

## Homework

### 1. Expression for the Gaussian elimination

We have  $Ax=b$  with a tridiagonal matrix of dimension  $N \times N$ . So we can start directly, without reordering the rows. The first row of  $A$  will stay the same, so we do an iteration over  $N-1$  other rows:

for  $i := 1$  to  $N-1$ :

$\text{factor} = A(i+1,i)/A(i,i)$

    # this is a calculation of the factor, with which we have to multiply the previous row and add it to the next row to eliminate the left offdiagonal element

$b(i+1) = b(i+1) - \text{factor} * b(i)$

    # this is an update of the vector  $b$ , so the solution stays the same

    for  $k := 1$  to  $N$ :

$A(i+1,k) = A(i+1,k) - \text{factor} * A(i,k)$

        # this is an update of the row  $i+1$

With this algorithm we get an upper right triangular matrix  $A$  and an updated vector  $b$ . By doing backward substitution, we can get the solution of the linear equation system.

### 2. Backward substitution

We have  $Ax=b$  with an upper right triangular matrix  $A$  of dimension  $N \times N$ . We have to start with:

$$x(N) = b(N)/A(N,N)$$

for  $i := 1$  to  $N-1$ :

    for  $k := N-(i-1)$  to  $N$ :

$n(N-i) -= A(N-i,k) * x(k)$

        # since the offdiagonal elements are not 0, we have to subtract the offdiagonal elements times the solution  $x$ .

$$x(N-i) = b(N-i) / A(N-i,N-i)$$

with that algorithm we get the solution vector  $x$ .