Matrix L.U. decomposition

# Matrix L.U. decomposition

Matrix can be separated to two other matrix.

is a normed lowered triangular matrix (diagonal elements = 1)

is a upper triangular matrix

## Technic I.

Step I.

Step II.

Step III. Repeat from step I. until you get an matrix

### Example

first col

second col

final

## Technic II.

Make matrix multiplication and solve equations.

first row same as row (one variable):

first first col:

II. row II. col

III. row II. col

II. row III. col

III. row III. col