

2.1

$$\begin{bmatrix} P_1 & \gamma_1 & 0 & 0 & \dots & 0 \\ \alpha_2 & P_2 & \gamma_2 & 0 & \dots & 0 \\ 0 & \alpha_3 & P_3 & \gamma_3 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & \dots & \alpha_n & P_n \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} Q_1 \\ Q_2 \\ Q_3 \\ \vdots \\ Q_n \end{bmatrix} \quad \text{Tridiagonal matrix}$$

(use r_1 to remove α_2 in r_2) (Augmented)

$$\begin{bmatrix} P_1 & \gamma_1 & 0 & 0 & \dots & 0 & Q_1 \\ 0 & P_2 - \frac{\alpha_2 \gamma_1}{P_1} & \gamma_2 & 0 & \dots & 0 & Q_2 - \frac{\alpha_2 Q_1}{P_1} \\ 0 & \alpha_3 & P_3 & \gamma_3 & \dots & 0 & Q_3 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \dots & \dots & \alpha_n & P_n & Q_n \end{bmatrix}$$

To avoid extreme mess, let $B_i^* = P_i - \frac{\alpha_i \gamma_{i-1}}{P_{i-1}}$ (unless $i=1$ in which case $B_i^* = P_i$) and $Q_i^* = Q_i - \frac{\alpha_i}{P_{i-1}} Q_{i-1}$ and $Q_1^* = Q_1$. So we replace with B_2^* and Q_2^* .

But indeed this pattern will repeat until we clear all α_i to the last row leaving us with:

$$\begin{bmatrix} B_1^* & \gamma_1 & 0 & 0 & \dots & 0 & Q_1^* \\ 0 & B_2^* & \gamma_2 & 0 & \dots & 0 & Q_2^* \\ 0 & 0 & B_3^* & \gamma_3 & \dots & 0 & Q_3^* \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \dots & 0 & B_n^* & Q_n^* \end{bmatrix}$$

2.2

As such we can get a simple equation for the i th row:

$$0 + (0)(x_{i-1}) + B_i^* x_i + \gamma_3 (x_{i+1}) + (0)(x_{i+2}) + \dots = Q_i^*$$

$$x_i = \frac{Q_i^* - \gamma_3 (x_{i+1})}{B_i^*}$$

for $i < n$ else $x_n = \frac{Q_n^*}{B_n^*}$ (no γ_{n+1} term)