

[B] Inverting a matrix directly is not recommended as it might lead to numerical instability.

MATRIX FACTORIZATION PROVIDES A MORE SANER WAY OF DOING THIS.

L-U DECOMPOSITION: Complexity = $\frac{2n^3}{3}$ | Stable |

In LU Decomposition Method, The matrix is broken down to an upper and a lower matrix (triangular).

$$\Rightarrow A = LU \quad [L = \text{lower triangular matrix} \\ U = \text{upper triangular matrix}]$$

Pseudocode:

(1) Decomposition

$$A = LU$$

$$\Rightarrow A\beta = \gamma$$

$$\Rightarrow LU\beta = \gamma$$

$$\Rightarrow L^{-1}LU\beta = L^{-1}\gamma$$

$$\Rightarrow I\beta = L^{-1}\gamma$$

$$\Rightarrow U^{-1}U\beta = U^{-1}L^{-1}\gamma$$

$$\Rightarrow \beta = U^{-1}L^{-1}\gamma$$