Crout Factorization

- 1) Ask the user for a matrix A. Needs to be a squared matrix.
- 2) Ask the use for vector b and make sure that is the same length as matrix A, and ask for a whole number n.
- 3) Next, we create 2 more matrices, we call them L and U. Matrices L and U need to have the following characteristics
 - a) Have the same size as matrix A
 - b) L will have the same elements that are below the diagonal in A but with the opposite sign. The diagonal in L will be the same as A, and all other elements will be 0.
 - c) U will have the same elements in A that are above the diagonal with opposite signs, and will have the same elements in the diagonal as A and the rest of the elements will be 0.
- 4) Time for a cycle
 - a) For k = 1 < n, with 1 step (k++)
 - (i) sum1 = 0
 - (ii) For p = 1 < k-1, with 1 step (p++)
 - $(iii) \ sum1 = sum1 + L_{kp} * U_{kp}$
 - (iv) $L_{kk} = \sqrt{a_{kk} + sum1}$
 - (v) For $i=k{+}1 < n$, with 1 step $(i{+}{+})$
 - (vi) sum2 = 0
 - (1) For r = 1 < k-1, with 1 step (r++)
 - $(2) \ sum2{=}sum2{+}L_{ir}*U_{rk}$
 - $(vii) \ L_{ik} = (a_{kk} sum2)$
 - b) For j = k+1 < n, with 1 step (j++)
 - (i) sum3 = 0
 - (1) For s = 1 < s-1, with 1 step (s++)
 - (A) $sum3 = sum3 + L_{ks} * U_{si}$
 - (B) $U_{kj} = (a_{kj} sum3) / L_{kk}$
- 5) z = progressive substitution (1,b) x = regressive substitution (u,z)
- 6) Regressive Replacement
 - a) Para i = n < 1, with 1 step (i++)

(i)
$$sum = 0$$

(1) for
$$j = i + 1 < n$$
, with 1 step $(j++)$

(A) sum = sum +
$$a_{ij} * x_{ij}$$

(2)
$$xi = (a_{in+1} - sum)/a_{ii}$$

- 7) Progressive replacement
 - a) Para i=1 < n , with 1 step (i++)

(i)
$$sum = 0$$

(1) for
$$j = i + 1 < n$$
, with 1 step $(j++)$

(A) sum = sum +
$$a_{ij} * x_{ij}$$

$$(2)\ xi=\!(a_{in+1}\!-sum)/a_{ii}$$