

Summary

Quick summary of today's notes. Lecture starts on next page.

- A matrix is in *echelon form* if looks something like this:

$$\begin{bmatrix} 0 & 0 & 5 & * & * & * & * & * & * & * \\ 0 & 0 & 0 & 6 & * & * & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & -7 & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0.9 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Here each * can be any number. A matrix is in *reduced echelon form* if it looks like this:

$$\begin{bmatrix} 0 & 0 & 1 & 0 & * & * & 0 & * & * & 0 \\ 0 & 0 & 0 & 1 & * & * & 0 & * & * & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & * & * & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \quad (1)$$

- Each matrix A is row equivalent to exactly one matrix in reduced echelon form, denoted $\text{RREF}(A)$.
- There is an algorithm to compute $\text{RREF}(A)$, called *row reduction*. The algorithm gives a sequence of row operations that we perform on A to obtain $\text{RREF}(A)$. The algorithm is hard to summarize in one line, but it's not too complicated; you will want to become very familiar with the definition.
- The matrices A and $\text{RREF}(A)$ are row equivalent. If A is the augmented matrix of a linear system, then $\text{RREF}(A)$ is the augmented matrix of another system with the same solutions. Key advantage: it is easy to read off the form of all solutions to the linear system corresponding to $\text{RREF}(A)$.
- The *pivot positions* in a matrix A are the locations of the leading 1s in $\text{RREF}(A)$. To find these, you must first compute $\text{RREF}(A)$. If $\text{RREF}(A)$ is (1) then the pivot positions are (1, 3), (2, 4), (3, 7), (4, 10). The *pivot columns* are the columns with pivots; in the example, these are 3, 4, 7, 10.

Here's (1) again with the pivot positions in boxes:

$$\begin{bmatrix} 0 & 0 & \boxed{1} & 0 & * & * & 0 & * & * & 0 \\ 0 & 0 & 0 & \boxed{1} & * & * & 0 & * & * & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \boxed{1} & * & * & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \boxed{1} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

- Consider a linear system in n variables with augmented matrix A .
 - The variable x_i is a *basic variable* if i is a pivot column of A .
 - All non-basic variables are *free variables*.
 - The system has 0 solutions if the last column of A has a pivot (e.g., if $\text{RREF}(A)$ is (1)).
 - If this doesn't occur, then the system has only one solution if all variables are basic.
 - If there is at least one free variable and the system has a solution, then it has infinitely many.

1 Last time: linear systems and row operations

Here's what we did last time: a *system of linear equations* or *linear system* is a list of equations

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n &= b_2 \\ &\vdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n &= b_m \end{aligned}$$

where x_1, x_2, \dots, x_n are variables and each a_{ij} and b_i for $1 \leq i \leq m$ and $1 \leq j \leq n$ is a number.

The *coefficient matrix* and *augmented matrix* of such a system are respectively

$$\begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} a_{11} & \cdots & a_{1n} & b_1 \\ \vdots & & \vdots & \vdots \\ a_{m1} & \cdots & a_{mn} & b_m \end{bmatrix}.$$

The coefficient matrix is $m \times n$: it has m rows and n columns.

The augmented matrix has one extra column, so has size $m \times (n + 1)$.

A *solution* to a linear system is a list of numbers (s_1, s_2, \dots, s_n) such that setting $x_1 = s_1, x_2 = s_2, \dots, x_n = s_n$, all at the same time, makes each equation in the system a true statement.

Two linear systems are *equivalent* if they have the same solutions.

Important fact: Any linear system has either 0, 1, or infinitely many solutions.

We solve a linear system by performing *row operations* on its augmented matrix.

The following are row operations:

- (1) Replace one row by the sum of itself and a multiple of another row.
- (2) Multiply all entries in one row by a fixed nonzero number.
- (3) Interchange two rows.

Let's do an example to see these rules in action.

Example. Consider the linear system

$$\begin{aligned} x_1 + 2x_2 + 5x_3 &= 1 \\ x_1 + x_3 &= 0 \\ x_2 + x_3 &= 7 \end{aligned} \quad \text{which has augmented matrix} \quad \begin{bmatrix} 1 & 2 & 5 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \end{bmatrix}$$

Adding -1 times the second row to the first is an example of row operation (1):

$$\begin{bmatrix} 1 & 2 & 5 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \end{bmatrix} \xrightarrow{(1)} \begin{bmatrix} 0 & 2 & 4 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \end{bmatrix}.$$

Next let's add -2 times the last row to the first row:

$$\begin{bmatrix} 0 & 2 & 4 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \end{bmatrix} \xrightarrow{(1)} \begin{bmatrix} 0 & 0 & 2 & -13 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \end{bmatrix}.$$

Now let's use rule (3) to swap some rows:

$$\begin{bmatrix} 0 & 0 & 2 & -13 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \end{bmatrix} \xrightarrow{(3)} \begin{bmatrix} 0 & 1 & 1 & 7 \\ 1 & 0 & 1 & 0 \\ 0 & 0 & 2 & -13 \end{bmatrix} \xrightarrow{(3)} \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \\ 0 & 0 & 2 & -13 \end{bmatrix}.$$

Now lets scale the third row by 1/2:

$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \\ 0 & 0 & 2 & -13 \end{bmatrix} \xrightarrow{(2)} \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \\ \mathbf{0} & \mathbf{0} & \mathbf{1} & \mathbf{-13/2} \end{bmatrix}.$$

Finally, lets use (1) twice to cancel the entries in rows 1 and 2 in column 3:

$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 7 \\ 0 & 0 & 1 & -13/2 \end{bmatrix} \xrightarrow{(1)} \begin{bmatrix} \mathbf{1} & \mathbf{0} & \mathbf{0} & \mathbf{13/2} \\ 0 & 1 & 1 & 7 \\ 0 & 0 & 1 & -13/2 \end{bmatrix} \xrightarrow{(1)} \begin{bmatrix} 1 & 0 & 0 & 13/2 \\ \mathbf{0} & \mathbf{1} & \mathbf{0} & \mathbf{27/2} \\ 0 & 0 & 1 & -13/2 \end{bmatrix}.$$

Two linear systems are *row equivalent* if their augmented matrices can be transformed to each other by a sequence of zero or more row operations.

Theorem. Row equivalent linear systems are equivalent, which means they have the same solutions.

Therefore the original system in our example has the same solutions as the system corresponding to the last matrix, which consists of the three equations

$$\begin{aligned} x_1 &= 13/2 \\ x_2 &= 27/2 \\ x_3 &= -13/2. \end{aligned}$$

This system has only one solution $(13/2, 27/2, -13/2)$, so the original system also has only one solution.

2 Row reduction to echelon form

The goal today is to give an algorithm to determine whether a linear system has 0, 1, or infinitely many solutions, and to find out what these solutions are when they exist.

The algorithm will be called *row reduction to echelon form* and will formalize the way we solved the linear system in the last example. Sometimes, this algorithm is also called *Gaussian elimination*.

A row in a matrix

$$[a \quad b \quad \dots \quad z]$$

is *nonzero* if not every entry in the row is zero.

A column in a matrix

$$\begin{bmatrix} a \\ b \\ \vdots \\ z \end{bmatrix}$$

is *nonzero* if not every entry in the column is zero.

The *leading entry* in a row of a matrix is the first nonzero entry from left going right. For example,

$$[0 \quad 0 \quad 7 \quad 0 \quad 5]$$

has leading entry 7. The leading entry occurs in column 3.

Definition. A matrix with m rows and n columns is in *echelon form* if it has the following properties:

1. If a row is nonzero, then every row above it is also nonzero.
2. The leading entry in a nonzero row is to the right of the leading entry of any earlier row.

3. If a row is nonzero, then every entry below its leading entry in the same column is zero.

(Exercise: explain why condition 2 actually implies condition 3.)

It may be easier to understand this definition through an example. The following is in echelon form:

$$\begin{bmatrix} 0 & 0 & 5 & * & * & * & * & * & * & * \\ 0 & 0 & 0 & 6 & * & * & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 7 & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 9 \end{bmatrix}$$

Here each * can be replaced by an arbitrary number.

The matrix

$$\begin{bmatrix} 0 & 0 & 5 & * & * & * & * & * & * & * \\ 0 & 0 & 0 & 6 & * & * & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

is also in echelon form.

The matrix

$$\begin{bmatrix} 0 & 0 & 0 & 6 & * & * & * & * & * & * \\ 0 & 0 & 5 & 0 & * & * & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 7 & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 9 \end{bmatrix}$$

is **not** in echelon form: the leading entry in the first row is above a nonzero entry.

The matrix

$$\begin{bmatrix} 0 & 0 & 6 & * & * & * & * & * & * & * \\ 0 & 0 & 5 & * & * & * & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 7 & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 9 \end{bmatrix}$$

is **not** in echelon form: nonzero entries in same column below the leading entry 6 in the first row.

There is a more restrictive version of echelon form which will be useful.

Definition. A matrix is in *reduced echelon form* if

1. The matrix is in echelon form.
2. Each nonzero row has leading entry 1.
3. The leading 1 in each nonzero row is the only nonzero number in its column.

The following matrix is in echelon form but is not reduced:

$$\begin{bmatrix} 0 & 0 & 5 & * & * & * & * & * & * & * \\ 0 & 0 & 0 & 6 & * & * & * & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 7 & * & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 9 \end{bmatrix}$$

But we can apply row operations to turn it into reduced echelon form:

$$\begin{bmatrix} 0 & 0 & 1 & 0 & * & * & 0 & * & * & 0 \\ 0 & 0 & 0 & 1 & * & * & 0 & * & * & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & * & * & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

The fundamental theorem of today is the following:

Theorem. Each matrix A is row equivalent to exactly one matrix $\text{RREF}(A)$ in reduced echelon form.

The proof of this result is not hard, but is easier to describe using terminology that we will introduce in later lectures. The textbook has a proof in its appendix. By the end of today, the result should at least seem plausible, once we understand how to construct the matrix $\text{RREF}(A)$ from A .

We call $\text{RREF}(A)$ the *(row) reduced echelon form* of A .

If a matrix E is in echelon form and is row equivalent to A , then we say that E is an *echelon form* of A .

Proposition. In any echelon form E of a matrix A , the locations of the leading entries are the same.

Proof. Row operations transforming E to the unique reduced echelon form of A do not change these locations: these row operations always just rescale a row, or add a nonzero row to a row above it. \square

A *pivot position* in a matrix A is the location containing a leading 1 in the reduced echelon form for A .

A *pivot column* in a matrix A is a column containing a pivot position.

Example. Suppose

$$A = \begin{bmatrix} 0 & 3 & 1 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 3 & 1 & 1 \end{bmatrix}.$$

Let's find $\text{RREF}(A)$. Add -1 times first row to third row, then $-2/3$ times first row to second row:

$$A = \begin{bmatrix} 0 & 3 & 1 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 3 & 1 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 3 & 1 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & \boxed{3} & 1 & 0 \\ 0 & 0 & \boxed{-2/3} & 0 \\ 0 & 0 & 0 & \boxed{1} \end{bmatrix}.$$

The last matrix is in echelon form, but is not reduced. Pivot positions are boxed. To get to reduced echelon form, rescale rows 1 and 2 by $1/3$ and $-3/2$, then add multiple of second row to first:

$$\begin{bmatrix} 0 & 3 & 1 & 0 \\ 0 & 0 & -2/3 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 1 & 1/3 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} = \text{RREF}(A).$$

Columns 2, 3, and 4 are the pivot columns.

We sometimes refer to an entry in a pivot position of a matrix as a *pivot*.

We are now ready to describe the row reduction algorithm. Let's first go over what this algorithm does to another specific matrix. Then we'll say what the procedure is for a generic matrix.

Example (Row reduction to echelon form, for a specific matrix).

Input: for the general algorithm, the input is an $m \times n$ matrix A . Suppose this matrix is

$$A = \begin{bmatrix} 0 & 3 & -6 & 6 \\ 3 & -7 & 8 & -5 \\ 3 & -9 & 12 & -9 \end{bmatrix}.$$

Procedure:

1. Begin with the leftmost nonzero column.

This is a pivot column. The pivot position is the top position of the column.

For our matrix, the leftmost nonzero column is the first column; the pivot position is boxed:

$$\begin{bmatrix} \boxed{0} & 3 & -6 & 6 \\ \mathbf{3} & -7 & 8 & -5 \\ \mathbf{3} & -9 & 12 & -9 \end{bmatrix}.$$

2. Select a nonzero entry in the current pivot column.

If needed, perform a row operation to swap the row with this entry and the top row.

For example, we can select the 3 in the second row of the first column and then swap rows 1 and 2:

$$\begin{bmatrix} \boxed{0} & 3 & -6 & 6 \\ \mathbf{3} & -7 & 8 & -5 \\ \mathbf{3} & -9 & 12 & -9 \end{bmatrix} \rightarrow \begin{bmatrix} \boxed{3} & -7 & 8 & -5 \\ 0 & 3 & -6 & 6 \\ 3 & -9 & 12 & -9 \end{bmatrix}.$$

3. Use row operations to create zeros below the boxed pivot position:

$$\begin{bmatrix} \boxed{3} & -7 & 8 & -5 \\ 0 & 3 & -6 & 6 \\ 3 & -9 & 12 & -9 \end{bmatrix} \rightarrow \begin{bmatrix} \boxed{3} & -7 & 8 & -5 \\ 0 & 3 & -6 & 6 \\ 0 & -2 & 4 & -4 \end{bmatrix}$$

4. Repeat steps 1-3 on the bottom right submatrix:

$$\left[\begin{array}{c|ccc} 3 & -7 & 8 & -5 \\ 0 & \boxed{3} & -6 & 6 \\ 0 & -2 & 4 & -4 \end{array} \right] \rightarrow \left[\begin{array}{c|ccc} 3 & -7 & 8 & -5 \\ 0 & \boxed{3} & -6 & 6 \\ 0 & 0 & 0 & 0 \end{array} \right] \rightarrow \left[\begin{array}{c|cc|c} 3 & -7 & 8 & -5 \\ 0 & 3 & -6 & 6 \\ 0 & 0 & 0 & 0 \end{array} \right].$$

5. We now have a matrix in echelon form:

$$\begin{bmatrix} \boxed{3} & -7 & 8 & -5 \\ 0 & \boxed{3} & -6 & 6 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

Start with the row containing the rightmost pivot position in our matrix, now in echelon form.

Rescale rightmost pivot, then cancel entries above rightmost pivot position in same column:

$$\begin{bmatrix} 3 & -7 & 8 & -5 \\ 0 & \boxed{3} & -6 & 6 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 3 & -7 & 8 & -5 \\ 0 & \boxed{1} & -2 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 3 & 0 & -6 & 9 \\ 0 & \boxed{1} & -2 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

Repeat with the next pivot position, going right to left:

$$\begin{bmatrix} \boxed{3} & 0 & -6 & 9 \\ 0 & 1 & -2 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} \boxed{1} & 0 & -2 & 3 \\ 0 & 1 & -2 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

The result is the reduced echelon form of our starting matrix A :

$$\text{RREF}(A) = \begin{bmatrix} 1 & 0 & -2 & 3 \\ 0 & 1 & -2 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

With this example in mind, we should now be able to follow the steps in the general algorithm:

Algorithm (Row reduction to echelon form, for a generic matrix).

Input: an $m \times n$ matrix A .

Procedure:

1. Begin with the leftmost nonzero column.

This is a pivot column. The pivot position is the top position of the column.

2. Select a nonzero entry in the current pivot column.

If needed, perform a row operation to swap the row with this entry and the top row.

3. Use row operations to create zeros in the entries below the pivot position.

4. Cover the row containing the current pivot position, and then apply the previous steps to the $(m - 1) \times n$ submatrix that remains. Repeat until the entire matrix is in echelon form.

5. Start with the row containing the rightmost pivot position in our matrix, now in echelon form.

Use row operations to rescale this row to have leading entry 1.

Then use row operations to create zeros in the entries in the same column above each leading entry.

Repeat this for each successive pivot position going left, until the matrix is in reduced echelon form.

Output: $\text{RREF}(A)$.

3 Solutions of linear systems

Example. If a linear system has augmented matrix A with

$$\text{RREF}(A) = \begin{bmatrix} 1 & 0 & -5 & 1 \\ 0 & 1 & 1 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \text{then the system is equivalent to} \quad \begin{cases} x_1 - 5x_3 = 1 \\ x_2 + x_3 = 4 \\ 0 = 0. \end{cases}$$

The pivot columns of A are 1 and 2. We call x_1 and x_2 the *basic variables* and x_3 a *free variable*.

To find all solutions to the system, choose any values for the free variables and then solve for the basic variables. In the above system, we have $x_1 = 5x_3 + 1$ and $x_2 = 4 - x_3$.

Hence all solutions to this system have the form $(s_1, s_2, s_3) = (5a + 1, 4 - a, a)$ for $a \in \mathbb{R}$.

In general, consider a linear system whose augmented matrix is A .

A variable x_i is *basic* if i is a pivot column, and *free* otherwise.

- The system has 0 solutions if the last column is a pivot column of A .

In this case $\text{RREF}(A)$ has a row of the form $[0 \ 0 \ \dots \ 0 \ 1]$ so our system is equivalent to a linear system containing the false equation $0 = 1$.

- The system has only 1 solution if there are no free variables, and the last column is not a pivot.
- Otherwise, the system has infinitely many solutions.

Once we have computed $\text{RREF}(A)$ and identified the free and basic variables, we can write down all solutions to the system (if there are solutions) exactly as in the example: by letting each free variable be arbitrary, and then solving for the basic variables in terms of the free variables.

Next time: vectors in \mathbb{R}^n .

4 Vocabulary

Keywords from today's lecture:

1. **Leading entry** in a row of a matrix.

The first nonzero entry in a given row, going left to right.

Example: The leading entry in the second row of $\begin{bmatrix} 0 & 1 & 2 \\ 0 & 0 & 8 \\ 4 & 5 & 6 \end{bmatrix}$ is 8.

2. **Echelon form.**

A matrix is in echelon form if it has these properties:

- (a) If a row is nonzero, then every row above it is also nonzero.
- (b) The leading entry in one row is in a column to the right of the leading entry in each row above.
- (c) If a row is nonzero, then every entry below its leading entry in the same column is zero.

Example: $\begin{bmatrix} 0 & 0 & 5 & 1 & 1 & 1 & 1 & 2 & 3 & 0.1 \\ 0 & 0 & 0 & 6 & 6 & 7 & 6 & 4 & 5 & 0.2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0.9 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$

3. **Reduced echelon form**

A matrix that is in echelon form, has 1 as the leading entry in each nonzero row, and has no other nonzero entries in the same column as a leading entry in a row.

For each matrix A , there is a unique matrix $\text{RREF}(A)$ in reduced echelon form that is row equivalent to A . This is the **row reduced echelon form** of A .

Example: $\begin{bmatrix} 0 & 0 & 1 & 0 & 1 & 1 & 0 & 2 & 3 & 0 \\ 0 & 0 & 0 & 1 & 6 & 7 & 0 & 4 & 5 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$ is in reduced echelon form.

4. **Pivot position** and **pivot column** of a matrix.

The location (respectively, column) containing a leading 1 in the reduced echelon form for A .

Example: If $A = \begin{bmatrix} 0 & 3 & 1 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 3 & 1 & 1 \end{bmatrix}$ then $\text{RREF}(A) = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$.

The pivot positions of A are (1, 2) and (2, 3) and (3, 4). The pivot columns of A are 2 and 3 and 4.

5. **Basic variables** and **free variables** of a linear system.

If A is the augmented matrix of a linear system in x_1, x_2, \dots, x_n and $i \in \{1, 2, \dots, n\}$ is a pivot column in A then the variable x_i is basic; otherwise x_i is free.

Example: $A = \begin{bmatrix} 0 & 3 & 1 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 3 & 1 & 1 \end{bmatrix}$ is the augmented matrix of $\begin{cases} 3x_2 + x_3 = 0 \\ 2x_2 = 0 \\ 3x_2 + x_3 = 1. \end{cases}$

In previous example, saw that pivot columns of A are 2, 3, and 4. So x_2 and x_3 are basic variables while x_1 is free. Since the last column of A is a pivot column, the linear system has 0 solutions.