{15}{2}$
etc...

Many Solutions

$$\begin{array}{l} \text{Given } x_3, \\ x_2 = 8 + 4x_3 \end{array}$$

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