

Example of Gaussian Elimination

Consider the system of linear equations:

$$\begin{aligned}x + y + z &= 12 \\x - y &= 2 \\x &\quad - z = 4\end{aligned}$$

Solve using Gaussian elimination:

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 12 \\ 1 & -1 & 0 & 2 \\ 1 & 0 & -1 & 4 \end{array} \right] \quad \begin{aligned}R2 &= R2 - R1 \\R3 &= R3 - R1\end{aligned}$$

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 12 \\ 0 & -2 & -1 & -10 \\ 0 & -1 & -2 & -8 \end{array} \right] \quad \begin{aligned}R2 &= -\frac{1}{2}R2 \\R3 &= -R3\end{aligned}$$

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 12 \\ 0 & 1 & 1/2 & 5 \\ 0 & 1 & 2 & 8 \end{array} \right] \quad R3 = R3 - R2$$

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 12 \\ 0 & 1 & 1/2 & 5 \\ 0 & 0 & 3/2 & 3 \end{array} \right] \quad R3 = \frac{2}{3}R3$$

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 12 \\ 0 & 1 & 1/2 & 5 \\ 0 & 0 & 1 & 2 \end{array} \right]$$

Now that the matrix is in row-echelon form, we use back substitution:

Row 3 gives us $z = 2$.

Substitute z into Row 2:

$$\begin{aligned}y + \left(\frac{1}{2}\right)z &= 5 \\y + \left(\frac{1}{2}\right)2 &= 5 \\y + 1 &= 5 \\y &= 4\end{aligned}$$

Substitute y and z into Row 1:

$$\begin{aligned}x + y + z &= 12 \\x + 4 + 2 &= 12 \\x &= 6\end{aligned}$$

The solution to the system of linear equations is $x = 6, y = 4, z = 2$.

We check this by substituting the solution back into the original equations:

Equation 1:

$$\begin{aligned}x + y + z &= 6 + 4 + 2 \\ &= 12\end{aligned}$$

Equation 2:

$$\begin{aligned}x - y &= 6 - 4 \\ &= 2\end{aligned}$$

Equation 3:

$$\begin{aligned}x - z &= 6 - 2 \\ &= 4\end{aligned}$$

Since all three equations are satisfied, we can be sure this is the correct answer.