

تجزیه LU :
$$\begin{bmatrix} 3 & 2 & -1 \\ 8 & 0 & 8 \\ 2 & 8 & 8 \end{bmatrix} = A$$

$U = \text{ref}(A)$ (1)

$$L = \begin{bmatrix} 1 & 0 & 0 \\ L_{21} & 1 & 0 \\ L_{31} & L_{32} & 1 \end{bmatrix}$$

$$U = \begin{bmatrix} 3 & 2 & -1 \\ 0 & -\frac{14}{3} & \frac{14}{3} \\ 0 & 2 & 0 \end{bmatrix} \begin{matrix} r_2 - \frac{8}{3}r_1 \\ r_3 - r_1 \end{matrix} \Rightarrow L_{21} = \frac{8}{3}, L_{31} = 1$$

$$\Rightarrow \begin{bmatrix} 3 & 2 & -1 \\ 0 & -\frac{14}{3} & \frac{14}{3} \\ 0 & 0 & 9 \end{bmatrix} \begin{matrix} r_2 + \frac{1}{9}r_3 \end{matrix} \Rightarrow L_{32} = -\frac{1}{9}$$

$$\Rightarrow A = LU = \begin{bmatrix} 1 & 0 & 0 \\ \frac{8}{3} & 1 & 0 \\ 1 & -\frac{1}{9} & 1 \end{bmatrix} \begin{bmatrix} 3 & 2 & -1 \\ 0 & -\frac{14}{3} & \frac{14}{3} \\ 0 & 0 & 9 \end{bmatrix}$$

$L^{-1} \Rightarrow \begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ \frac{8}{3} & 1 & 0 & 0 & 1 & 0 \\ 1 & -\frac{1}{9} & 1 & 0 & 0 & 1 \end{bmatrix} \Rightarrow$ (2)

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & -\frac{8}{3} & 1 & 0 \\ 0 & -\frac{1}{9} & 1 & 0 & 0 & 1 \end{bmatrix} \begin{matrix} r_2 - \frac{8}{3}r_1 \\ r_3 - r_1 \end{matrix} \Rightarrow \begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & -\frac{8}{3} & 1 & 0 \\ 0 & 0 & 1 & 1 & \frac{1}{9} & 1 \end{bmatrix}$$

$$\vec{U} \Rightarrow \begin{bmatrix} r & r & -1 & 1 & 0 & 0 \\ 0 & -\frac{\lambda}{r} & \frac{14}{r} & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & \frac{r}{r} & -\frac{1}{r} & \frac{1}{r} & 0 & 0 \\ 0 & -\frac{\lambda}{r} & \frac{14}{r} & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & \frac{1}{9} \end{bmatrix} \begin{matrix} r_1/3 \\ \\ r_2/9 \end{matrix}$$

$$\Rightarrow \begin{bmatrix} 1 & 0 & 0 & \frac{1}{r} & \frac{1}{\varepsilon} & -\frac{1}{9} \\ 0 & -\frac{\lambda}{r} & \frac{14}{r} & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & \frac{1}{9} \end{bmatrix} \begin{matrix} r_1 + \frac{1}{\varepsilon} r_2 - r_3 \\ \\ \end{matrix}$$

$$\Rightarrow \begin{bmatrix} 1 & 0 & 0 & \frac{1}{r} & \frac{1}{\varepsilon} & -\frac{1}{9} \\ 0 & 1 & 0 & 0 & -\frac{r}{\lambda} & \frac{r}{9} \\ 0 & 0 & 1 & 0 & 0 & \frac{1}{9} \end{bmatrix}$$

$$A = U^{-1}L^{-1} = \begin{bmatrix} \frac{1}{r} & \frac{1}{\varepsilon} & -\frac{1}{9} \\ 0 & -\frac{r}{\lambda} & \frac{r}{9} \\ 0 & 0 & \frac{1}{9} \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ -\frac{\varepsilon}{r} & 1 & 0 \\ -r & \frac{r}{\varepsilon} & 1 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{r}{9} & \frac{1}{\varepsilon} & -\frac{1}{9} \\ \frac{1}{\lambda} & -\frac{\varepsilon}{r\lambda} & \frac{r}{9} \\ -\frac{r}{9} & \frac{1}{r} & \frac{1}{9} \end{bmatrix}$$