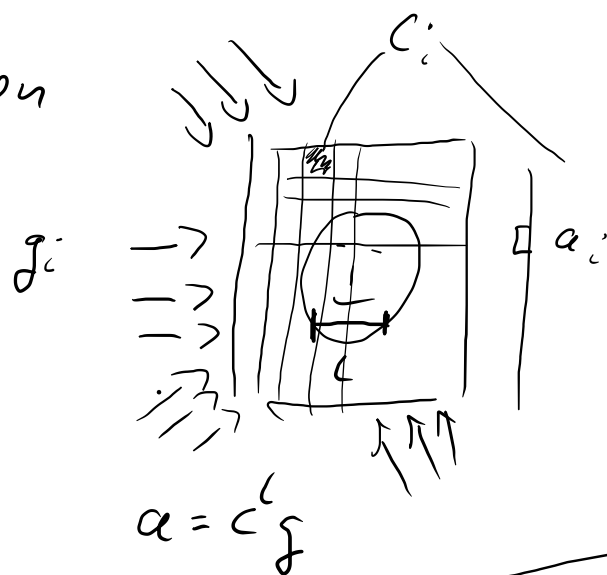


LGS Motivation

g^{-1} c_i a_j
 $a_0 = g \cdot c_0 \cdot c_1 \cdot c_2 \dots$



$$2g \rightarrow \begin{matrix} \square \\ c \end{matrix} \rightarrow 2a$$

$$a = cg$$

$$g \rightarrow \begin{matrix} \square & \square \\ \square & \square \end{matrix} \quad c^2 g$$

$$\square \quad c^k g$$

$$a = c'g$$

$$|a| \leq 1; c \in \mathbb{R}^n$$

$$\log \frac{a_0}{g} = l_{00} \log c_0 + l_{01} \log c_1 + l_{02} \log c_2 + \dots$$

$$a_0' = l_{00} c_0' + l_{01} c_1' + l_{02} c_2' + \dots$$

$$\begin{pmatrix} l_{00} & l_{01} & l_{02} & \dots \\ l_{10} & l_{11} & l_{12} & \dots \end{pmatrix} \begin{pmatrix} a_0' \\ c_1' \\ c_2' \end{pmatrix} = \begin{pmatrix} a_0' \\ a_1' \\ a_2' \end{pmatrix}$$

$$L c' = a'$$

$$\begin{matrix} 0,0 & 0,1 & 0,2 & 0,3 \\ 1,0 & 1,1 & & \end{matrix}$$

$$\begin{matrix} 0 & 1 & 2 & 3 \\ 4 & 5 & 6 & 7 \\ 8 & & & \end{matrix}$$

LS Interpretation

$$Ax = b$$

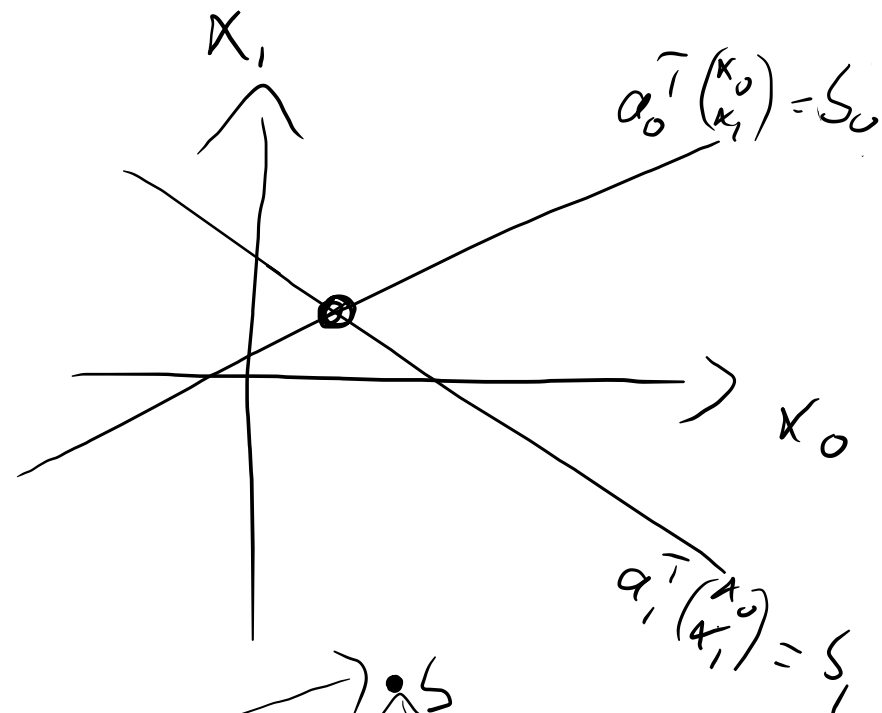
Zeilen

$$\begin{pmatrix} a_0^T \\ a_1^T \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} = \begin{pmatrix} b_0 \\ b_1 \end{pmatrix}$$

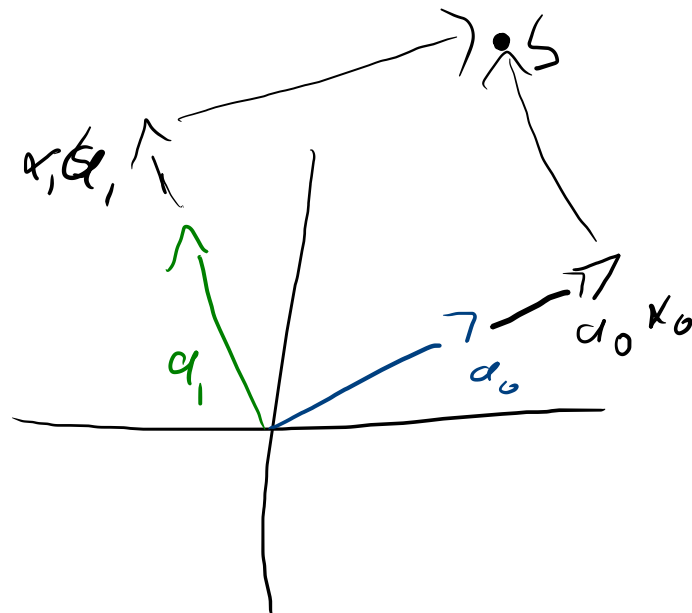
$$a_{00} x_0 + a_{01} x_1 = b_0 \quad (\Rightarrow)$$

$$x_1 = \frac{b_0 - a_{00} x_0}{a_{01}}$$

$$= -\frac{a_{00}}{a_{01}} x_0 + \frac{b_0}{a_{01}}$$

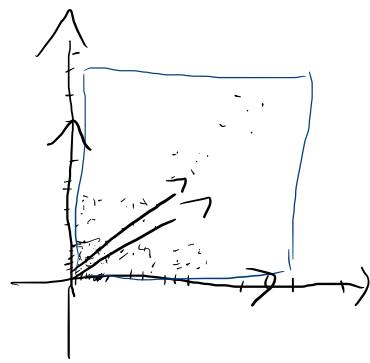


Spalten $\begin{pmatrix} \underline{a_0}, \underline{a_1} \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} = b$



LGS in GLZ

$$A \in \mathbb{C}^{n \times n} \quad n=2 \quad x \in \mathbb{C}^n$$



\mathbb{C}^2

$$Ax = y \in \mathbb{C}^n$$

$$Ax' = y' \in \mathbb{C}^n \quad \exists x \neq x' \rightarrow y = y'$$

$$Ax \neq s$$

$$Ax^* = s$$

$$A \in \mathbb{C}^{n \times n}, \quad x, s \in \mathbb{C}^n, \quad \|s\| > 0$$

$$x^* \in \mathbb{C}^n$$

$$r = Ax - s$$

$$\frac{\|r\|}{\|s\|} = \frac{\|Ax - s\|}{\|s\|} = \frac{\|Ax - Ax^*\|}{\|Ax^*\|} = \frac{\|A(x - x^*)\|}{\|Ax^*\|} = \frac{c_{x-x^*} \cdot \|x - x^*\|}{c_{x^*} \cdot \|x^*\|}$$

$$\|Ay\|$$

$$\|A(sy)\| = s \cdot \|Ay\|$$

$$c_y = \|Ay\|, \quad \|y\| = 1$$

$$\Rightarrow \|Ay\| = c_y \|y\|$$

$$\frac{\|r\|}{\|s\|} \leq \frac{\max_{\|y\|=1} \|Ay\| \cdot \|x - x^*\|}{\min_{\|y\|=1} \|Ay\| \cdot \|x^*\|}$$

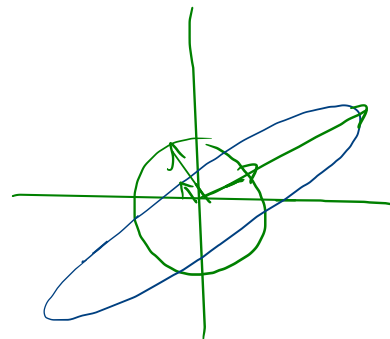
$$\frac{\max_{\|y\|=1} \|Ay\|}{\min_{\|y\|=1} \|Ay\|}$$

κ

Kondition von A

$$\kappa(A) = \frac{\max_{\|y\|=1} \|Ay\|}{\min_{\|y\|=1} \|Ay\|} \geq 1$$

$$\kappa(A) = \kappa(A^{-1})$$



Lösen von LGS

Diagonalform

$$\begin{pmatrix} a_{00} & 0 & 0 & \dots \\ 0 & a_{11} & 0 & \dots \\ 0 & 0 & a_{22} & \dots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ \vdots \end{pmatrix} = \begin{pmatrix} s_0 \\ s_1 \\ s_2 \\ \vdots \end{pmatrix} \rightarrow$$

$$x_0 = \frac{s_0}{a_{00}} \\ x_1 = \frac{s_1}{a_{11}} \\ \vdots$$

$a_{ii} = 0, s_i \neq 0 \rightarrow$ keine Lösung
 $a_{ii} = 0, s_i = 0 \rightarrow$ unendlich viele

Dreiecksform

unter Dreiecksm.

$$\begin{pmatrix} a_{00} & 0 & 0 & \dots \\ a_{10} & a_{11} & 0 & \dots \\ a_{20} & a_{21} & a_{22} & 0 \dots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ \vdots \end{pmatrix} = \begin{pmatrix} s_0 \\ s_1 \\ s_2 \\ \vdots \end{pmatrix} \rightarrow$$

$$x_0 = \frac{s_0}{a_{00}} \\ x_1 = (s_1 - a_{10} \cdot x_0) / a_{11} \\ x_2 = (s_2 - a_{20}x_0 - a_{21}x_1) / a_{22} \\ \vdots$$

"Vorwärts einsehen"

$$x_{n-1} = \frac{s_{n-1}}{a_{n-1,n-1}}$$

"Rückwärts einsehen"

obere Dreiecksm.

$$\begin{pmatrix} a_{00} & a_{01} & a_{02} & a_{03} & \dots \\ 0 & a_{11} & a_{12} & a_{13} & \dots \\ 0 & 0 & a_{22} & a_{23} & \dots \\ \vdots & \vdots & \vdots & \vdots & \ddots \\ 0 & \dots & 0 & a_{n-1,n-1} \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ \vdots \\ x_{n-1} \end{pmatrix} = \begin{pmatrix} s_0 \\ s_1 \\ \vdots \\ s_{n-1} \end{pmatrix}$$

Gaußsches Eliminationsverfahren

$$A^{(4)} = \begin{pmatrix} a_{00} & a_{01} & a_{02} & \dots \\ 0 & a_{11} & a_{12} & \dots \\ 0 & 0 & \dots & \dots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix} \quad \begin{matrix} \xrightarrow{\text{Pivot}} \\ \text{Pivot} \\ \text{Pivot} \\ \vdots \end{matrix} \quad \begin{pmatrix} s_0 \\ s_1 \\ s_2 \\ \vdots \end{pmatrix}$$

$$m_{ik} = -\frac{a_{ki,4}}{a_{44}}$$

$$A^{(4+1)} = L^{(4)} A^{(4)}$$

$$L^{(4)} = \begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{pmatrix}$$

$$L^{(4)} e_j = e_j \quad j \neq 4$$

$$\min_{\|y\|=1} \|L^{(4)} y\| \leq 1$$

$$L^{(4)} e_4 = (0, \dots, 0, 1, m_{14}, m_{24}, \dots)^T$$

$$\max_{\|y\|=1} \|L^{(4)} y\| \geq \sqrt{1 + \sum_{i=1}^n \frac{a_{i1,4}^2}{a_{44}^2}} = \sqrt{\sum_{i=0}^n \frac{a_{i1,4}^2}{a_{44}^2}} = \frac{\sqrt{\sum_{i=0}^n a_{i1,4}^2}}{|a_{44}|}$$

$$\kappa(L^{(4)}) \geq \frac{1}{|a_{44}|}$$

Wähle $|a_{44}|$ möglichst groß

$$e_j = (0, \dots, 0, 1, 0, \dots, 0)$$