Linear Algebra

Row Reduction and LU Decomposition: Part 1

Automotive Intelligence Lab.





Contents

- Simultaneous equations and matrix
- **LU** decomposition
- **Gauss-Jordan elimination**
- Summary
- Code exercise





Simultaneous Equations and Matrix





Solution of Simultaneous Equations

- Think about solution of simultaneous equations as Eq 1..
- To solve simultaneous equations, one Vartable must be eliminated from either upper or lower equation.
- Let's multiply upper equation by 2 and subtract it from lower equation in Eq 1..
 - ▶ Upper equation: r_1 , lower equation: r_2
 - ► $r_2 \rightarrow r_2 2r_1$ as Eq 2...
 - ln this process, we can know that y = 1.
 - ightharpoonup By substituting y=1 into upper equation, we can know that x=-1.

$$\begin{cases} 2x + 3y = 1\\ 4x + 7y = 3 \end{cases}$$

Eq 1. Example of simultaneous equations

$$4x + 7y - 2(2x + 3y) = 3 - 2 \times 1 = 1$$

$$\Rightarrow (4x - 4x) + (7y - 6y) = y = 1$$

$$2x + 3(1) = 1 \Rightarrow x = -1$$

Eq 2. Process of solving simultaneous equations





Method to Solve Simultaneous Equations

- We can know two methods to solve simultaneous equations.
 - ► Multiplying both sides of an equation by number.
 - Combining two equations.
- Additional technique to solve simultaneous equations.
 - > Swapping the order of two equations.
- In summary, there are three skills for solving simultaneous equations.
 - 1. Multiplying both sides of an equation by scalar number.
 - 2. Combining two equations.
 - 3. Swapping the order of two equations.





Representation of Simultaneous Equations using Matrix

- Simultaneous equations in Eq 1. can be expressed as matrix in Eq 2...
- **■** Eq 2. can be expressed as augmented matrix in Eq 3...
 - ln augmented matrix, it can be treated like regular 2×3 matrix.
 - Long vertical bars are just auxiliary lines for visual aid.
- In conclusion, we can solve simultaneous equations.
 - ▶ By treating each 'row' of this augmented matrix as if it were single equation.

$$\begin{cases} 2x + 3y = 1\\ 4x + 7y = 3 \end{cases}$$

Eq 1. Example of **simultaneous** equations

$$\begin{bmatrix} 2 & 3 \\ 4 & 7 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

Eq 2. Representation of **simultaneous** equations as matrix

$$\mathbf{A} = \begin{bmatrix} 2 & 3 \\ 4 & 7 \end{bmatrix} \quad \mathbf{b} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

$$[\mathbf{A}|\mathbf{b}] = \begin{bmatrix} 2 & 3 & 1 \\ 4 & 7 & 3 \end{bmatrix}$$

Eq 3. Representation of **simultaneous** equations as augmented matrix

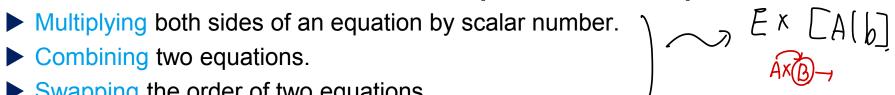




Why Represent Simultaneous Equations as Matrix?

- Isn't it more complicated?
 - > Attempting to solve simultaneous equations using Computer
- To do this, calculations corresponding to "three methods" for finding solution described below must be able to be expressed on computer.

 - Swapping the order of two equations.



In another view…,

- \blacktriangleright When there are two matrices A and B, the operation of multiplying A and B involves A performing the operation and B functioning as the operand object that receives operation
- \blacktriangleright Also in case of [A|b] as mentioned in before page, we can consider operation matrix that three skills of simultaneous equations mentioned above.
 - By multiplying operation matrix front of [A|b] matrix, operations can be performed on the rows of the addition matrix.
 - We called this operation matrix as "Elementary matrix".





Elementary Matrix

■ There are a total of three elementary row operations.

EX[A[b] = mxh.

- ▶ 1. Row multiplication
- ▶ 2. Row switching
- ▶ 3. Row addition

If size of matrix to be multiplied later is $m \times n$,

- ightharpoonup Size of elementary matrix should be $m \times m$.
- ► Size of matrix may remain the same.

■ With some modification on identity matrix I_m of size $m \times m$ we can obtain.

- ightharpoonup Change a single number in matrix I_m as below matrices.
- \blacktriangleright Manipulate the order of rows in matrix I_m .

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow E = \begin{bmatrix} 1 & 0 & 0 \\ 0 & s & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Example case of change single number for row operations





1. Row Multiplication

Elementary matrix that performs row multiplication

- ► Matrix that changed number of one of d'ajohol elements of identity matrix as Eq 1.
- In matrix E in Eq 1.,
 - ▶ The second diagonal component was modified and changed to constant s
 - Results in operation that takes constant multiple in second row.
 - ▶ If indicated with symbol: $r_2 \rightarrow sr_2$
 - If you perform matrix operation on random 3×4 matrix A, following operations are Eq 2..

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \to E = \begin{bmatrix} 1 & 0 & 0 \\ 0 & s & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Eq 1. Elementary matrix that performs row multiplication

$$\mathbf{E}\mathbf{A} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \mathbf{s} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ sa_{21} & sa_{22} & sa_{23} & sa_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{bmatrix}$$

Eq 2. Example of row multiplication





Inverse Operation of Row Multiplication

- Inverse operation for row multiplication is to perform /s times again.
 - \blacktriangleright Inverse operation for operation that multiples 2 rows by s is as in Eq 1..
- This means the form of inverse matrix of elementary matrix corresponding to row multiplication operation.

$$E^{-1} = \begin{vmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{s} & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

Eq 1. Example of inverse operation of row multiplication

$$\Rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & s & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{s} & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{s} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{s} & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Eq 2. Inverse operation of row multiplication



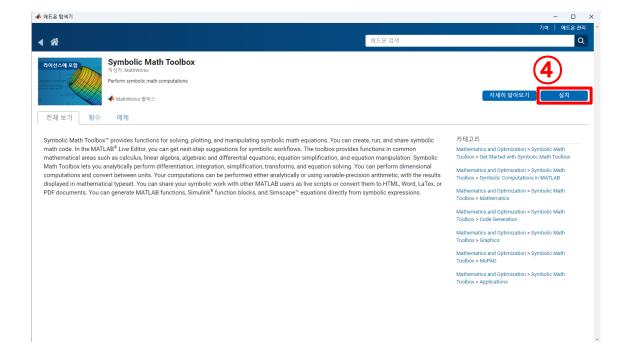


Preparation for 'Symbolic math toolbox'

- You need 'Symbolic Math Toolbox' to run the code in this lecture.
- Follow the procedure to install the toolbox.











Code Exercise of Row Multiplication

- Code Exercise (10_01)
 - ➤ You need 'Symbolic Math Toolbox' to run this code.

```
% Clear workspace, command window, and close all figures
clc; clear; close all;
% Include the symbolic toolbox
syms s;
% Define a 3x3 diagonal matrix E with diagonal entries 1, s, 1
E = diag([1 s 1]);
% Calculate the inverse of matrix E
E_{inv} = inv(E);
% Calculate the product of E and its inverse
product = E * E inv;
% Display the matrix E, its inverse, and their product
disp('Matrix E:');
disp(E);
disp('Inverse of Matrix E:');
disp('Product of E and E_inv (should be the identity matrix):');
disp(product);
```

MATLAB code of Row Multiplication





2. Row Switching

- Matrix that changed MNN of identity matrix
- If you want to perform operation that switch rows 3 and 2, it is as in Eq 1...
- Permutation matrix
 - Among elementary matrices, matrix that performs row switching.
 - If indicated with symbol
 - P: Permutation
 - Numbers of two rows to be replaced are conventionally written, such as P_{ii}
 - To specify which two rows you want to change the order of.

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow P_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

Eq 1. Elementary matrix that performs row switching





Example of Row Switching

- If you perform matrix operation on random 3×4 matrix A,
 - ► Following operations are performed as Eq 1..

$$\mathbf{\textit{P}}_{32}\mathbf{\textit{A}} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{31} & a_{32} & a_{33} & a_{34} \\ a_{21} & a_{22} & a_{23} & a_{24} \end{bmatrix}$$

Eq 1. Example of row switching





Inverse Operation of Row Switching

- Inverse matrix of elementary matrix (or permutation matrix) is Eself
 - This may seem pretty obvious.
 - ▶ All you have to do is swap lines 1 and 3 again.
 - To reverse the operation that swaps lines 1 and 3.

$$\boldsymbol{P}_{31} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

$$\boldsymbol{P}_{31}^{-1} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

Example of inverse operation of row switching





Code Exercise of Row Switching

- Code Exercise (10_02)
 - ➤ You need 'Symbolic Math Toolbox' to run this code.
 - ► You can change the permutation matrix.
 - How about changing permutation matrix to P_{31} ?

```
% Clear workspace, command window, and close all figures
clc; clear; close all;
% Include the symbolic toolbox
syms all al2 al3 al4 a21 a22 a23 a24 a31 a32 a33 a34;
% Define a 3x4 symobolic matrix A
A = [a11 \ a12 \ a13 \ a14; \ a21 \ a22 \ a23 \ a24; \ a31 \ a32 \ a33 \ a34];
% Defeine the permutation matrix P32
P32 = [1 0 0; 0 0 1; 0 1 0];
% Calculate the product of P32 and A
product = P32 * A;
% Display the matrix A, permutation matrix P32, and their product
disp('Matrix A:');
disp(A);
disp('Matrix P32');
disp(P32);
disp('Product of P32 and A');
disp(product);
```

MATLAB code of Row Switching





3. Row-Addition Matrix

- Operation that 🙉 5. different rows
 - You must also perform process of replacing added result in certain row as Eq 1..
 - Converting row 2 to 2 rows plus s times row 1.

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{bmatrix} \rightarrow \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} + sa_{11} & a_{22} + sa_{12} & a_{23} + sa_{13} & a_{24} + sa_{14} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{bmatrix}$$

Eq 1. Example of row-addition matrix





Example of Row-Addition Matrix

- \blacksquare Let consider matrix E that performs the above operation.
 - ▶ If matrix before the operation is called *A*,
 - It can be thought of as Eq 1..

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \to E = \begin{bmatrix} 1 & 0 & 0 \\ s & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$EA = \begin{bmatrix} 1 & 0 & 0 \\ s & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} + sa_{11} & a_{22} + sa_{12} & a_{23} + sa_{13} & a_{24} + sa_{14} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{bmatrix}$$

Eq 1. Example of row-addition matrix





Code Exercise of Row-Addition Matrix

- Code Exercise (10_03)
 - ➤ You need 'Symbolic Math Toolbox' to run this code.
 - \triangleright You can change the matrix E.
 - For example, Change the matrix E to $\begin{bmatrix} 1 & s & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$.

```
% Clear workspace, command window, and close all figures
clc; clear; close all;
% Include the symbolic toolbox
syms s all al2 al3 al4 a21 a22 a23 a24 a31 a32 a33 a34;
% Define a 3x4 symobolic matrix A
A = [a11 \ a12 \ a13 \ a14; \ a21 \ a22 \ a23 \ a24; \ a31 \ a32 \ a33 \ a34];
% Defeine the permutation matrix E
E = [1 0 0; s 1 0; 0 0 1];
% Calculate the product of E and A
product = E * A;
% Display the matrix A, E, and their product
disp('Matrix A:');
disp(A);
disp('Matrix E');
disp(E);
disp('Product of E and A');
disp(product);
```

MATLAB code of Row-Addition





Meaning of Row-Addition Matrix

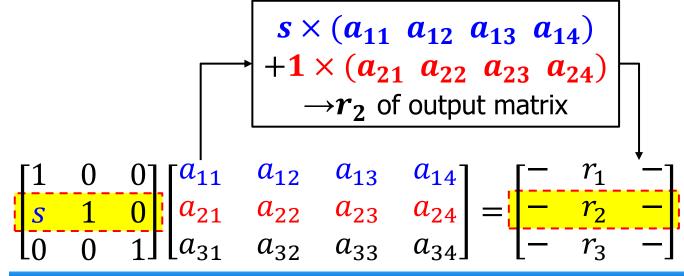
- Let's consider how matrix E performs row-addition operations.
- First, operation affects each row of output matrix.
 - ▶ Operation performed using each row of matrix *E*.
- In Eq 1.,
 - ► Each row of matrix multiplied on left affects each row of output matrix.
 - ▶ Also indicates how much white to give to each row of matrix being operated on.





Result of Row-Addition Matrix

■ Therefore, when row addition operation is performed on output matrix, Eq 1. occurs.



Eq 1. Affect of each row of matrix





Result of Row-Addition Matrix

- Using row addition operation
 - You can erase specific element to 0 as Eq 1...
- **You can use elementary matrix as follows to substitute** row 2 = row 2 row 1.
 - ightharpoonup To make the first element in row 2 of matrix A θ .

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 1 & -1 & -2 & 2 \\ 0 & 3 & 2 & 1 \end{bmatrix}$$

$$EA = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 & 4 \\ 1 & -1 & -2 & 2 \\ 0 & 3 & 2 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & -3 & -5 & -2 \\ 0 & 3 & 2 & 1 \end{bmatrix}$$

Eq 1. Example of row-addition matrix





Inverse Operation of Row-Addition Matrix

 \blacksquare -s Multiplying and adding again.

$$\mathbf{E} = \begin{bmatrix} 1 & 0 & 0 \\ s & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \mathbf{E}^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ -s & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\
\mathbf{E}^{-1}\mathbf{E} = \mathbf{I} \\
= \begin{bmatrix} 1 & 0 & 0 \\ -s & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ s & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$





Example of inverse operation of row-addition matrix

Code Exercise of Inverse of Row-Addition Matrix

- Code Exercise (10_04)
 - ➤ You need 'Symbolic Math Toolbox' to run this code.

```
% Clear workspace, command window, and close all figures
clc; clear; close all;
% Include the symbolic toolbox
syms s;
% Defeine the matrix E
E = [1 0 0; s 1 0; 0 0 1];
% Define the inverse matrix of E
E_{inv} = [1 0 0; -s 1 0; 0 0 1];
% Calculate the product of E inv and E
product = E inv * E;
% Display the matrix E ,its inverse and the product of them
disp('Matrix E:');
disp(E);
disp('Matrix E inv');
disp(E inv);
disp('Product of E_inv and E');
disp(product);
```

MATLAB code of Row-Addition





Solving Simultaneous Equations using Elementary Matrix

- Let's solve simultaneous equations
 - ▶ Using elementary matrix and check results by implementing it directly in MATLAB.
- Eq 1 can be represented in the form of a matrix, like Eq 2...
- \blacksquare To remove term related to \Im in the second equation, perform Eq 3..

$$\begin{cases} 2x + 3y = 1\\ 4x + 7y = 3 \end{cases}$$

Eq 1. Example of simultaneous equations

$$[\mathbf{A}|\mathbf{b}] = \begin{bmatrix} 2 & 3 & 1 \\ 4 & 7 & 3 \end{bmatrix}$$

 $\begin{bmatrix} 1 & 0 \\ -2 & 1 \end{bmatrix}$

Eq 2. Representation of simultaneous equations as augmented matrix

$$r_2 \rightarrow r_2 - 2r_1$$

Eq 3. Process of solving simultaneous equations





Solving Simultaneous Equations using Augmented Matrix

Let's multiply augmented matrix.

$$\mathbf{E}_{1} = \begin{bmatrix} 1 & 0 \\ -2 & 1 \end{bmatrix}$$

$$\Rightarrow \mathbf{E}_{1}[\mathbf{A}|\mathbf{b}] = \begin{bmatrix} 1 & 0 \\ -2 & 1 \end{bmatrix} \begin{bmatrix} 2 & 3 & |1 \\ 4 & 7 & |3 \end{bmatrix}$$

$$= \begin{bmatrix} 2 & 3 & |1 \\ 0 & 1 & |1 \end{bmatrix}$$

Process of solving simultaneous equations using augmented matrix



Solving Simultaneous Equations using Elementary Matrix

- Let's perform following operation to remove second element 3 of first row as Eq 1..
- To do this, let's multiply elementary matrix as Eq 2...

$$r_1 \rightarrow r_1 - 3r_2$$

Eq 1. Process of solving simultaneous equations

$$E_{2} = \begin{bmatrix} 1 & -3 \\ 0 & 1 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & -3 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 3 & 1 \\ 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 0 & |-2 \\ 0 & 1 & 1 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & -3 \\ 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 0 & |-2 \\ 0 & 1 & 1 \end{bmatrix}$$

Eq 2. Multiply elementary matrix





Result of Simultaneous Equations

- \blacksquare Lastly, let's multiply the first row by 1/2.
- To do this, let's multiply elementary matrix as Eq 1..
- Therefore, it can be confirmed through final result augmented matrix.

$$\blacktriangleright x = \boxed{ }$$
, $y = \boxed{ }$

$$\mathbf{E}_{3} = \begin{bmatrix} 1/2 & 0 \\ 0 & 1 \end{bmatrix} \qquad \qquad \mathbf{E}_{3} \mathbf{E}_{1} \mathbf{E}_{1} \mathbf{E}_{3} \mathbf{E}_{1} \mathbf{E}_{4} \mathbf{E}_{5} \mathbf{E}_{1} \mathbf{E}_{4} \mathbf{E}_{5} \mathbf{E}_{1} \mathbf{E}_{4} \mathbf{E}_{5} \mathbf{E}_{5} \mathbf{E}_{1} \mathbf{E}_{4} \mathbf{E}_{5} \mathbf{E}_{5} \mathbf{E}_{1} \mathbf{E}_{4} \mathbf{E}_{5} \mathbf{$$

Eq 1. Multiply elementary matrix





Summary of using Elementary Matrix

If you think about this process carefully,

- You can see that result can be obtained
 - By using elementary matrices E_1 , E_2 , and E_3 in order as Eq 1..

With computer

- ► Represent operations and equations
- Obtain solutions with simple coding as fig 1...

$$E_3E_2E_1 = [23]^{-1}$$

$$\boldsymbol{E}_{3}\boldsymbol{E}_{2}\boldsymbol{E}_{1}[\boldsymbol{A}|\boldsymbol{b}] = \begin{bmatrix} 1/2 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & -3 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -2 & 1 \end{bmatrix} \begin{bmatrix} 2 & 3 & 1 \\ 4 & 7 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \end{bmatrix}$$

Eq 1. Result via elementary matrix

```
% Clear workspace, command window, and close all figures
clc; clear; close all;

% Matrix E1, E2, E3 and augmented A
E3 = [0.5 0; 0 1];
E2 = [1 -3; 0 1];
E1 = [1 0; -2 1];
augmented_A = [2 3 1; 4 7 3];

Calculate the multiplication
result = E3*E2*E1*augmented_A;

% Display the result
disp("result")
disp(result);
```

Fig 1. Solving simultaneous equations using elementary matrix





Summary





Summary

■ Simultaneous equations and matrix

- Expression of simultaneous equations with matrix
 - Augmented matrix
- ► Skill to solve
 - Row operation
 - Row multiplication
 - Row switching
 - Row addition





THANK YOU FOR YOUR ATTENTION



