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### **Definition 1 (Reduced Echelon System)**

A linear system in which each nonzero equation has a **lead variable** is called a **reduced echelon system**.

### **Definition 2 (Rank and Nullity)**

The number of lead variables in a reduced echelon system is called the **rank** of the system. The number of free variables in a reduced echelon system is called the **nullity** of the system.

We determine the **rank** and **nullity** of a system as follows. First, display a frame sequence which starts with that system and ends in a reduced echelon system. Then the rank and nullity of the system are those determined by the final frame.

### **Theorem 1 (Rank and Nullity)**

The following equation holds:

$$\mathbf{rank} + \mathbf{nullity} = \text{number of variables.}$$

## Elimination

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The elimination algorithm applies at each algebraic step one of the three toolkit rules **swap**, **multiply** and **combination**.

- The objective of each algebraic step is to **increase the number of lead variables**. The process stops when a signal equation (typically  $0 = 1$ ) is found. Otherwise, it stops when no more lead variables can be found, and then the last system of equations is a **reduced echelon system**. A detailed explanation of the process has been given in the discussion of frame sequences.
- Reversibility of the algebraic steps means that no solutions are created nor destroyed throughout the algebraic steps: the original system and all systems in the intermediate steps have *exactly the same solutions*.
- The final reduced echelon system has either a unique solution or infinitely many solutions. In both cases we report the **general solution**. In the infinitely many solution case, the **last frame algorithm** is used to write out a general solution.

## **Theorem 2 (Elimination)**

Every linear system has either no solution or else it has exactly the same solutions as an equivalent reduced echelon system, obtained by repeated application of the toolkit rules **swap**, **multiply** and **combination**.

## An Elimination Algorithm

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An equation is said to be **processed** if it has a lead variable. Otherwise, the equation is said to be **unprocessed**.

1. If an equation " $0 = 0$ " appears, then move it to the end. If a signal equation " $0 = c$ " appears ( $c \neq 0$  required), then the system is inconsistent. In this case, the algorithm halts and we report **no solution**.
2. Identify the **first symbol**  $x_r$ , in variable list order  $x_1, \dots, x_n$ , which appears in some unprocessed equation. Apply the **multiply** rule to insure  $x_r$  has leading coefficient one. Apply the **combination** rule to eliminate variable  $x_r$  from all other equations. Then  $x_r$  is a **lead variable**: the number of lead variables has been increased by one.
3. Apply the **swap** rule repeatedly to move this equation past all processed equations, but before the unprocessed equations. Mark the equation as **processed**, e.g., replace  $x_r$  by boxed symbol  $\boxed{x_r}$ .
4. Repeat steps 1–3, until all equations have been processed once. Then lead variables  $x_{i_1}, \dots, x_{i_m}$  have been defined and the last system is a reduced echelon system.

**1 Example (Elimination)** Solve the system.

$$\begin{array}{rccccrcr} w & + & 2x & - & y & + & z & = & 1, \\ w & + & 3x & - & y & + & 2z & = & 0, \\ & & x & & & + & z & = & -1. \end{array}$$

**Solution**

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The answer using the natural variable list order  $w, x, y, z$  is the standard general solution

$$\begin{array}{l} w = 3 + t_1 + t_2, \\ x = -1 - t_2, \\ y = t_1, \\ z = t_2, \end{array} \quad -\infty < t_1, t_2 < \infty.$$

**Details.** Elimination will be applied to obtain a frame sequence whose last frame justifies the reported solution. The details amount to applying the three rules **swap**, **multiply** and **combination** for equivalent equations to obtain a last frame which is a reduced echelon system. The standard general solution for the last frame matches the one reported above. Let's mark processed equations with a box enclosing the lead variable ( $w$  is marked  $\boxed{w}$ ).

$$\begin{array}{rccccrcr} w & + & 2x & - & y & + & z & = & 1 & \mathbf{1} \\ w & + & 3x & - & y & + & 2z & = & 0 \\ & & x & & & + & z & = & -1 \end{array}$$

$$\begin{array}{rccccrcr} w & + & 2x & - & y & + & z & = & 1 & \mathbf{2} \\ 0 & + & x & + & 0 & + & z & = & -1 \\ & & x & & & + & z & = & -1 \end{array}$$

$$\begin{array}{rccccrcr} \boxed{w} & + & 2x & - & y & + & z & = & 1 & \mathbf{3} \\ & & x & & & + & z & = & -1 \\ & & & & & & 0 & = & 0 \end{array}$$

$$\begin{array}{rccccrcr} \boxed{w} & + & 0 & - & y & - & z & = & 3 & \mathbf{4} \\ & & \boxed{x} & & & + & z & = & -1 \\ & & & & & & 0 & = & 0 \end{array}$$



- 1 Original system. Identify the variable order as  $w, x, y, z$ .
- 2 Choose  $w$  as a lead variable. Eliminate  $w$  from equation 2 by using  $\text{combo}(1, 2, -1)$ .
- 3 The  $w$ -equation is processed. Let  $x$  be the next lead variable. Eliminate  $x$  from equation 3 using  $\text{combo}(2, 3, -1)$ .
- 4 Eliminate  $x$  from equation 1 using  $\text{combo}(2, 1, -2)$ . Mark the  $x$ -equation as processed. **Reduced echelon system** found.

The four frames make the **frame sequence** which takes the original system into a reduced echelon system. Basic exposition rules apply:

1. Variables in an equation appear in variable list order.
2. Equations inherit variable list order from the lead variables.

The last frame of the sequence, which must be a reduced echelon system, is used to write out the general solution, as follows.

$$\begin{aligned}w &= 3 + y + z \\x &= -1 - z \\y &= t_1 \\z &= t_2\end{aligned}$$

$$\begin{aligned}w &= 3 + t_1 + t_2 \\x &= -1 - t_2 \\y &= t_1 \\z &= t_2\end{aligned}$$

Solve for the lead variables  $w$ ,  $x$ . Assign invented symbols  $t_1$ ,  $t_2$  to the free variables  $y$ ,  $z$ .

Back-substitute free variables into the lead variable equations to get a standard general solution.