

Given that  $L$  is a lower-triangular matrix with diagonal 1s &  $U$  is an upper-triangular matrix with nonzero diagonals:

Say a  $3 \times 3$  dimension:

$$\begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

we can compute the entries of  $L$  &  $U$  w/o Gaussian elimination by doing matrix multiplication (row  $\cdot$  column) and computing each result with prior information.

i.e. for the  $3 \times 3$  matrix above:

$$\left. \begin{aligned} u_{11} &= a_{11} \\ u_{12} &= a_{12} \\ u_{13} &= a_{13} \end{aligned} \right\} \text{note: no multiplication/division}$$

$$\left. \begin{aligned} l_{21} u_{11} &= a_{21} \\ \uparrow \\ \text{we already have so we do} \\ 1 \text{ divide to get } l_{21} \\ l_{31} u_{11} &= a_{31} \end{aligned} \right\} \text{note: 1 multiplication/division}$$

$$\left. \begin{aligned} l_{21} u_{12} + (1 \cdot u_{22}) &= a_{22} \\ 1 \text{ multiplication to compute } u_{22} \\ l_{21} u_{13} + (1 \cdot u_{23}) &= a_{23} \end{aligned} \right\} \text{note: 1 multiplication/division}$$

$$\left. \begin{aligned} l_{31} u_{12} + l_{32} u_{22} &= a_{32} \\ l_{31} u_{13} + l_{32} u_{23} + (1 \cdot u_{33}) &= a_{33} \end{aligned} \right\} \text{note: 2 multiplication/division}$$

These 9 equations (steps of matrix multiplication) can be used to compute the entries of  $L$  &  $U$  w/o Gaussian elimination,

to compute each entry

For the # of multiplication/division,

we can see a pattern:

$$\begin{matrix} L & U \\ \begin{bmatrix} x & x & x \\ 1 & x & x \\ 1 & 2 & x \end{bmatrix} & \begin{bmatrix} 0 & 0 & 0 \\ x & 1 & 1 \\ x & x & 2 \end{bmatrix} = A_{3 \times 3} \end{matrix} \quad \text{(ignore } x \text{ that are placeholders)}$$

If we now do a  $4 \times 4$ :

$$\begin{bmatrix} x & & & \\ 1 & x & & \\ & 1 & 2 & x \\ & & 1 & 2 & 3 & x \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 & 0 \\ x & 1 & 1 & 1 \\ x & x & 2 & 2 \\ x & x & x & 3 \end{bmatrix} = A_{4 \times 4}$$

★ These values in the matrices are the # of multiplication/division needed to compute the said entry of  $L$  &  $U$

For  $5 \times 5$ :

$$\begin{bmatrix} x & & & & \\ 1 & x & & & \\ & 1 & 2 & x & \\ & & 1 & 2 & 3 & x \\ & & & 1 & 2 & 3 & 4 & x \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ x & 1 & 1 & 1 & 1 \\ x & x & 2 & 2 & 2 \\ x & x & x & 3 & 3 \\ x & x & x & x & 4 \end{bmatrix} = A_{5 \times 5}$$

and so on following this triangular shaped pattern...

Comparing the answer with question 3,

A	3x3 matrix	4x4 matrix	5x5 matrix
Gauss	14	32	60
Inverse A	63	144	275
LU w/o Gauss	8	20	40

# of multiplication/division needed

$\therefore$  we can see that computing L & U w/o Gaussian elimination and using the matrix multiplication method gives us a much faster compute time.