

③ Use Doolittle LU decomposition to determine the L (lower triangular matrix) and U (upper triangular matrix) of matrix

$$(i) A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 3 & 2 & 2 \end{bmatrix}$$

$$\text{row } 2 = \text{row } 2 - 4 \cdot \text{row } 1$$

$$\text{row } 3 = \text{row } 3 - 3 \cdot \text{row } 1$$

$$A' = \begin{bmatrix} 1 & 2 & 3 \\ [4] & -3 & -6 \\ [3] & -4 & -7 \end{bmatrix}$$

$$\text{row } 3 = \text{row } 3 - \frac{4}{3} \text{row } 2$$

$$A'' = \begin{bmatrix} 1 & 2 & 3 \\ [4] & -3 & -6 \\ [3] & [4/3] & 1 \end{bmatrix}$$

$$U = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & 0 & 1 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 4 & 1 & 0 \\ 3 & 4/3 & 1 \end{bmatrix}$$

(ii) For many [b]

LU is more efficient,

because once the matrix [A] has been decomposed, it can be used to define [x] by the substitution phase which is less expensive.

4) For the given system $[A][x] = [b]$, use Gauss-Jordan method to define $[x]$, where $[A] = \begin{bmatrix} 2 & -4 & 1 \\ 5 & 3 & -2 \\ -1 & 7 & -3 \end{bmatrix}$, $b = \begin{bmatrix} 3 \\ 8 \\ -4 \end{bmatrix}$

First pivot element is $A_{11} = 2$. 1st Step to normalize the first row:

$$\begin{bmatrix} 1 & -2 & 0,5 & 1,5 \\ 5 & 3 & -2 & 8 \\ -1 & 7 & -3 & -4 \end{bmatrix}$$

2nd Step is to eliminate elements A_{21} and A_{31}

$$\text{row 2} = \text{row 2} - 5 \cdot \text{row 1}$$

$$\text{row 3} = \text{row 3} - (-1) \text{row 1}$$

$$\begin{bmatrix} 1 & -2 & 0,5 & 1,5 \\ 0 & 13 & -4,5 & 0,5 \\ 0 & 5 & -2,5 & -2,5 \end{bmatrix}$$

3rd step we normalize second row

$$\begin{bmatrix} 1 & -2 & 0,5 & 1,5 \\ 0 & 13 & -4,5 & 0,5 \\ 0 & 5 & -2,5 & -2,5 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -2 & 0,5 & 1,5 \\ 0 & 1 & -4,5/13 & 0,5/13 \\ 0 & 5 & -2,5 & -2,5 \end{bmatrix}$$

4th step we eliminate the rows 1 and 3

$$\text{row 1} = \text{row 1} - (-2)\text{row 2}$$

$$\text{row 3} = \text{row 3} - 5\text{row 2}$$

$$\begin{bmatrix} 1 & 0 & -0,1923 & 1,5769 \\ 0 & 1 & -4,5/13 & 0,5/13 \\ 0 & 0 & -0,7692 & -2,6923 \end{bmatrix}$$

5th step we normalize row 3

$$\begin{bmatrix} 1 & 0 & -0,1923 & 1,5769 \\ 0 & 1 & -4,5/13 & 0,5/13 \\ 0 & 0 & 1 & 3,5 \end{bmatrix}$$

We eliminate row 1 and 2:

$$\begin{bmatrix} 1 & 0 & -0,1923 & 1,5769 \\ 0 & 1 & -1,5/13 & 0,5/13 \\ 0 & 0 & 1 & 3,5 \end{bmatrix}$$

$$\begin{aligned} \text{row 1} &= \text{row 1} - (-0,1923) \text{ row 3} \\ \text{row 2} &= \text{row 2} - \left(-\frac{1,5}{13}\right) \text{ row 3} \end{aligned}$$

$$\begin{bmatrix} 1 & 0 & 0 & 2,25 \\ 0 & 1 & 0 & 1,25 \\ 0 & 0 & 1 & 3,5 \end{bmatrix}$$

$$\text{So } [x] = \begin{bmatrix} 2,25 \\ 1,25 \\ 3,50 \end{bmatrix}$$