NCERT-10.3.4.1.2

EE24BTECH11042 - SRUJANA

QUESTION:

Solve the following pair of linear equations:

$$3x + 4y = 10$$
$$2x - 2y = 2$$

Theoretical Solution:

$$x = 1 + y \tag{1}$$

1

$$3(1+y) + 4y = 10 (2)$$

$$7y = 7 \tag{3}$$

$$y = 1, \quad x = 2 \tag{4}$$

LU Decomposition Method

LU decomposition is a mathematical method used to solve systems of linear equations Ax = b, where A is a square matrix, x is an unknown vector, and b is a constant vector. It is especially useful for efficiently solving multiple systems of equations with the same coefficient matrix.

In this method, we decompose A into the product of two matrices L and U, where L is a lower triangular matrix and U is an upper triangular matrix.

This decomposition allows us to solve the system in two steps:

- 1) Solve Ly = b
- 2) Solve Ux = y

Given the system of equations:

$$3x + 4y = 10 (5)$$

$$2x - 2y = 2 \tag{6}$$

We represent the system in matrix form:

$$A = \begin{bmatrix} 3 & 4 \\ 2 & -2 \end{bmatrix}, \quad b = \begin{bmatrix} 10 \\ 2 \end{bmatrix} \tag{7}$$

Step 1: LU Decomposition

$$A = LU \tag{8}$$

$$L = \begin{bmatrix} 1 & 0 \\ l_{21} & 1 \end{bmatrix}, \quad U = \begin{bmatrix} u_{11} & u_{12} \\ 0 & u_{22} \end{bmatrix}$$
 (9)

From LU = A:

$$u_{11} = 3, \quad u_{12} = 4$$
 (10)

$$l_{21} = \frac{2}{3}, \quad u_{22} = -2 - \frac{2}{3} \times 4 = -\frac{14}{3}$$
 (11)

Thus:

$$L = \begin{bmatrix} 1 & 0 \\ \frac{2}{3} & 1 \end{bmatrix}, \quad U = \begin{bmatrix} 3 & 4 \\ 0 & -\frac{14}{3} \end{bmatrix}$$
 (12)

Step 2: Solve Ly = b

$$\begin{bmatrix} 1 & 0 \\ \frac{2}{3} & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 10 \\ 2 \end{bmatrix} \tag{13}$$

$$y_1 = 10 \tag{14}$$

$$\frac{2}{3}y_1 + y_2 = 2 \quad \Rightarrow \quad y_2 = 2 - \frac{2}{3} \times 10 = -\frac{14}{3} \tag{15}$$

Step 3: Solve Ux = y

$$\begin{bmatrix} 3 & 4 \\ 0 & -\frac{14}{3} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 10 \\ -\frac{14}{3} \end{bmatrix}$$
 (16)

$$3x_1 + 4x_2 = 10 \tag{17}$$

$$-\frac{14}{3}x_2 = -\frac{14}{3} \quad \Rightarrow \quad x_2 = 1 \tag{18}$$

$$3x_1 = 6 \quad \Rightarrow \quad x_1 = 2 \tag{19}$$

Final Solution

$$x = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \tag{20}$$

