

LU Decomposition to solve system equation

Use $PA=LU$ or $A=LU$

1. Use A to get (P) , L , U

2. $(P)A\vec{x} = (P)\vec{b}$

$$LU\vec{x} = (P)\vec{b}$$

$$L\vec{y} = (P)\vec{b}$$

3. solve $L\vec{y} = (P)\vec{b}$ to get \vec{y}

4. solve $U\vec{x} = \vec{y}$ to get \vec{x}