ENG2009 – Modelling of Engineering Systems

Tutorial 6

Simultaneous Linear Equations 1:

Naïve Gauss elimination:

Example:

Example 1

The upward velocity of a rocket is given at three different times

Table 1 Velocity vs. time data.

Time t (sec)	Velocity v (m/s)					
5	106.8					
8	177.2					
12	279.2					



The velocity data is approximated by a polynomial as:

$$v(t) = a_1 t^2 + a_2 t + a_3$$
, $5 \le t \le 12$.

Find the velocity at t = 6 seconds.

Answer:

Example 1 Cont.

Rewrite as

 $t^2a_1 + ta_2 + a_3 = v(t), 5 \le t \le 12$ Results in a matrix template of the form:

$$\begin{bmatrix} t_1^2 & t_1 & 1 \\ t_2^2 & t_2 & 1 \\ t_3^2 & t_3 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$$

Using data from Table 1, the matrix becomes:

$$\begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ 177.2 \\ 279.2 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 25 & 5 & 1 & \vdots & 106.8 \\ 64 & 8 & 1 & \vdots & 177.2 \\ 144 & 12 & 1 & \vdots & 279.2 \end{bmatrix}$$

- 1.Forward Elimination
- 2.Back Substitution

Forward Elimination: Step 1

Idea: eliminate 64 from Equation 2

25 64 144	5 8 12	1 1 1	:	106.8 177.2 279.2	Divide Equation 1 by 25 and multiply it by 64, i.e. $\frac{64}{25} = 2.56$
LITT	12	1		2/9.23	

Subtract the result from	[64 - [64	_	1 2.56		177.2 273.408
Equation 2	[0	-4.8	-1.56	:	- 96.208

Number of Steps of Forward Elimination

From

$$\begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 106.87 \\ 177.2 \\ 279.2 \end{bmatrix}$$

- 3 equations, 3 unknown
- Solve unknown: a_1, a_2, a_3
- · Number of steps of forward elimination is (n-1) = (3-1) = 2

Forward Elimination: Step 1 (cont.)

Idea: eliminate 144 from Equation 3

$$\begin{bmatrix} 25 & 5 & 1 & \vdots & 106.8 \\ 0 & -4.8 & -1.56 & \vdots & -96.208 \\ \textbf{144} & 12 & 1 & \vdots & 279.2 \end{bmatrix} \text{ Divide Equation 1 by 25 and } \\ \text{multiply it by 144, i.e. } \\ \frac{144}{25} = 5.7$$

$$[25 \ 5 \ 1 \ : \ 106.8] \times 5.76 = [144 \ 28.8 \ 5.76 \ : \ 615.168]$$

Forward Elimination: Step 2

Idea: eliminate -16.8 from Equation 3

$$\begin{bmatrix} 25 & 5 & 1 & : & 106.8 \\ 0 & -4.8 & -1.56 & : & -96.208 \\ 0 & -16.8 & -4.76 & : & -335.968 \end{bmatrix} \text{ Divide Equation 2 by } -4.8$$
 and multiply it by -16.8 , i.e. $\frac{-16.8}{-4.8} = 3.5$.

$$[0 \quad -4.8 \quad -1.56 \quad : \quad -96.208] \times 3.5 = [0 \quad -16.8 \quad -5.46 \quad : \quad -336.728]$$

Back Substitution (cont.)

Last slide: $a_3 = 1.08571$

$$\begin{bmatrix} 25 & 5 & 1 \\ 0 & -4.8 & -1.56 \\ 0 & 0 & 0.7 \end{bmatrix} \begin{bmatrix} a_1 \\ \frac{a_2}{a_3} \\ = \begin{bmatrix} 106.8 \\ -96.208 \\ 0.76 \end{bmatrix}$$

Solving for
$$a_2$$

-4.8 a_2 - 1.56 a_3 = -96.208

$$\begin{aligned} & \text{Therefore} \\ & a_2 = \frac{-96.208 + 1.56 a_3}{-4.8} \\ & = \frac{-96.208 + 1.56 \times 1.08571}{-4.8} \\ & = 19.6905 \end{aligned}$$

Example 1 solution

Original problem formulation:
$$\begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ 177.2 \\ 279.2 \end{bmatrix}$$

The solution vector is
$$\begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 0.290472 \\ 19.6905 \\ 1.08571 \end{bmatrix}$$

The polynomial that passes through the three data points is then:

$$v(t) = a_1 t^2 + a_2 t + a_3$$

= 0.290472 t^2 + 19.6905 t + 1.08571, $5 \le t \le 13$

Therefore at 6 sec:

$$v(6) = 0.290472(6)^2 + 19.6905(6) + 1.08571$$

= 129.686 m/s.

Back Substitution

$$\begin{bmatrix} 25 & 5 & 1 & \vdots & 106.8 \\ 0 & -4.8 & -1.56 & \vdots & -96.2 \\ 0 & 0 & 0.7 & \vdots & 0.7 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 25 & 5 & 1 \\ 0 & -4.8 & -1.56 \\ 0 & 0 & 0.7 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ -96.208 \\ 0.76 \end{bmatrix}$$

Solving for
$$a_3$$

 $0.7a_3 = 0.76$

Therefore
$$a_3 = \frac{0.76}{0.7} = 1.08571$$

Back Substitution (cont.)

Last slide:
$$a_3 = 1.08571$$
, $a_2 = 19.6905$

$$\begin{bmatrix} 25 & 5 & 1 \\ 0 & -4.8 & -1.56 \\ 0 & 0 & 0.7 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ -96.2 \\ 0.76 \end{bmatrix}$$

Solving for a_1

$$25a_1 + 5a_2 + a_3 = 106.8$$

$$a_1 = \frac{106.8 - 5a_2 - a_3}{25}$$

$$= \frac{106.8 - 5 \times 19.6905 - 1.08571}{25}$$

Gaussian elimination: Partial pivoting example

Example:

Recall: Example

The upward velocity of a rocket is given at three different times

Table 1 Velocity vs. time data.

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Time t (sec)	Velocity v (m/s)						
5	106.8						
8	177.2						
12	279.2						



The velocity data is approximated by a polynomial as:

$$v(t) = a_1 t^2 + a_2 t + a_3$$
, $5 \le t \le 12$.

Find the velocity at t = 6 seconds,

using Gaussian elimination with partial pivoting.

Answer:

Recall: Example

Rewrite as

$$t^2a_1+ta_2+a_3{=}v(t), \ \ 5\leq t\leq 12$$
 Results in a matrix template of the form:

$$\begin{bmatrix} t_1^2 & t_1 & 1 \\ t_2^2 & t_2 & 1 \\ t_2^2 & t_2 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$$

Using data from Table 1, the matrix becomes:

$$\begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ 177.2 \\ 279.2 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 25 & 5 & 1 & \vdots & 106.8 \\ 64 & 8 & 1 & \vdots & 177.2 \\ 144 & 12 & 1 & \vdots & 270.2 \end{bmatrix}$$

- 1.Forward Elimination (switch row if required)
- 2.Back Substitution

Forward Elimination: Step 1

From

$$\begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 106.87 \\ 177.2 \\ 279.2 \end{bmatrix}$$

Examine absolute values of first column, first row and below.

- Largest absolute value is 144 and exists in row 3.
- Switch row 1 and row 3.

Therefore

[25	5	1	:	106.8]	[144	12	1	:	279.21
64	8	1	:	177.2 ⇒	64	8	1	:	177.2
				279.2					

Forward Elimination: Step 1 (cont.)

Idea: eliminate 25 from Equation 3

[144	12	1	1	279.2]	Divide Equation 1 by 144 and
0	2.667	0.5556	1	53.10	multiply it by 25, i.e. $\frac{25}{144} = 0.1736$
25	5	1	:	106.8	multiply it by 25, i.e. 144

[144 12 1 : 279.2] × 0.1736 = [25.00 2.083 0.1736 : 48.47]

Subtract the result	[25	5	1	:	106.8]
from Equation 3	-[25	2.083	0.1736	:	48.47]
	[0	2.917	0.8264	-:	58.33]

Recall: Number of Steps of Forward Elimination

From

$$\begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ 177.2 \\ 279.2 \end{bmatrix}$$

- · 3 equations, 3 unknown
- Solve unknown: a₁, a₂, a₃
- Number of steps of forward elimination is (n-1) = (3-1) = 2

Forward Elimination: Step 1 (cont.)

Idea: eliminate 64 from Equation 2

[144	12	1	÷	279.2 177.2 106.8	Divide Equation 1 by 144 and
64	8	1	1	177.2	multiply it by 64, i.e. $\frac{64}{144} = 0.4444$
L 25	5	1	- 1	106.8	144

[144 12 1 : 279.2] × 0.4444 = [63.99 5.333 0.4444 : 124.1]

the state of the	[64	8	1		177.2]
ubtract the result	-[63.99]	5.333	0.4444	:	124.1]
om Equation 2	[0	2.667	0.5556	Ŧ	53.10]

Substitute new equation for Equation 2

$$\begin{bmatrix} 144 & 12 & 1 & \vdots & 279.2 \\ \mathbf{0} & 2.667 & 0.5556 & \vdots & 53.10 \\ 25 & 5 & 1 & \vdots & 106.8 \end{bmatrix}$$

Forward Elimination: Step 2

From last step

Examine absolute values of second column, second row and below:

- · Largest absolute value is 2.917 and exists in row 3.
- · Switch row 2 and row 3.

Forward Elimination: Step 2 (cont.)

Idea: eliminate 2.667 from Equation 3

$$[0 \quad 2.917 \quad 0.8264 \quad : \quad 58.33] \times 0.9143 = [0 \quad 2.667 \quad 0.7556 \quad : \quad 53.33]$$

$$\begin{array}{c|cccc} [0 & 2.667 & 0.5556 & : & 53.10] \\ \hline -[0 & 2.667 & 0.7556 & : & 53.33] \\ \hline [0 & 0 & -0.2 & : & -0.23] \\ \end{array}$$

Back Substitution (cont.)

Last slide:
$$a_3 = 1.15$$

$$\begin{bmatrix} 144 & 12 & 1 \\ 0 & 2.917 & 0.8264 \\ 0 & 0 & -0.2 \end{bmatrix} \begin{bmatrix} a_1 \\ \frac{a_2}{a_3} \end{bmatrix} = \begin{bmatrix} 279.2 \\ 58.33 \\ -0.23 \end{bmatrix}$$

Solving for a_2

$$\begin{aligned} 2.917a_2 + 0.8264a_3 &= 58.33 \\ a_2 &= \frac{58.33 - 0.8264a_3}{2.917} \\ &= \frac{58.33 - 0.8264 \times 1.15}{2.917} \\ &= 19.67 \end{aligned}$$

Gaussian Elim. with Partial Pivoting Solution

$$\begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \\ \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ 177.2 \\ 279.2 \end{bmatrix}$$

 $\begin{array}{l} \text{Solution (similar to Naı̈ve Gaussian elimination)} \\ \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 0.2917 \\ 19.67 \\ 1.15 \end{bmatrix} \end{array}$

$$\begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 0.2917 \\ 19.67 \end{bmatrix}$$

The polynomial that passes through the three data points is then:

$$\begin{split} v(t) &= a_1 t^2 + a_2 t + a_3 \\ &= 0.2917 t^2 + 19.67 t + 1.15, \qquad 5 \leq t \leq 12 \end{split}$$

Therefore at 6 sec:

$$\begin{split} v(6) &= 0.2917(6)^2 + 19.67(6) + 1.15 \\ &= 129.6712 \text{ m/s (similar to Naïve Gaussian elimination)} \end{split}$$

Back Substitution

$$\begin{bmatrix} 144 & 12 & 1 & \vdots & 279.2 \\ 0 & 2.917 & 0.8264 & \vdots & 58.33 \\ 0 & 0 & -0.2 & \vdots & -0.23 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 144 & 12 & 1\\ 0 & 2.917 & 0.8264\\ 0 & 0 & -0.2 \end{bmatrix} \begin{bmatrix} a_1\\ a_2\\ a_3 \end{bmatrix} = \begin{bmatrix} 279.2\\ 58.33\\ -0.23 \end{bmatrix}$$

Solving for a_3

$$-0.2a_3 = -0.23$$

Therefore

$$a_3 = \frac{-0.23}{-0.2}$$
$$= 1.15$$

Back Substitution (cont.)

Last slide: $a_3 = 1.15$, $a_2 = 19.67$

$$\begin{bmatrix} 144 & 12 & 1 \\ 0 & 2.917 & 0.8264 \\ 0 & 0 & -0.2 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 279.2 \\ 58.33 \\ -0.23 \end{bmatrix}$$

Solving for
$$a_1$$

$$144a_1+12a_2+a_3=279.2$$

$$a_1=\frac{279.2-12a_2-a_3}{144}$$

$$=\frac{279.2-12\times19.67-1.15}{0.2917}$$

LU decomposition

Example:

Using LU Decomposition to solve SLEs

Example:

Solve the following set of linear equations

using LU Decomposition

$$\begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ 177.2 \\ 279.2 \end{bmatrix}$$
$$[A] \quad [X] = [C]$$

Using the procedure for finding the [L] and [U] matrices

$$[A] = [L][U] = \begin{bmatrix} 1 & 0 & 0 \\ 2.56 & 1 & 0 \\ 5.76 & 3.5 & 1 \end{bmatrix} \begin{bmatrix} 25 & 5 & 1 \\ 0 & -4.8 & -1.56 \\ 0 & 0 & 0.7 \end{bmatrix}$$

Answer:

Example

$$\begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ 177.2 \\ 279.2 \end{bmatrix}$$
$$[A] [X] = [C]$$

$$[A] = [L][U] = \begin{bmatrix} 1 & 0 & 0 \\ 2.56 & 1 & 0 \\ 5.76 & 3.5 & 1 \end{bmatrix} \begin{bmatrix} 25 & 5 & 1 \\ 0 & -4.8 & -1.56 \\ 0 & 0 & 0.7 \end{bmatrix}$$

Set
$$[L][Z] = [C]$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 2.56 & 1 & 0 \\ 5.76 & 3.5 & 1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ 177.2 \\ 279.2 \end{bmatrix}$$
Solve for $[Z]$

Solve for [Z]

$$\begin{split} z_1 &= 106.8 \\ 2.56 z_1 + z_2 &= 177.2 \\ 5.76 z_1 + 3.5 z_2 + z_3 &= 279.2 \end{split}$$

Example

Set
$$[U][X] = [Z]$$

$$\begin{bmatrix} 25 & 5 & 1 \\ 0 & -4.8 & -1.56 \\ 0 & 0 & 0.7 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ -96.208 \\ 0.76 \end{bmatrix}$$

Solve for [X]

The 3 equations become

$$25x_1 + 5x_2 + x_3 = 106.8$$

$$-4.8x_2 - 1.56x_3 = -96.208$$

$$0.7x_3 = 0.76$$

Example

Solve for [Z]

$$z_1 = 106.8$$

 $2.56z_1 + z_2 = 177.2$
 $5.76z_1 + 3.5z_2 + z_3 = 279.2$

Complete the forward substitution to solve for [Z]

orward substitution to solve for [2]
$$z_1 = 106.8$$
 $z_2 = 177.2 - 2.56z_1$ $= 177.2 - 2.56(106.8)$ $= -96.208$ $z_3 = 279.2 - 5.76z_1 - 3.5z_2$ $= 279.2 - 5.76(106.8) - 3.5(-96.208)$ $= 0.76$

Therefore

$$[Z] = \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 106.8 \\ -96.208 \\ 0.76 \end{bmatrix}$$

Example

From the 3rd equation

$$0.7x_3 = 0.76$$

$$x_3 = \frac{0.76}{0.7}$$

$$x_3 = 1.0857$$

Substituting in x_3 and using the second equation $-4.8x_2-1.56x_3=-96.208$

$$x_2 = \frac{-96.21 + 1.56x_3}{-4.8}$$
$$= \frac{-96.21 + 1.56(1.0857)}{-4.8}$$
$$= 19.691$$

Example

Substituting in x_3 and x_2 using the first equation $25x_1 + 5x_2 + x_3 = 106.8$

$$x_1 = \frac{106.8 - 5x_2 - x_3}{25}$$

$$= \frac{106.8 - 5(19.691) - 1.0857}{25}$$

$$= 0.29048$$

Hence the Solution Vector is:
$$\begin{bmatrix} x_1\\x_2\\x_3 \end{bmatrix} = \begin{bmatrix} 0.29048\\19.691\\1.0857 \end{bmatrix}$$

Exercises

Q 1) (Kaw & Kalu)

A trunnion of diameter 12.363" has to be cooled from a room temperature of 80°F before it is shrink fitted into a steel hub (Figure 1).

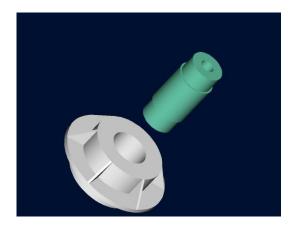


Figure 1 Trunnion to be slid through the hub after contracting.

The equation that gives the diametric contraction ΔD of the trunnion in a dry-ice/alcohol mixture (boiling temperature is -108°F) is given by

$$\Delta D = 12.363 \int_{80}^{-108} \alpha(T) dT$$

The equation for the thermal expansion coefficient, $\alpha = a_1 + a_2T + a_3T^2$, is obtained using regression analysis where the constants of the model are found by solving the following simultaneous linear equations.

$$\begin{bmatrix} 24 & -2860 & 7.26 \times 10^5 \\ -2860 & 7.26 \times 10^5 & -1.86472 \times 10^8 \\ 7.26 \times 10^5 & -1.86472 \times 10^8 & 5.24357 \times 10^{10} \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 1.057 \times 10^{-4} \\ -1.04162 \times 10^{-2} \\ 2.56799 \end{bmatrix}$$

Find the values of a_1 , a_2 , and a_3 using

- a) naïve Gaussian elimination,
- b) partial-pivoting Gaussian elimination,
- c) LU decomposition