

10.3.4.1.4

EE24BTECH11008 - Aslin Garvasis

Question:

Solve the following pair of linear equation by the elimination method and substitution method:

$$\frac{x}{2} + \frac{2y}{3} = -1 \quad (0.1)$$

$$x - \frac{y}{3} = 3 \quad (0.2)$$

Represent the system in matrix form

The system of equations can be written as:

$$A\mathbf{x} = \mathbf{b}, \quad (0.3)$$

where

$$A = \begin{pmatrix} \frac{1}{2} & \frac{2}{3} \\ 1 & -\frac{1}{3} \end{pmatrix}, \mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}, \mathbf{b} = \begin{pmatrix} -1 \\ 3 \end{pmatrix}. \quad (0.4)$$

Perform LU Decomposition using Doolittle's Algorithm

We decompose the matrix A into the product of a lower triangular matrix L and an upper triangular matrix U , i.e.,

$$A = LU, \quad (0.5)$$

where

$$L = \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 \\ l_{21} & 1 & 0 & \cdots & 0 \\ l_{31} & l_{32} & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ l_{n1} & l_{n2} & l_{n3} & \cdots & 1 \end{pmatrix}, \quad U = \begin{pmatrix} u_{11} & u_{12} & u_{13} & \cdots & u_{1n} \\ 0 & u_{22} & u_{23} & \cdots & u_{2n} \\ 0 & 0 & u_{33} & \cdots & u_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & u_{nn} \end{pmatrix}. \quad (0.6)$$

The elements of these matrices are calculated as follows:

Elements of the U Matrix:

For each column j :

$$U_{ij} = A_{ij} \text{ if } i = 0, \quad (0.7)$$

$$U_{ij} = A_{ij} - \sum_{k=0}^{i-1} L_{ik}U_{kj} \text{ if } i > 0. \quad (0.8)$$

Elements of the L Matrix:

For each row i :

$$L_{ij} = \frac{A_{ij}}{U_{jj}} \text{ if } j = 0, \quad (0.9)$$

$$L_{ij} = \frac{A_{ij} - \sum_{k=0}^{j-1} L_{ik}U_{kj}}{U_{jj}} \text{ if } j > 0. \quad (0.10)$$

$$L = \begin{pmatrix} 1 & 0 \\ l_{21} & 1 \end{pmatrix}, U = \begin{pmatrix} u_{11} & u_{12} \\ 0 & u_{22} \end{pmatrix}. \quad (0.11)$$

Now, let's compute the LU decomposition step by step.

First, we find the elements of U and L :

$$u_{11} = a_{11} = \frac{1}{2}, u_{12} = a_{12} = \frac{2}{3}. \quad (0.12)$$

Next, we compute l_{21} and u_{22} :

$$l_{21} = \frac{a_{21}}{u_{11}} = \frac{1}{\frac{1}{2}} = 2, \quad (0.13)$$

$$u_{22} = a_{22} - l_{21}u_{12} = \frac{-1}{3} - 2 \times \left(\frac{2}{3}\right) = \frac{-5}{3}. \quad (0.14)$$

So the LU decomposition is:

$$L = \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix}, U = \begin{pmatrix} \frac{1}{2} & \frac{2}{3} \\ 0 & \frac{-5}{3} \end{pmatrix}. \quad (0.15)$$

Solve for \mathbf{x} using LU decomposition

Now we solve the system in two steps using forward substitution and backward substitution.

First, solve $L\mathbf{y} = \mathbf{b}$ for \mathbf{y} :

$$\begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} -1 \\ 3 \end{pmatrix}. \quad (0.16)$$

This gives:

$$y_1 = -1 \quad (0.17)$$

$$2y_1 + y_2 = 3 \Rightarrow 2(-1) + y_2 = 3 \Rightarrow y_2 = 5. \quad (0.18)$$

Thus, $\mathbf{y} = \begin{pmatrix} -1 \\ 5 \end{pmatrix}$.

Next, solve $U\mathbf{x} = \mathbf{y}$ for \mathbf{x} :

$$\begin{pmatrix} \frac{1}{2} & \frac{2}{3} \\ 0 & \frac{-5}{3} \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -1 \\ 5 \end{pmatrix}. \quad (0.19)$$

This gives:

$$\frac{-5}{3}y = 5 \Rightarrow y = -3, \quad (0.20)$$

$$\frac{1}{2}x + \frac{2}{3}y = -1 \Rightarrow \frac{1}{2}x + \frac{2}{3} \times -3 = -1 \Rightarrow x = 2. \quad (0.21)$$

Thus, the solution is $x = 2$ and $y = -3$.

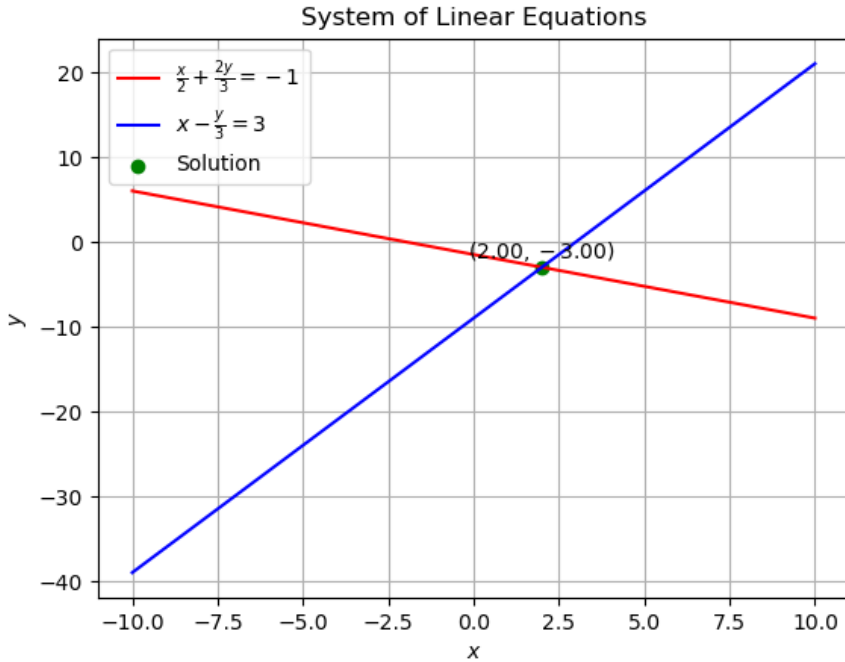


Fig. 0.1: Solving the system of equations