ECE 3340 – Programming Assignment 2 LU Factorization Using Partial Pivoting (LUP)

In this assignment, you will implement a stable algorithm for performing LU decomposition.

The problem

Your application will take a file name as a command-line argument: the name of a text file describing a linear system as an augmented matrix.

A text file containing:

1	0	1	3
2	3	-2	5
-4	1	1	8

represents the linear system:

$$\begin{bmatrix} 1 & 0 & 1 \\ 2 & 3 & -2 \\ -4 & 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 3 \\ 5 \\ 8 \end{bmatrix}$$

You will perform LU decomposition using two methods

- 1) Gaussian elimination (LU factorization) this will not be graded but forms the basis for (2)
- 2) Gaussian elimination with partial pivoting (LUP factorization)

Hint: You can implement (1) by removing one line of code from (2). You only have to implement one algorithm with a conditional statement that switches between (1) and (2).

Implement this algorithm using 64-bit precision for all floating point values!

Input Format

The text file used as input has column values separated by tabs ('\t'). Rows are separated by a carriage return (13) and line feed (10). This is the equivalent of a '\n' character in Windows. The input and output files will be specified on the command line:

>> linsys infile.txt outfile.txt

Output Format

The three matrices for the LUP factorization will be saved to a file specified as the second argument to your program. Output these matrices in the following order: L, U, P. Output the values of each matrix A_{ij} such that each column component $a_1 \cdots a_j \cdots a_l$ is separated by white space and each row is terminated by an end-line character '\n'.

In addition, solve the linear system Ax = b LUP factorization with $b = [1, 2, \dots, n]^T$ and output both results to the console. Here is an example of a valid output format for 3 equations and 3 unknowns:

$$x0 = -.211$$
 $x1 = 3.95$ $x2 = 3.21$

Turning in your code

Turn in your assignment as a single *.c/*.cpp file. Test your code on the department server (tuxedo.egr.uh.edu).

Examples are available on the course website

ECE 2331 – Programming Assignment 2 Solving Linear Systems Using Scaled Partial Pivoting Rubric

Name		
compiles on tuxedo.egr.uh.edu (the assignment will not be graded until it com	piles – normal late pen	 alties will apply)
input format		/ 15
read correct data from the file	/ 15	
output format		/10
correct precision (64-bit floating point)		/5
LU Factorization Correct result for simple matrices	/ 20	
correct result (may fail for ill-conditioned matrices)	/ 20	
Partial Pivoting Stable LUP factorization (uses partial pivoting) correct result	/30	
correct implementation (ℓ vector, etc)	/10	
code commented	/10	
Forward and Back Substitution		/20
correct implementation	/10	
code commented	/10	
Total		/ 100