

▼ Algorithm for finding determinant

Input: A - square matrix of size $n \times n$ in form of numpy array.

Output: det - determinant of A

```

if n equals 1, return A[0,0]
otherwise, initialize det to 0
for each column j of the first row:
    a. get the submatrix obtained by deleting row 0 and column j
    b. recursively compute the determinant of the submatrix using step 1-3
    c. multiply the determinant by  $(-1)^j$  and A[0,j]
    d. add the product to det
return det

```

```

import numpy as np
def determinant(A):
    n = A.shape[0]
    if n == 1:
        return A[0, 0]
    else:
        det = 0
        for j in range(n):
            # Get submatrix obtained by deleting row 0 and column j
            submatrix = np.delete(np.delete(A, 0, axis=0), j, axis=1)
            # Compute determinant recursively
            det += (-1) ** j * A[0, j] * determinant(submatrix)
        return det

```

▼ Algorithm for finding LU Decomposition(Do Little) of A

1. Define the function with input matrix A
2. Check if the determinant of A is zero. If yes, print error message and return None.
3. Initialize n as the length of A and create an identity matrix P of size n to store the permutation matrix.
4. Create an identity matrix L of size n to store the lower triangular matrix.
5. Create a zero matrix U of size n to store the upper triangular matrix.
6. For each column k in the range 0 to n-1, do the following:
 - a. Perform partial pivoting by swapping rows to ensure diagonal element is the largest absolute value in the column.
 - b. Update the permutation matrix P based on the row swaps.
 - c. For each row i in the range k+1 to n-1, do the following:
 - i. Compute the ratio $\text{lam} = A[i,k] / A[k,k]$
 - ii. Set $L[i,k] = \text{lam}$
 - iii. Update the remaining entries of row i of A using $A[i,k+1:n] = A[i,k+1:n] - \text{lam} * A[k,k+1:n]$
7. Set U as the upper triangular part of A.
8. Return L, U, P, and A as the output of the function.

```
import numpy as np
```

```

def LUdecomp(A):
    if determinant(A)==0:
        print("Matrix is Singular LU decomposition not possible")
        return None
    else:
        n = len(A)
        P = np.eye(n) # initialize permutation matrix as identity matrix
        L = np.eye(n)
        U = np.zeros(n)
        for k in range(0, n-1):
            # Partial pivoting: swap rows to ensure diagonal element is largest absolute value in the column
            max_index = k + np.argmax(np.abs(a[k:, k]))
            if max_index > k:
                A[[k, max_index]] = A[[max_index, k]]
                P[[k, max_index]] = P[[max_index, k]]
            for i in range(k+1, n):

```

```

    lam = A[i,k]/A[k,k]
    L[i,k] = lam
    A[i,k+1:n] = A[i,k+1:n] - lam*A[k,k+1:n]
    A[i,k] = 0

U=np.triu(A)
print('LU decomposition of A is given by \n L=\n',np.matrix(L),'and \n U=\n',np.matrix(U),"by using permutation matrix \n P=\n",np.matrix
return

```

▼ Examples:

```

a = np.array([[0, 1, -1],
              [2, -4, 9],
              [1, -2, 1]],dtype=float)

```

```
LUdecomp(a)
```

```

LU decomposition of A is given by
L=
[[1.  0.  0. ]
 [0.  1.  0. ]
 [0.5 0.  1. ]] and
U=
[[ 2.  -4.  9. ]
 [ 0.   1. -1. ]
 [ 0.   0. -3.5]] by using permutation matrix
P=
[[0. 1. 0.]
 [1. 0. 0.]
 [0. 0. 1.]]

```

```

a = np.array([[0, 1, -1],
              [2, -4, 9],
              [0, 2, -2]],dtype=float)

```

```
LUdecomp(a)
```

```
Matrix is Singular LU decomposition not possible
```

▼ Python Library function for getting LU decomposition

```

a = np.array([[0, 1, -1],
              [2, -4, 9],
              [1, -2, 1]])

```

```
from scipy.linalg import lu
```

```

P, L, U = lu(a)
print('A:\n', a)
print('P:\n', P)
print('L:\n', L)
print('U:\n', U)
print('LU:\n',np.dot(L, U))

```

```

A:
[[ 0  1 -1]
 [ 2 -4  9]
 [ 1 -2  1]]
P:
[[0.000 1.000 0.000]
 [1.000 0.000 0.000]
 [0.000 0.000 1.000]]
L:
[[1.000 0.000 0.000]
 [0.000 1.000 0.000]
 [0.500 0.000 1.000]]
U:
[[2.000 -4.000 9.000]

```

```
[0.000 1.000 -1.000]
[0.000 0.000 -3.500]]
LU:
[[2.000 -4.000 9.000]
 [0.000 1.000 -1.000]
 [1.000 -2.000 1.000]]
```

▼ Crout's Decomposition

```

import numpy as np

def crout(A):
    if determinant(A)==0:
        print("Matrix is Singular LU decomposition not possible")
        return None
    else:
        n = len(A)
        L = np.zeros((n, n))
        U = np.zeros((n, n))

        for j in range(n):
            U[j, j] = 1.0
            for i in range(j, n):
                s1 = sum(U[k, j] * L[i, k] for k in range(j))
                L[i, j] = A[i, j] - s1

            for i in range(j+1, n):
                s2 = sum(U[k, i] * L[j, k] for k in range(j))
                if L[j,j]==0:
                    print("Crout decomposition not possible without row exchange")
                    return None
                else:
                    U[j, i] = (A[j, i] - s2) / L[j, j]

        print('LU decomposition of A is given by \n L=\n',np.matrix(L),'and \n U=\n',np.matrix(U))
        return L, U

# Define matrix
A = np.array([[0.52,0.2,0.25],
              [0.3,0.5,0.2],
              [0.18,0.3,0.55]],dtype=float)

# Perform Crout's decomposition
L,U=crout(A)

```

```

LU decomposition of A is given by
L=
[[0.52          0.          0.          ]
 [0.3          0.38461538 0.          ]
 [0.18         0.23076923 0.43        ]] and
U=
[[1.          0.38461538 0.48076923]
 [0.          1.          0.145     ]
 [0.          0.          1.          ]]

```

- ▼ Verification of Decomposition

```
np.dot(L,U)

array([[ 4.,  3., -5.],
       [-2., -4., -5.],
       [ 8.,  8.,  0.]])
```



```
##GaussSiedel Algorithm
```

...

Input:

- A : an n by n coefficient matrix
- b : an n by 1 matrix
- x : an n by 1 matrix representing the initial guess for the solution

- A: an n by n matrix representing the initial guess for the solution
- tol: the tolerance for convergence
- N: the maximum number of iterations
- Note give all matrices in form of numpy arrays.

1. Start by initializing the iteration count k to 0 and the convergence flag converged to False.
2. If any diagonal entry of the coefficient matrix A is zero, swap rows to move a non-zero entry to the diagonal.
3. Enter a while loop that continues until either convergence is achieved or the maximum number of iterations N is reached.
4. Inside the while loop, increment the iteration count k by 1 and make a copy of the solution vector x as x0.
5. Use a nested loop to compute the updated value of each component of x using the Gauss-Seidel iteration formula.
6. Check whether the difference between x and x0 is less than the tolerance tol using the norm function from numpy.linalg. If the condition is satisfied, set the convergence flag converged to True and print the message "Converged!". Exit the while loop using the break statement.
7. If convergence has not been achieved after N iterations, print the message "Not converged, increase the # of iterations".
8. Print either converged or not converged.

...

GaussSiedel Algorithm

Input:

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- b: an n by 1 matrix
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◀

```
import numpy as np
import numpy.linalg as LA
from tabulate import tabulate
```

```
def Gauss_Siedel(A, b, x, tol, N):
```

```
    k = 0
    data=[]
    converged = False
    for i in range(len(b)):
        if A[i,i] == 0:
            j = i + np.argmax(np.abs(A[i:, i]))
            A[[i, j]] = A[[j, i]]
            b[[i, j]] = b[[j, i]]
```

```
    while k <= N:
        k += 1
        x0 = x.copy()
        data.append([k,x0[0],x0[1],x0[2]])
        for i in range(len(b)):
```

```

Sum = 0 # reset Sum to zero before the inner loop
for j in range(len(b)):
    if j != i:
        Sum += A[i,j] * x[j]
x[i] = (1 / A[i,i]) * (b[i] - Sum)

if LA.norm(x - x0) < tol:
    converged = True
    print(tabulate(data,headers=['Iter no','x1','x2','x3'],tablefmt="github"))
    print('Converged!in',k,'no of iterations')
    return None # exit the while loop if converged

if not converged:
    print(tabulate(data,headers=['Iter no','x1','x2','x3'],tablefmt="github"))
    print('Not converged, increase the # of iterations')

return

```

▼ Examples

```

A=np.array([[8,8,3],[2,8,5],[3,5,10]],dtype=float)

b=np.array([[14],[5],[-8]],dtype=float)
N=10
tol=0.1
x=np.zeros_like(b)
Gauss_Siedel(A,b,x,tol,N)

```

Iter no	x1	x2	x3
1	0	0	0
2	1.75	0.1875	-1.41875
3	2.09453	0.988086	-1.9224
4	1.48281	1.4558	-1.97274
5	1.03398	1.59947	-1.90993
6	0.866754	1.60202	-1.86103

Converged!in 6 no of iterations

```

A = np.array([[0, 1, -1],
              [2, -4, 9],
              [0, 2, -2]],dtype=float)
b=np.array([[14],[5],[-8]],dtype=float)
N=100
tol=0.1
x=np.zeros_like(b)
Gauss_Siedel(A,b,x,tol,N)

```

73	-3200.5	1292	1296
74	-3245.5	1310	1314
75	-3290.5	1328	1332
76	-3335.5	1346	1350
77	-3380.5	1364	1368
78	-3425.5	1382	1386
79	-3470.5	1400	1404
80	-3515.5	1418	1422
81	-3560.5	1436	1440
82	-3605.5	1454	1458
83	-3650.5	1472	1476
84	-3695.5	1490	1494
85	-3740.5	1508	1512
86	-3785.5	1526	1530
87	-3830.5	1544	1548
88	-3875.5	1562	1566
89	-3920.5	1580	1584
90	-3965.5	1598	1602
91	-4010.5	1616	1620
92	-4055.5	1634	1638
93	-4100.5	1652	1656
94	-4145.5	1670	1674
95	-4190.5	1688	1692
96	-4235.5	1706	1710
97	-4280.5	1724	1728
98	-4325.5	1742	1746
99	-4370.5	1760	1764
100	-4415.5	1778	1782
101	-4460.5	1796	1800

Not converged, increase the # of iterations

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