

Linear Algebraic Equations

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Linear algebraic equations

Matrices

❖ **matrix notation**

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdot & \cdot & a_{1n} \\ a_{21} & a_{22} & \cdot & \cdot & a_{2n} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ a_{m1} & \cdot & \cdot & \cdot & a_{mn} \end{bmatrix}$$

Linear algebraic equations

Special cases of Matrices

❖ Vector matrix

$$A = \begin{bmatrix} a_{11} \\ a_{21} \\ \cdot \\ a_{m1} \end{bmatrix} \quad A = [a_{11} \quad a_{12} \quad \cdot \quad a_{1n}]$$

❖ Square matrix (n=m)

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdot & \cdot & a_{1m} \\ a_{21} & a_{22} & \cdot & \cdot & a_{2m} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ a_{m1} & \cdot & \cdot & \cdot & a_{mm} \end{bmatrix}$$

Special cases of Matrices

Square matrix

❖ Symmetric matrix ($a_{ij} = a_{ji}$)

$$\diamond a_{12} = a_{21}$$

$$\diamond a_{13} = a_{31}$$

$$\diamond a_{23} = a_{32}$$

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

❖ diagonal matrix

$$\diamond a_{ij} = 0; i \neq j$$

$$\diamond a_{ij} \neq 0; i = j$$

$$A = \begin{bmatrix} a_{11} & 0 & 0 \\ 0 & a_{22} & 0 \\ 0 & 0 & a_{33} \end{bmatrix}$$

Special cases of Matrices

Square matrix

❖ Identity matrix

$$\diamond a_{ij} = 0; i \neq j$$

$$\diamond a_{ij} = 1; i = j$$

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

❖ Upper and lower triangular matrices

Upper matrix

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{22} & a_{23} \\ 0 & 0 & a_{33} \end{bmatrix}$$

Lower matrix

$$A = \begin{bmatrix} a_{11} & 0 & 0 \\ a_{21} & a_{22} & 0 \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

Special cases of Matrices

Square matrix

❖ Banded matrix

This example has a bandwidth equal 3

Bandwidth

$$A = \begin{bmatrix} a_{11} & a_{12} & 0 & 0 & 0 \\ a_{21} & a_{22} & a_{23} & 0 & 0 \\ 0 & a_{32} & a_{33} & a_{34} & 0 \\ 0 & 0 & a_{43} & a_{44} & a_{45} \\ 0 & 0 & 0 & a_{54} & a_{55} \end{bmatrix}$$

Linear algebraic equations

Matrices operations

Addition

$$[C] = [A] + [B] \text{ then } c_{ij} = a_{ij} + b_{ij}$$

$$[A] + [B] = [B] + [A]$$

$$([A] + [B]) + [C] = [A] + ([B] + [C])$$

Multiplication

$$([A] [B]) [C] = [A] ([B] [C])$$

$$[A] ([B] + [C]) = [A][B] + [A][C]$$

$$[A][B] \neq [B][A] \text{ unless}$$

$$[A][A]^{-1} = [A]^{-1}[A] = [I]$$

Multiplication

$$[D] = g[A] + [B]$$

$$g[A] = \begin{bmatrix} ga_{11} & ga_{12} & ga_{13} \\ ga_{21} & ga_{22} & ga_{23} \\ ga_{31} & ga_{32} & ga_{33} \end{bmatrix}$$

$$[C] = [A] [B] ; \quad c_{ih} = \sum_{k=1}^n a_{ik} b_{kj}$$

$$c_{12} = (a_{11}b_{12}) + (a_{12}b_{22}) + (a_{13}b_{32})$$

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix}$$

Linear algebraic equations

Matrices operations

Matrix Determent $|A|$

$$\det(A) = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

$$= a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12} \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

$$= a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{31}a_{23}) + a_{13}(a_{21}a_{32} - a_{22}a_{31})$$

Linear algebraic equations

Matrices operations

Matrix transpose and inverse

❖ Transpose : $[A]_{ij} = [A]_{ji}$

$$[A] = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \Rightarrow [A]^T = \begin{bmatrix} a_{11} & a_{21} & a_{31} \\ a_{12} & a_{22} & a_{32} \\ a_{13} & a_{32} & a_{33} \end{bmatrix}$$

❖ Inverse $[A]^{-1} =$

$$[A]^{-1} = \frac{1}{\det(A)} [\text{cofactor matrix of } A]^T$$

Linear algebraic equations

Matrices operations

Matrix inverse

❖ Adjoint method

$$[A]^{-1} = \frac{1}{\det(A)} [\text{cofactor matrix of } A]^T$$

$$[A] = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

$$[\text{cofactor matrix of } A] = \begin{bmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{bmatrix}$$

$$[\text{cofactor matrix of } A] = \begin{bmatrix} + & - & + \\ - & + & - \\ + & - & + \end{bmatrix}$$

$$A_{11} = \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix}, A_{12} = - \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} \text{ and so on}$$

Linear algebraic equations

Terminology

Transformation to matrix notation

❖ the given equations are in form of and transferred to

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

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

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$$a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n = b_n$$

$$[A]\{x\} = \{B\}$$

$$[A] = \begin{bmatrix} a_{11} & a_{12} & \cdot & \cdot & a_{1n} \\ a_{21} & a_{22} & \cdot & \cdot & a_{2n} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ a_{n1} & \cdot & \cdot & \cdot & a_{nn} \end{bmatrix} \quad \{x\} = \begin{Bmatrix} x_1 \\ x_2 \\ \cdot \\ \cdot \\ x_n \end{Bmatrix} \quad \{B\} = \begin{Bmatrix} b_1 \\ b_2 \\ \cdot \\ \cdot \\ b_n \end{Bmatrix}$$

Linear algebraic equations

Solution methods

Graphical method

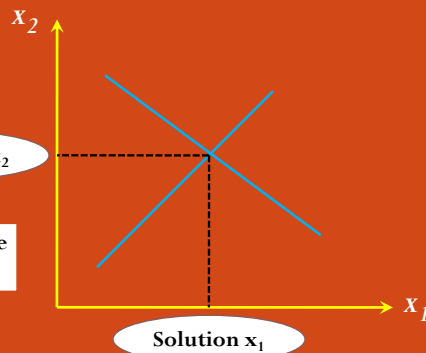
❖ example :

$$a_{11}x_1 + a_{12}x_2 = b_1$$

$$a_{21}x_1 + a_{22}x_2 = b_2$$

Solution x_2

Can not be applied for more than three equations



Linear algebraic equations

Solution methods

Cramer's rule

$$[A] = \begin{bmatrix} a_{11} & a_{12} & \cdot & \cdot & a_{1n} \\ a_{21} & a_{22} & \cdot & \cdot & a_{2n} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ a_{n1} & \cdot & \cdot & \cdot & a_{nn} \end{bmatrix} \quad \{x\} = \begin{Bmatrix} x_1 \\ x_2 \\ \cdot \\ \cdot \\ x_n \end{Bmatrix} \quad \{B\} = \begin{Bmatrix} b_1 \\ b_2 \\ \cdot \\ \cdot \\ b_n \end{Bmatrix}$$

$$x_1 = \frac{\begin{vmatrix} b_{11} & a_{12} & \cdot & \cdot & a_{1n} \\ b_{21} & a_{22} & \cdot & \cdot & a_{2n} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ b_{n1} & \cdot & \cdot & \cdot & a_{nn} \end{vmatrix}}{|A|}$$

$$x_2 = \frac{\begin{vmatrix} a_{11} & b_{12} & \cdot & \cdot & a_{1n} \\ a_{21} & b_{22} & \cdot & \cdot & a_{2n} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ a_{n1} & b_{n2} & \cdot & \cdot & a_{nn} \end{vmatrix}}{|A|}$$

$$x_n = \frac{\begin{vmatrix} a_{11} & a_{12} & \cdot & \cdot & b_{1n} \\ a_{21} & a_{22} & \cdot & \cdot & b_{2n} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ a_{n1} & a_{n2} & \cdot & \cdot & b_{nn} \end{vmatrix}}{|A|}$$

Linear algebraic equations

Cramer's rule

Example

$$\begin{aligned} x_1 + 2x_2 + x_3 &= 13 \dots\dots\dots \text{Eq.1} \\ 2x_1 + 2x_2 + 4x_3 &= 30 \dots\dots\dots \text{Eq.2} \\ x_1 + 3x_2 + 2x_3 &= 21 \dots\dots\dots \text{Eq.3} \end{aligned} \quad [A] = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 2 & 4 \\ 1 & 3 & 2 \end{bmatrix} \quad \{x\} = \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} \quad \{B\} = \begin{Bmatrix} 13 \\ 30 \\ 21 \end{Bmatrix}$$

$$x_1 = \frac{\begin{vmatrix} 13 & 2 & 1 \\ 30 & 2 & 4 \\ 21 & 3 & 2 \end{vmatrix}}{|A|}$$

$$x_2 = \frac{\begin{vmatrix} 1 & 13 & 1 \\ 2 & 30 & 4 \\ 1 & 21 & 2 \end{vmatrix}}{|A|}$$

$$x_3 = \frac{\begin{vmatrix} 1 & 2 & 13 \\ 2 & 2 & 30 \\ 1 & 3 & 21 \end{vmatrix}}{|A|}$$

Linear algebraic equations

Solution methods

Elimination of unknowns

❖ Forward elimination

$$\begin{aligned} (a_{11}x_1 + a_{12}x_2 = b_1) * a_{21} & \quad a_{11}a_{21}x_1 + a_{12}a_{21}x_2 = a_{21}b_1 \\ (a_{21}x_1 + a_{22}x_2 = b_2) * a_{11} & \quad a_{21}a_{11}x_1 + a_{22}a_{11}x_2 = a_{11}b_2 \end{aligned}$$

Subtract (2) from (1): $a_{22}a_{11}x_2 - a_{12}a_{21}x_2 = a_{11}b_2 - a_{21}b_1$

And so:

$$x_2 = \frac{a_{11}b_2 - a_{21}b_1}{a_{22}a_{11} - a_{12}a_{21}}$$

$$x_1 = \frac{\begin{vmatrix} b_1 & a_{12} \\ b_2 & a_{22} \end{vmatrix}}{\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}} \quad \text{and} \quad x_2 = \frac{\begin{vmatrix} a_{11} & b_1 \\ a_{21} & b_2 \end{vmatrix}}{\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}}$$

❖ Backward substitution:

$$x_1 = \frac{a_{22}b_1 - a_{12}b_2}{a_{22}a_{11} - a_{12}a_{21}}$$

Linear algebraic equations

Solution methods

Naive Gauss Elimination

Forward Elimination

$$\left[\begin{array}{ccc|c} a_{11} & a_{12} & a_{13} & b_1 \\ a_{21} & a_{22} & a_{23} & b_2 \\ a_{31} & a_{32} & a_{33} & b_3 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} a_{11} & a_{12} & a_{13} & b_1 \\ 0 & a_{22} & a_{23} & b_2 \\ 0 & 0 & a_{33} & b_3 \end{array} \right]$$

Backward substitution

$$\begin{aligned} x_3 &= b_3 / a_{33} \\ x_2 &= (b_2 - a_{23}x_3) / a_{22} \\ x_1 &= (b_1 - a_{12}x_2 - a_{13}x_3) / a_{11} \end{aligned}$$

Linear algebraic equations

Naive Gauss Elimination

Example

$$\begin{array}{l} x_1 + 2x_2 + x_3 = 13 \dots\dots\dots \text{Eq.1} \\ 2x_1 + 2x_2 + 4x_3 = 30 \dots\dots\dots \text{Eq.2} \Rightarrow \\ x_1 + 3x_2 + 2x_3 = 21 \dots\dots\dots \text{Eq.3} \end{array} \quad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 13 \\ 2 & 2 & 4 & 30 \\ 1 & 3 & 2 & 21 \end{array} \right]$$

Multiply Eq.1 by(2) and subtract Eq.2 from it

$$\begin{array}{l} x_1 + 2x_2 + x_3 = 13 \\ 0x_1 + 2x_2 - 2x_3 = -4 \Rightarrow \\ x_1 + 3x_2 + 2x_3 = 21 \end{array} \quad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 13 \\ 0 & 2 & -2 & -4 \\ 1 & 3 & 2 & 21 \end{array} \right]$$

Subtract Eq.3 from Eq.1

$$\begin{array}{l} x_1 + 2x_2 + x_3 = 13 \\ 0x_1 + 2x_2 - 2x_3 = -4 \Rightarrow \\ 0x_1 + 3x_2 + 2x_3 = 21 \end{array} \quad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 13 \\ 0 & 2 & -2 & -4 \\ 0 & 1 & 1 & 8 \end{array} \right]$$

Multiply Eq.3 by(2) and subtract it from Eq.1

$$\begin{array}{l} x_1 + 2x_2 + x_3 = 13 \\ 0x_1 + 2x_2 - 2x_3 = -4 \Rightarrow \\ 0x_1 + 0x_2 + 2x_3 = 21 \end{array} \quad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 13 \\ 0 & 2 & -2 & -4 \\ 0 & 0 & -4 & -20 \end{array} \right]$$

Back substitution

$$\begin{aligned} x_3 &= -20 / -4 = 5 \\ x_2 &= (-4 - (-2)(5)) / 2 = 3 \\ x_1 &= (13 - (2)(3) - (1)(5)) / 1 = 2 \end{aligned}$$

Verification

Linear algebraic equations

Gauss – Jordan Method

Methodology

$$\begin{array}{l} \left[\begin{array}{ccc|c} a_{11} & a_{12} & a_{13} & b_1 \\ a_{21} & a_{22} & a_{23} & b_2 \\ a_{31} & a_{32} & a_{33} & b_3 \end{array} \right] \quad \left[\begin{array}{ccc|c} 1 & 0 & 0 & B_1 \\ 0 & 1 & 0 & B_2 \\ 0 & 0 & 1 & B_3 \end{array} \right] \quad \begin{array}{l} x_1 = B_1 \\ x_2 = B_2 \\ x_3 = B_3 \end{array} \end{array}$$

- ❖ this is done by :
1. Eliminating x_1 from Eqs 2 & 3
 2. Eliminating x_2 from Eqs 1 & 3
 3. Eliminating x_3 from Eqs 1 & 2

Linear algebraic equations

Gauss – Jordan Method

Example

$$\begin{array}{l} x_1 + 2x_2 + x_3 = 13 \dots\dots\dots \text{Eq.1} \\ 2x_1 + 2x_2 + 4x_3 = 30 \dots\dots\dots \text{Eq.2} \Rightarrow \\ x_1 + 3x_2 + 2x_3 = 21 \dots\dots\dots \text{Eq.3} \end{array} \Rightarrow \left[\begin{array}{ccc|c} 1 & 2 & 1 & 13 \\ 2 & 2 & 4 & 30 \\ 1 & 3 & 2 & 21 \end{array} \right]$$

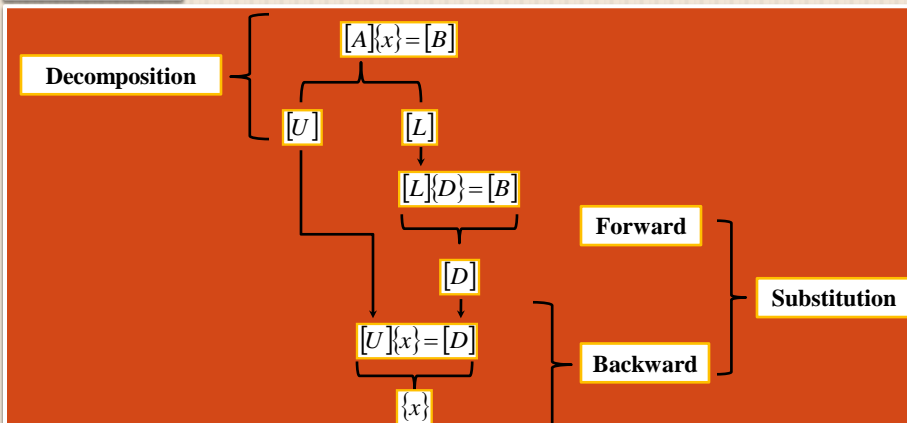
❖ Solution

$$\begin{array}{c} \left[\begin{array}{ccc|c} 1 & 2 & 1 & 13 \\ 2 & 2 & 4 & 30 \\ 1 & 3 & 2 & 21 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 2 & 1 & 13 \\ 0 & 2 & -2 & -4 \\ 0 & 1 & 1 & 8 \end{array} \right] \xrightarrow{2} \left[\begin{array}{ccc|c} 1 & 0 & -3 & -17 \\ 0 & 2 & -2 & -4 \\ 0 & 1 & 1 & 8 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 0 & -3 & -17 \\ 0 & 1 & -1 & -2 \\ 0 & 1 & 1 & 8 \end{array} \right] \\ \downarrow \\ \left[\begin{array}{ccc|c} 1 & 0 & -3 & -17 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & -2 & -10 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 0 & -3 & -17 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 1 & 5 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 0 & -3 & -17 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & 5 \end{array} \right] \rightarrow \left[\begin{array}{ccc|c} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & 5 \end{array} \right] \end{array}$$

Linear algebraic equations

LU- Decomposition method

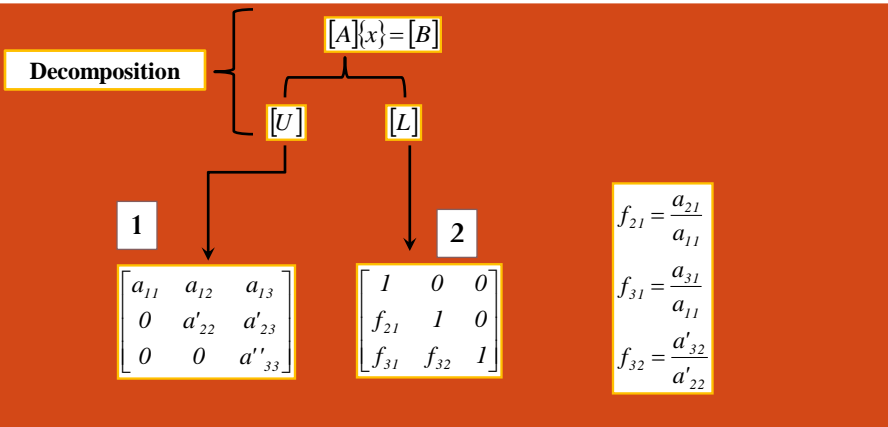
Methodology



Linear algebraic equations

LU- Decomposition

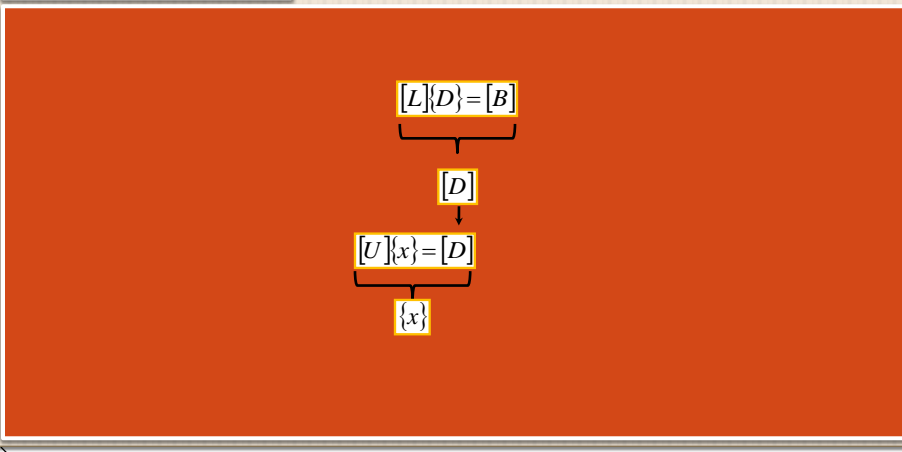
Decomposition phase



Linear algebraic equations

LU- Decomposition

Substitution phase



Linear algebraic equations

LU- Decomposition

Detailed procedures

❖ decomposition phase

❖ to find [U]:

- ❖ multiply Eq1 by the factor (a_{21}/a_{11})
- ❖ Subtract Eq2 from Eq1 to eliminate x_1 from Eq2
- ❖ multiply Eq1 by the factor (a_{31}/a_{11})
- ❖ Subtract Eq3 from Eq1 to eliminate x_1 from Eq3
- ❖ At this point, you eliminate x_1 from Eqs 1 and 2 and the matrix will be in the following form:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a'_{22} & a'_{23} \\ 0 & a'_{32} & a'_{33} \end{bmatrix}$$

- ❖ Save the values of a'_{22} and a'_{23} to use it later

Linear algebraic equations

LU- Decomposition

Detailed procedures

❖ decomposition phase

❖ continuo to find [U]:

- ❖ multiply Eq2 by the factor (a'_{32}/a'_{22})
- ❖ Subtract Eq3 from Eq2 to eliminate x_2 from Eq3
- ❖ At this point, you eliminate x_2 from Eq 2 and the matrix will be in the following form:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a'_{22} & a'_{23} \\ 0 & 0 & a'_{33} \end{bmatrix}$$

- ❖ This matrix is called the upper matrix

Linear algebraic equations

LU- Decomposition

Detailed procedures

❖ decomposition phase

❖ to find [L]:

$$[L] = \begin{bmatrix} 1 & 0 & 0 \\ f_{21} & 1 & 0 \\ f_{31} & f_{32} & 1 \end{bmatrix}$$

$$f_{21} = \frac{a_{21}}{a_{11}}$$

$$f_{31} = \frac{a_{31}}{a_{11}}$$

$$f_{32} = \frac{a'_{32}}{a'_{22}}$$

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a'_{22} & a'_{23} \\ 0 & a'_{32} & a'_{33} \end{bmatrix}$$

Linear algebraic equations

LU- Decomposition

Detailed procedures

❖ forward substitution phase

❖ arrange the matrices to be like: $[L]\{D\} = \{B\}$

$$\begin{bmatrix} 1 & 0 & 0 \\ f_{21} & 1 & 0 \\ f_{31} & f_{32} & 1 \end{bmatrix} \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} \Rightarrow \begin{cases} d_1 = b_1 \\ d_2 = b_2 - (f_{21}d_1) \\ d_3 = b_3 - (f_{31}d_1 + f_{32}d_2) \end{cases}$$

❖ backward substitution phase

❖ arrange the matrices to be like: $[U]\{x\} = [D]$

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a'_{22} & a'_{23} \\ 0 & 0 & a'_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix} \Rightarrow \begin{cases} x_1 = (d_1 - a_{12}x_2 - a_{13}x_3)/a_{11} \\ x_2 = (d_2 - a'_{23}x_3)/a'_{22} \\ x_3 = d_3/a'_{33} \end{cases}$$

Linear algebraic equations

LU- Decomposition

Example

$$\begin{aligned} 3x_1 - 0.1x_2 - 0.2x_3 &= 7.85 \\ 0.1x_1 + 7x_2 - 0.3x_3 &= -19.3 \\ 0.3x_1 - 0.2x_2 + 10x_3 &= 71.4 \end{aligned} \Rightarrow [A] = \begin{bmatrix} 3 & -0.1 & -0.2 \\ 0.1 & 7 & 0.3 \\ 0.3 & -0.2 & 10 \end{bmatrix}, \{B\} = \begin{bmatrix} 7.85 \\ -19.3 \\ 71.4 \end{bmatrix}$$

Decomposition phase

$$[U] = \begin{bmatrix} 3 & -0.1 & -0.2 \\ 0 & 7.00333 & -0.293333 \\ 0 & 0 & 10.0120 \end{bmatrix}$$

$$[L] = \begin{bmatrix} 1 & 0 & 0 \\ 0.0333333 & 1 & 0 \\ 0.100000 & -0.0271300 & 1 \end{bmatrix}$$

$$f_{21} = \frac{0.1}{3} = 0.0333333$$

$$f_{31} = \frac{0.3}{3} = 0.1000000$$

$$f_{32} = \frac{-0.19}{7.00333} = -0.0271300$$

$$[L][U] = \begin{bmatrix} 3 & -0.1 & -0.2 \\ 0.1 & 7 & 0.3 \\ 0.3 & -0.2 & 10 \end{bmatrix}$$

Verification

Linear algebraic equations

LU- Decomposition

Example

Substitution phase

$$[L]\{D\} = \{B\}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0.0333333 & 1 & 0 \\ 0.100000 & -0.0271300 & 1 \end{bmatrix} \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix} = \begin{bmatrix} 7.85 \\ -19.3 \\ 71.4 \end{bmatrix} \Rightarrow \begin{aligned} d_1 &= 7.85 \\ d_2 &= -19.5617 \\ d_3 &= 70.0843 \end{aligned}$$

Forward substitution

$$[U]\{x\} = \{D\}$$

$$\begin{bmatrix} 3 & -0.1 & -0.2 \\ 0 & 7.00333 & -0.293333 \\ 0 & 0 & 10.0120 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 7.85 \\ -19.5617 \\ 70.0843 \end{bmatrix} \Rightarrow \begin{aligned} x_1 &= 3 \\ x_2 &= -2.5 \\ x_3 &= 7 \end{aligned}$$

Backward substitution