

10.3.6.1.7

EE24BTECH11027 - G.V.Satwika

Problem statement I

Solve the given pair of equations by reducing into a pair of linear equations.

$$\frac{10}{x+y} + \frac{2}{x-y} = 4 \quad (1)$$

$$\frac{15}{x+y} - \frac{5}{x-y} = -2 \quad (2)$$

Solution:

Let us assume

$$\frac{1}{x+y} = u \quad (3)$$

$$\frac{1}{x-y} = v \quad (4)$$

Problem statement II

we get the equations as

$$10u + 2v = 4 \quad (5)$$

$$15u - 5v = -2 \quad (6)$$

The matrix form of the above two equations is

$$\begin{pmatrix} 10 & 2 \\ 15 & -5 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} 4 \\ -2 \end{pmatrix} \quad (7)$$

Any non singular matrix can be represented as a product of lower triangular matrix L and a upper triangular matrix U and this is called LU decomposition.

LU decomposition:

Problem statement III

For the system of equations $Ax = b$ we decompose A into a lower triangular matrix L and an upper triangular matrix U

$$A = LU \quad (8)$$

Thus the equation becomes,

$$LUx = b \quad (9)$$

Take

$$y = Ux \quad (10)$$

and the equation becomes

$$Ly = b \quad (11)$$

To find L and U we use gaussian elimination.

Problem statement IV

The upper triangular matrix U is formed by applying elimination on A as

$$U_{ij} = A_{ij} - \sum_{k=1}^{i-1} L_{ik} U_{kj}, \quad i \leq j \quad (12)$$

The elements of L are computed as:

$$L_{ij} = \frac{1}{U_{ii}} \left(A_{ij} - \sum_{k=1}^{i-1} L_{ik} U_{kj} \right), \quad i > j \quad (13)$$

For L the diagonal elements are always 1 i.e $L_{ii} = 1$

We find L and U as :

$$L = \begin{pmatrix} 1 & 0 \\ \frac{3}{2} & 1 \end{pmatrix} \text{ and } U = \begin{pmatrix} 10 & 2 \\ 0 & -8 \end{pmatrix} \quad (14)$$

First we solve for y in $Ly = b$

Problem statement V

$$\begin{pmatrix} 1 & 0 \\ \frac{3}{2} & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} 4 \\ -2 \end{pmatrix} \quad (15)$$

$$y_1 = 4 \quad (16)$$

$$y_2 = -8 \quad (17)$$

$$y = \begin{pmatrix} 4 \\ -8 \end{pmatrix} \quad (18)$$

and then we solve for x in $Ux = y$

Problem statement VI

$$\begin{pmatrix} 10 & 2 \\ 0 & -8 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} 4 \\ -8 \end{pmatrix} \quad (19)$$

$$v = 1 \quad (20)$$

$$u = \frac{1}{5} \quad (21)$$

$$x = \begin{pmatrix} \frac{1}{5} \\ 1 \end{pmatrix} \quad (22)$$

we have

$$\frac{1}{x+y} = \frac{1}{5} \quad (23)$$

$$x+y = 5 \quad (24)$$

Problem statement VII

And

$$\frac{1}{x-y} = 2 \quad (25)$$

$$x-y = \frac{1}{2} \quad (26)$$

Matrix form of the eq(0.24) and eq(0.26) is:

$$\begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 5 \\ \frac{1}{2} \end{pmatrix} \quad (27)$$

Let $B = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$

Multiply B on both sides, we have

$$\begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 5 \\ \frac{1}{2} \end{pmatrix} \quad (28)$$

Problem statement VIII

On solving we have the solution :

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} \frac{11}{4} \\ \frac{9}{4} \end{pmatrix} \quad (29)$$

Plot:

Problem statement IX

