

Gaussian Elimination with Elementary Matrices

Recall the steps of G-E for A :

Step 1: Row 2 + $(-2) \times$ Row 1 , equiv: mult by $E = E_{12}(-2)$

Step 2: Row 3 + $(1) \times$ Row 1 , equiv: mult by $F = E_{13}(1)$

Step 3: Row 3 + $(1) \times$ Row 2 , equiv: mult by $G = E_{23}(1)$

Therefore

$$Ax = b \iff \underbrace{GFEA}_U x = \underbrace{GFEb}_c$$

i.e.

$$U = GFEA, c = GFEb$$

This is how U and c are related to A and b .

Multiplying A by E , then by F , then by G , performs G-E on A .