

Ex: Solving a system of equations
with valid, but not always optimal,
row operations

Suppose we have row reduced a system to

$$\left[\begin{array}{ccc|c} 1 & 8 & 3 & 9 \\ 0 & 1 & 0 & 2 \\ 0 & 1 & 3 & 6 \end{array} \right]$$

~~unwisely~~ try setting $r_3^* = r_3 + (-1) \cdot r_1$

$$\sim \left[\begin{array}{ccc|c} 1 & 8 & 3 & 9 \\ 0 & 1 & 0 & 2 \\ -1 & -7 & 0 & -3 \end{array} \right] \quad \left| \quad \begin{array}{l} [0 \quad 1 \quad 3 \mid 6] \\ + [-1 \quad -8 \quad -3 \mid -9] \\ \hline [-1 \quad -7 \quad 0 \mid -3] \end{array} \right.$$

Set $r_2^* = r_2 + (-1) r_3$

$$\left[\begin{array}{ccc|c} 1 & 8 & 3 & 9 \\ 0 & 0 & -3 & -4 \\ 0 & 1 & 3 & 6 \end{array} \right] \quad \left| \quad \begin{array}{l} [0 \quad 1 \quad 0 \mid 2] \\ + [0 \quad -1 \quad -3 \mid -6] \\ \hline [0 \quad 0 \quad -3 \mid -4] \end{array} \right.$$

interchange r_2 & r_3

$$\left[\begin{array}{ccc|c} 1 & 8 & 3 & 9 \\ 0 & 1 & 3 & 6 \\ 0 & 0 & -3 & -4 \end{array} \right]$$

~~Set~~ $r_2^* = r_2 + r_3$

$$\left[\begin{array}{ccc|c} 1 & 8 & 3 & 9 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & -3 & -4 \end{array} \right]$$

$$\begin{array}{r} [0 \quad 1 \quad 3 \mid 6] \\ + [0 \quad 0 \quad -3 \mid -4] \\ \hline [0 \quad 1 \quad 0 \mid 2] \end{array}$$

Set $r_1^* = r_1 + (-8)r_2$

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

$$\begin{array}{r} [1 \quad 8 \quad 3 \mid 9] \\ + [0 \quad -8 \quad 0 \mid -16] \\ \hline [1 \quad 0 \quad 3 \mid -7] \end{array}$$

Set $r_1^* = r_1 + r_3$

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & -11 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & -3 & -4 \end{array} \right]$$

$$\begin{array}{r} [1 \quad 0 \quad 3 \mid -7] \\ + [0 \quad 0 \quad -3 \mid -4] \\ \hline [1 \quad 0 \quad 0 \mid -11] \end{array}$$

Set $r_3^* = -\frac{1}{3} \cdot r_3$

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & -11 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 4/3 \end{array} \right]$$

original system is equivalent to

$$\begin{cases} x_1 = -11 \\ x_2 = 2 \\ x_3 = 4/3 \end{cases}$$