

```

clear all;
close all;

A = [1e-10 4;2 1];

b = [1;1];

%Exact solution
fprintf('True Solution;\n');
U_exact = A\b

%LU without partial pivoting
[L, U] = lu_wopp(A);
fprintf('Solution Obtained without partial pivoting;\n');
x_opp = lu_solve1(L,U,b)

%LU with partial pivoting
[L,U,P,pv] = lu_bug_pp(A);
fprintf('Solution Obtained with partial pivoting;\n');
x_wpp = lu_solve(L,U,b,pv)

%Error of LU with partial pivoting
fprintf('Error Obtained with partial pivoting;\n');
error_wpp = abs(U_exact - x_wpp)
fprintf('Error Obtained without partial pivoting;\n');
error_wopp = abs(U_exact - x_opp)

fprintf('Using partial pivoting we obtain exact values because we obtain zero error,\n while without partial pivoting we obtained a slightly small error.\n');
fprintf('d). While doing LU decomposition, we need to create an upper triangular matrix U, by making\n entry a_21 = 0 in matrix A. We shall have to perform a calculation R2 <-- (1e-10)R2 - 2R1, which will become (1e-10)(1) -2(4), so we shall have a very small number in magnitude minus a big number in magnitude: 8. Normally this must give us -8, but due to catastrophic loss of accuracy we obtain -7.9999999998 hence catastrophic cancellation.

```

True Solution;

U_exact =

```

0.3750
0.2500

```

Solution Obtained without partial pivoting;

x_opp =

```

0.3750
0.2500

```

Solution Obtained with partial pivoting;

x_wpp =

```

0.3750
0.2500

```

Error Obtained with partial pivoting;

error_wpp =

```

0
0

```

Error Obtained without partial pivoting;

error_wopp =

```

1.0e-07 *
0.3102
0

```

Using partial pivoting we obtain exact values because we obtain zero error, while without partial pivoting we obtained a slightly smaller error d). While doing LU decomposition, we need to create an upper triangular matrix U, by making entry $a_{21} = 0$ in matrix A. We shall have to perform a calculation $R2 \leftarrow (1e-10)R2 - 2R1$, which will become $(1e-10)(1) - 2(4)$, so we shall have a very small number in magnitude minus a big number in magnitude: 8. Normally this must give us -8, but due to catastrophic loss of accuracy we obtain -7.9999999998 hence catastrophic cancellation.

