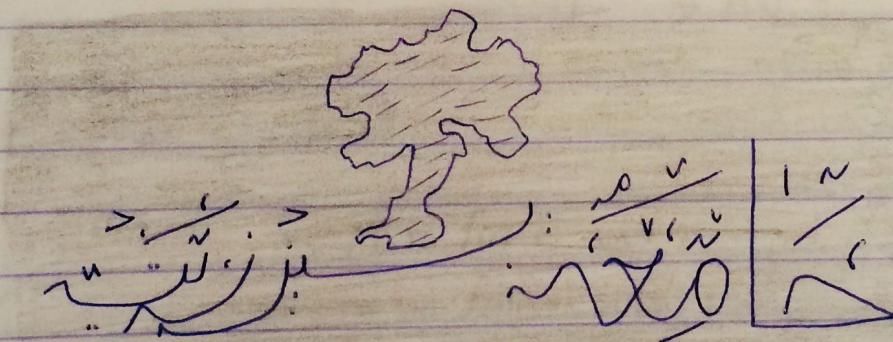
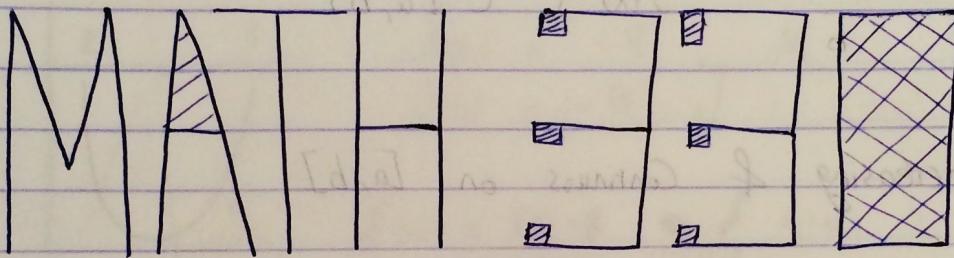


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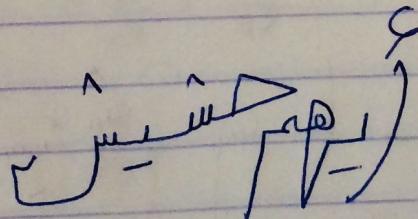
Numerical Methods

ال數學 計算方法



BIRZET UNIVERSITY

1161301



Chapter 3

(15-3-2018)

How to solve a square system of equation

System \rightarrow linear system $A_{n \times n}x_{n \times 1} = b_{n \times 1}$

\rightarrow nonlinear System 1. Newton Iteration

2- FPI [Jacobi Iteration]

3. Gauss-Seidel Iteration
[Seidel Iteration]

2x2 System

$f_1(x, y) = 0$ \Rightarrow Exact equation $(P, Q) = \begin{pmatrix} P \\ Q \end{pmatrix}$ one point

$f_2(x, y) = 0$

Ex $2x^2 + \cos y = 1$ \quad f1 will be 1
 $3xy^2 + \ln(x+y) = x$ \quad f2 will be 0

3x3 System

$f_1(x, y, z) = 0$

$f_2(x, y, z) = 0$

$f_3(x, y, z) = 0$

\Rightarrow Exact

Solution $(P, Q, R) = \begin{pmatrix} P \\ Q \\ R \end{pmatrix}$

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \Rightarrow \det A = |A| = ad - bc$$

$$A^{-1} = \frac{1}{|A|} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

$$\left(\begin{array}{|cc|} \hline & & \\ \hline \end{array} \right) \left(\begin{array}{|c|} \hline & \\ \hline \end{array} \right)_{2 \times 1} = \left(\begin{array}{|c|} \hline & \\ \hline \end{array} \right)_{2 \times 1} \quad \checkmark$$

* Jacobian Matrix of 2x2 System

$$f_1(x, y) = 0$$

$$f_2(x, y) = 0$$

$$J = \begin{pmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} \end{pmatrix}$$

const $\in J$: f_1 simil

Ex ① find the Jacobian matrix of system

$$x^2y^2 + \ln(xy) = 3$$

$$xy^2 + y^2 = 4$$

$$\textcircled{2} \text{ find } J^{-1} \text{ at } (1, 2)$$

Solution ① $f_1 = x^2y^2 + \ln(xy) - 3$

$$f_2 = xy^2 + y^2 - 4$$

$$\Rightarrow \begin{pmatrix} 2xy^2 + \frac{1}{xy} & 2yx^2 + \frac{1}{y} \\ y^2 & 2xy + 2y \end{pmatrix}$$

$$\textcircled{2} \quad \mathcal{J}_{1,2}^{-1} = \begin{pmatrix} 9 & 4,5 \\ 4 & 8 \end{pmatrix}$$

$$|\mathcal{J}| = 72 - 18 = 54 \neq 0$$

$$\mathcal{J}_{1,2}^{-1} = \frac{1}{54} \begin{pmatrix} 8 & -4,5 \\ -4 & 9 \end{pmatrix} = \begin{pmatrix} 0,148 & -0,0833 \\ -0,0741 & 0,167 \end{pmatrix}$$

Methods \textcircled{1} Newton's iteration for only 2x2 system

$$f_1(x, y) = 0$$

given (P_0, q_0)

$$f_2(x, y) = 0$$

$$\Rightarrow \begin{pmatrix} P_{n+1} \\ q_{n+1} \end{pmatrix} = \begin{pmatrix} P_n \\ q_n \end{pmatrix} - \mathcal{J}_{(P_n, q_n)}^{-1} \cdot \begin{pmatrix} f_1(P_n, q_n) \\ f_2(P_n, q_n) \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} P_1 \\ q_1 \end{pmatrix} = \begin{pmatrix} P_0 \\ q_0 \end{pmatrix} - \mathcal{J}_{(P_0, q_0)}^{-1} \begin{pmatrix} f_1(P_0, q_0) \\ f_2(P_0, q_0) \end{pmatrix}$$

Ex Solve the system below using Newton's Iteration starting with $(1, 2)$, find only one iteration.

$$f_1(x, y) \Rightarrow x^2y^2 + \ln(xy) - 3 = 0$$

$$f_2(x, y) \Rightarrow xy^2 + y^2 - 4 = 0$$

$$\begin{pmatrix} P_1 \\ Q_1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} - \begin{pmatrix} f_1^{-1} \\ f_2^{-1} \end{pmatrix} \cdot \begin{pmatrix} f_1(1,2) \\ f_2(1,2) \end{pmatrix}$$

$$f_1(1,2) = 4 + 1 \cdot 2 - 3 = 1.693$$

$$f_2(1,2) = 4$$

$$\begin{pmatrix} f_1^{-1} \\ f_2^{-1} \end{pmatrix}$$

$$\begin{pmatrix} P_1 \\ Q_1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} - \begin{pmatrix} 0.148 & -0.0833 \\ -0.0741 & 0.167 \end{pmatrix} \begin{pmatrix} 1.693 \\ 4 \end{pmatrix}$$

$$= \begin{pmatrix} 1 \\ 2 \end{pmatrix} - \begin{pmatrix} -0.0826 \\ 0.543 \end{pmatrix} = \begin{pmatrix} 1.0826 \\ 1.457 \end{pmatrix} \xrightarrow{\text{sum}} P_1 \quad \xrightarrow{\text{sum}} Q_1$$

2 FPI 2x2 , 3x3

* 2x2 $f_1(x, y) = 0 \Rightarrow x = g_1(x, y) \Rightarrow P_{n+1} = g_1(P_n, Q_n)$
 $f_2(x, y) = 0 \Rightarrow y = g_2(x, y) \Rightarrow Q_{n+1} = g_2(P_n, Q_n)$

$P_0, Q_0 \Rightarrow \text{given}$

* 3x3 $f_1(x, y, z) = 0 \Rightarrow x = g_1(x, y, z) \Rightarrow P_{n+1} = g_1(P_n, Q_n, R_n)$
 $f_2(x, y, z) = 0 \Rightarrow y = g_2(x, y, z) \Rightarrow Q_{n+1} = g_2(P_n, Q_n, R_n)$
 $f_3(x, y, z) = 0 \Rightarrow z = g_3(x, y, z) \Rightarrow R_{n+1} = g_3(P_n, Q_n, R_n)$

In 2x2 $P_1 = g_1(P_0, Q_0)$
 $Q_1 = g_2(P_0, Q_0)$

$$\begin{aligned} P_2 &= g_1(P_1, Q_1) \\ Q_2 &= g_2(P_1, Q_1) \end{aligned}$$

In 3x3 the same

Ex Solve the system using FPI with $(P_0, q_0) = (1, 0.5)$

Find (P_1, q_1)

$$x = \underbrace{x^2 + \sin(\pi y)}_{g_1(x, y)}$$

$$y = \underbrace{\cos(\pi x) - y}_{g_2(x, y)}$$

$$P_1 = g_1(1, 0.5) = 1 + 1 = 2$$

$$q_1 = g_2(1, 0.5) = -1.5$$

$$(P_1, q_1) = (2, -1.5)$$

$$P_2 = g_1(2, -1.5) = 5$$

$$q_2 = g_2(2, -1.5) = 25$$

$$(P_2, q_2) = (5, 2.5)$$

[3] Gauss - Seidal Iteration

Is an improvement of FPI

$$\boxed{2x2} \quad x = g_1(x, y)$$

given (P_0, q_0)

$$y = g_2(x, y)$$

$$P_1 = g_1(P_0, q_0)$$

$$(P_1, q_1)$$

$$q_1 = g_2(P_1, q_0)$$

$$P_2 = g_1(P_1, Q_1)$$

$$Q_2 = g_2(P_2, R_1)$$

$$P_{n+1} = g_1(P_n, Q_n)$$

$$Q_{n+1} = g_2(P_{n+1}, Q_n)$$

[3x3]

$$X = g_1(X, Y, Z)$$

$$Y = g_2(X, Y, Z) \quad (P_0, Q_0, R_0)$$

$$Z = g_3(X, Y, Z)$$

$$P_0 = g_1(P_0, Q_0, R_0)$$

$$Q_0 = g_2(P_0, Q_0, R_0)$$

$$R_0 = g_3(P_0, Q_0, R_0)$$

Ex Solve the system below using Seidel iteration
using (1, 1, 1) | Find (P₂, Q₂, R₂)

$$g_1(X, Y, Z) = -(X-1)^2 - (Y-1)^2 - (Z-1)^2$$

$$g_2(X, Y, Z) = 2X^2 + 3Y^2 - 5Z^2$$

$$g_3(X, Y, Z) = e^X - \cos(iY)$$

$$P_1 = g_1(1, 1, 1) = 0$$

$$Q_1 = g_2(0, 1, 1) = -2$$

$$\begin{matrix} P_1, Q_1, R_1 \\ (0, -2, 0) \end{matrix}$$

$$R_1 = g_3(0, -2, 1) = 0$$

$$P_2 = g_1(0, -2, 0) = -11$$

$$Q_2 = g_2(-11, -2, 0) = 254$$

$$R_2 = g_3(-11, 254, 0) = -0.999$$

$$\begin{aligned} 3x_1 - x_2 + x_3 &= 7 \\ x_1 + 5x_2 - 3x_3 &= 8 \\ 4x_1 - x_2 + x_3 &= -2 \end{aligned}$$

$$Ax = b$$

$$A = \begin{pmatrix} 3 & -1 & 1 \\ 1 & 5 & -3 \\ 4 & -1 & 1 \end{pmatrix}, \quad X = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}, \quad b = \begin{pmatrix} 7 \\ 8 \\ -2 \end{pmatrix}$$

* Cost : Number of operation (+, -, ÷, *)

$$\frac{2+3*5-1}{4} \Rightarrow \text{Cost} = 4$$

$$\text{Cost of } 2^2 = 2*2 \Rightarrow \text{Cost} = 1$$

$$\text{Cost of } 2^3 = 2*2*2 \Rightarrow \text{Cost} = 2$$

$$A_{2 \times 2} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}, \quad \text{Cost of } |A| = ad - bc$$

$$\Rightarrow \text{Cost} = 3$$

Cost of A^2

$$A^2 = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \square & \square \\ \square & \square \end{pmatrix}$$

$$\text{Cost} = 4(2+1) = 12$$

cost of $a \times b$ \leftarrow cost of $a \times c$
 cost of $b \times c$ \leftarrow cost of $b \times d$
 cost of $c \times d$ \leftarrow cost of $a \times d$

Ex Cost of $A^3 = A * A * A \Rightarrow$ Cost of 24

Cost of $4A^2 + |A| A^3$

$\Rightarrow 16 + 24 + 3 + 4 + 4 = 51$

$|A|$ \downarrow

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 $4A^2$
 $|A|A^3$

* رقم ٤ مرات ٤

* $A_{n \times n}$ Cost of A^2

$$\begin{pmatrix} \dots \\ \dots \\ \dots \end{pmatrix} \begin{pmatrix} \vdots \\ \vdots \\ \vdots \end{pmatrix} = \begin{pmatrix} \square & \square \\ \dots & \dots \end{pmatrix}_{n \times n}$$

Cost

$\Delta^2 [n + n - 1]$

$= 2n^3 - n^2$

Ex $A_{n \times n}, b_{n \times 1}$. Find Cost of Ab

$$\begin{pmatrix} \dots \\ \dots \\ \dots \end{pmatrix}_{n \times n} \begin{pmatrix} \vdots \\ \vdots \\ \vdots \end{pmatrix}_{n \times 1} = \begin{pmatrix} \square \\ \vdots \\ \square \end{pmatrix}_{n \times 1}$$

Cost = $n(n+n-1)$
 $= 2n^2 - n$

* Recall *

20-3-2018

$$\boxed{1} \quad \sum_{K=1}^n K = 1 + 2 + 3 + 4 + \dots + n = \frac{n(n+1)}{2}$$

$$\boxed{2} \quad \sum_{K=1}^n K^2 = 1^2 + 2^2 + 3^2 + \dots + n^2 = \frac{n(n+1)(2n+1)}{6}$$

$$\boxed{3} \quad \sum_{K=1}^{n-1} K = \frac{n(n-1)}{2}$$

$$\boxed{4} \quad \sum_{K=1}^{n-1} K^2 = \frac{n(n-1)(2n-1)}{6}$$

$$\boxed{5} \quad \sum_{K=1}^n c = nc$$

$$\boxed{6} \quad \sum_{K=1}^n a_k + b_k = \sum_{K=1}^n a_k \pm \sum_{K=1}^n b_k$$

$$\boxed{7} \quad \sum_{K=1}^n c a_k = c \sum_{K=1}^n a_k$$

* Upper triangular System : $n \times n$

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$$

$$a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$$

$$a_{33}x_3 + \dots + a_{3n}x_n = b_3$$

$$a_{(n-1)(n-1)}x_{(n-1)} + a_{n-1}x_n x_n = b_{n-1}$$

$$a_{nn}x_n = b_n$$

$$\text{Ex} \quad \begin{aligned} 2x_1 + x_2 - x_3 &= 3 \\ 6x_2 + x_3 &= 6 \\ 5x_3 &= 0 \end{aligned} \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \quad \begin{array}{l} 3 \times 3 \\ \text{upper } \Delta \text{ system} \end{array}$$

* upper Δ solved by back substitution [B.S]

Solution $x_3 = \frac{0}{5} = 0$ Step 1

$$x_2 = \frac{6 - (1)(x_3)}{6} = \frac{6 - 1(0)}{6} = 1 \quad \text{Step 2}$$

\Rightarrow 3 Iteration

$$x_3 = \frac{3 + (1)(x_3) - (1)(x_2)}{2} = 1 \quad \text{Step 3}$$

Cost = 9 , $n \times n \Rightarrow n^2 = \boxed{9}$ Cost \leq upper Δ system

now Cost of $n \times n$ upper Δ system using B.S

Step	+ , -	* \div
1	0	1
2	1	2
3	2	3
:	:	
K	K-1	K
:		
n		

$$+, - : \sum_{K=1}^n K-1 \quad] \quad \text{Total Cost of B.S} = \sum_{K=1}^n K-1 + \sum_{K=1}^n K$$

$$*, \div : \sum_{K=1}^n K \quad]$$

$$\Rightarrow \sum_{k=1}^n (2k-1) = 2 \sum_{k=1}^n k - \sum_{k=1}^n 1 = 2 \frac{(n)(n+1)}{2} - n = n^2 + n - n = n^2$$

To solve any $n \times n$ linear system : $Ax = b$

Augmented matrix : $[A|b]_{n \times n+1}$

① Gaussian Elimination G.E

$$[A|B] \rightarrow [U|C] + BS$$

② LU Factorization : $Ax = b$

a) $A = LU \Rightarrow L \boxed{Ux} = b$

b) $Ly = b$ solve for y [Forward substitution]

c) $Ux = y$ solve for x [B.S]

③ Cramers Rule $[Ax = b]$

$$x_i = \frac{|A_i|}{|A|} \quad i = 1, \dots, n$$

Ex 2×2 linear system

$$Ax = b : \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}$$

Find Total Cost

$$x_1 = \frac{|A_{11}|}{|A|}, x_2 = \frac{|A_{21}|}{|A|}$$

$$\text{Cost} = \frac{\text{cost}}{|A|} + \frac{\text{cost}}{|A_{11}|} + \frac{\text{cost}}{|A_{21}|} + 2$$

\div

= 3 + 3 + 3 + 2 = 11

for W.M.

Ex 3x3

Solution $x_1 = \frac{|A_{11}|}{|A|}, x_2 = \frac{|A_{21}|}{|A|}, x_3 = \frac{|A_{31}|}{|A|}$

$$\text{Total Cost} = 4(\text{cost of } |A|) + 3$$

$$A = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} \Rightarrow |A| = a * (e*i - h*f) - b * (d*i - f*g) + c * (d*h - e*g)$$

$$\text{Cost of } |A| = 14$$

$$\text{Total Cost} = 4(14) + 3 = 59$$

HW Find total cost of Cramer Rule of 4x4

4 Gauss-Jordan Reduction

$$[A|b] \xrightarrow{\text{E}} [I|x], I: \text{Identity}$$

$$\text{Cost} = \text{Cost of E}$$

5 Inverse Method

$$Ax = b \quad @ \text{ find } A^{-1} \quad [A|I] \rightarrow [I|A^{-1}]$$

$$\textcircled{b} \quad X = A_{n \times n}^{-1} b_{n \times 1}$$

Invertible matrix

$$G.E \quad [A|b] \rightarrow [U|c] + B.S$$

Recall : Row operations \square Switch two rows

\square Multiply a row by a nonzero constant

\square Replace a row by adding/subtracting it to a multiple of another row.

$$\overset{\text{Row}}{R_K} \rightarrow R_K - M_{Kp} R_p$$

Note M_{Kp} : Multiplier

$$\underline{\text{Ex}} \quad Ax = b \quad 4 \times 4 \Rightarrow \boxed{n=4}$$

Solve it using G.E & Find Cst

$$[A|b] = \left[\begin{array}{cccc|c} 2 & 6 & 4 & 3 & 22 \\ 1 & 2 & 1 & 4 & 13 \\ 4 & 2 & 2 & 1 & 20 \\ -3 & 1 & 3 & 2 & 6 \end{array} \right]$$

Step 1 : Multipliers $M_{21} = \frac{1}{2} = 0.5$

$$M_{31} = \frac{4}{2} = 2$$

$$M_{41} = -\frac{3}{2} = -1.5$$

$$\Rightarrow R_2 - \frac{1}{2}R_1 \left[\begin{array}{cccc|c} 2 & 6 & 4 & 3 & 22 \\ 0 & -1 & -1 & 2.5 & 2 \end{array} \right] \quad \begin{matrix} 4,4 \\ 4,4 \\ 4,4 \end{matrix} \quad \text{Iteration}$$

$$R_3 - 2R_1 \left[\begin{array}{cccc|c} 0 & -10 & -6 & -5 & -24 \end{array} \right] \quad \begin{matrix} 4,4 \\ 4,4 \end{matrix}$$

$$R_4 + 1.5R_1 \left[\begin{array}{cccc|c} 0 & 10 & 9 & 6.5 & 39 \end{array} \right] \quad \begin{matrix} 4,4 \\ 4,4 \end{matrix}$$

	+, -	*, /
1	$3(4)$	$3(4), 3$

Multipliers
are

ارجع الى خط
الخطوة السابقة

خطوة الثالثة هي خطوة 3 *

خطوة لابد من انجاد المعمول المضمن

Step 2 : $M \Rightarrow M_{32} = \frac{-10}{-1} = +10, M_{42} = \frac{10}{-1} = -10$

$$\begin{array}{l} R_3 - 10R_2 \\ R_4 \end{array} \left[\begin{array}{cccc|c} 2 & 6 & 4 & 3 & 22 \\ 0 & -1 & -1 & 2.5 & 2 \\ 0 & 0 & 4 & -30 & -44 \\ 0 & 0 & -1 & 31.5 & 59 \end{array} \right]$$

	+, -	*, /
2	$2(3)$	$2(3), 2$

Step 3 : $M_{43} = -\frac{1}{4} = -0.25$

$$\left[\begin{array}{cccc|c} 2 & 6 & 4 & 3 & 22 \\ 0 & -1 & -1 & 2.5 & 2 \\ 0 & 0 & 4 & -30 & -44 \\ 0 & 0 & 0 & 24 & 45 \end{array} \right]$$

	+, -	*, /
3	$1(2)$	$1(2), 1$

Step	+ , -	* , ÷
1	3(4)	3(4) 3
2	2(3)	2(3) 2
3	1(1) 2	1(2) 1

$$20 + 20 + 6 \Rightarrow 46$$

Cost of $[A|b] \rightarrow [U|c] = 46$

* Cost of B.S. = $4^2 = 16$

Total Cost of G.E. = $46 + 16 = 62$

n-1 $\leftarrow K \Leftarrow$ Step size

$\div n-K$

$n-K \quad (n-K+1)$] $n \times n$ system

Newton for Jacobian \Rightarrow Quiz

G.E 4x4

22-3-2018

$$[A|b]_{\text{aug}} \rightarrow [U|C]_{\text{upper}} + B_s$$

Step	+ , -	* , ÷
1	3 (4)	3(4) , 3
2	2 (3)	2(3) , 2
3	1 (2)	1(2) , 1

Now G.E for nxn

Step	+ , -	* , ÷
1	(n-1)(n)	(n-1)n , n-1
2	(n-2)(n-1)	(n-2)(n-1) , n-2
3	(n-3)(n-2)	(n-3)(n-2) , n-3
⋮	⋮	⋮
K	(n-K)(n-K+1)	(n-K)(n-K+1) , n-K
n-1	⋮	⋮

Cost of $[A|b] \rightarrow [U|C]$

$$\begin{aligned}
 &= \sum_{K=1}^{n-1} (n-K)(n-K+1) + \sum_{K=1}^{n-1} (n-K)(n-K+1) + \sum_{K=1}^{n-1} n-K \\
 &= \sum_{K=1}^{n-1} [2(n-K)(n-K+1) + n-K]
 \end{aligned}$$

$$\text{let } t = n-K$$

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$$K=1 \Rightarrow t=n-1$$

$$K=n-1 \Rightarrow t=1$$

$$\sum_{t=1}^n [2t(t+1) + t] \\ = 2 \sum_{t=1}^{n-1} t^2 + 3 \sum_{t=1}^{n-1} t$$

$$2 \frac{(n)(n-1)(2n-1)}{6} + 3 \frac{n(n-1)}{2}$$

$$\Rightarrow \frac{4n^3 - 6n^2 + 2n + 9n^2 - 9n}{6}$$

$$\Rightarrow \frac{4n^3 + 3n^2 - 7n}{6} \quad \text{B.s.} \quad \text{B.s.}$$

$$\text{Total Cost of G.E.} = \frac{4n^3 + 3n^2 - 7n}{6} + n^2$$

$$= \frac{4n^3 + 9n^2 - 7n}{6}$$

$$\approx \frac{2n^3}{3} \text{ for } n \text{ large} \quad [\text{up to } \sqrt[3]{n}]$$

HW Consider the data $(1, 1), (2, 3), (3, 5)$

@ Let $P(x) = ax^2 + bx + c$

Find a, b, c such that $P(x_k) = y_k$ for the above data using G.E.

⑥ Find cost of solving a 3×3 system using G.E

⑦ $= = = =$ an $n \times n$ system using G.E

Step	+	-	*	/
1	2(3)	2(3), 2		
2	1(2)	1(2), 1		

$$19 + 9 = 28$$

@ $P(1) = 1 \Rightarrow a+b+c = 1$

$$P(2) = 2 \Rightarrow 4a+2b+c = 3$$

$$P(3) = 5 \Rightarrow 9a+3b+c = 5$$

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 4 & 2 & 1 & 3 \\ 9 & 3 & 1 & 5 \end{array} \right)$$

* LU Factorization :-

$$Ax = b$$

(1) $A = LU$ L: Lower Δ
 U: upper Δ

$$[A] \rightarrow [U]$$

b
 $L[\underline{Ux}] = b$

(2) Solve $Ly = b$ by Forward Substitution

→ Cost $n^2 - n$

(3) Solve $Ux = y$ by B.S \Rightarrow Cost $= n^2$

Ex

$$A = \begin{bmatrix} 2 & 6 & 4 & 3 \\ 1 & 2 & 1 & 4 \\ 4 & 2 & 2 & 1 \\ -3 & 1 & 3 & 2 \end{bmatrix}, b = \begin{bmatrix} 22 \\ 13 \\ 20 \\ 6 \end{bmatrix}$$

Solve Using LU Factorization

Solution

$$\begin{bmatrix} 2 & 6 & 4 & 3 \\ 1 & 2 & 1 & 4 \\ 4 & 2 & 2 & 1 \\ -3 & 1 & 3 & 2 \end{bmatrix}$$



Step 1

Multi.

$$M_{21} = \frac{1}{2}$$

$$M_{31} = \frac{4}{2}$$

$$M_{41} = -\frac{3}{2}$$

$$R_2 - \frac{1}{2} R_1$$

$$\begin{bmatrix} 2 & 6 & 4 & 3 \\ 0 & -1 & -1 & 2.5 \\ 0 & -10 & -6 & -5 \\ 0 & 10 & 9 & 6.5 \end{bmatrix}$$

Step	+,-	* , ÷
↑	$3(3)$	$3(3), 3$

$$R_3 - 2R_1$$

$$R_4 + \frac{3}{2} R_1$$

Step 2

Multi

$$M_{32} = \frac{-10}{-1} = 10$$

$$M_{42} = \frac{10}{-1} = -10$$

$$R_3 - 10R_2$$

$$R_4 + 10R_2$$

$$\begin{bmatrix} 2 & 6 & 4 & 3 \\ 0 & -1 & -1 & 2.5 \\ 0 & 0 & 4 & -30 \\ 0 & 0 & -1 & 31.5 \end{bmatrix}$$

Step	+,-	* , ÷
2	$2(2)$	$2(2), 2$