

Consider the following linear system:

$$3x_1 + 4x_2 + 3x_3 = 10$$

$$x_1 + 5x_2 - x_3 = 7$$

$$6x_1 + 3x_2 + 7x_3 = 15$$

Exercise 1: Solve the system using Naive Gaussian Elimination.

$$\begin{array}{ccc|c} 3 & 4 & 3 & 10 \\ 1 & 5 & -1 & 7 \\ 6 & 3 & 7 & 15 \end{array} \quad \frac{1}{3}$$
$$R_2 \leftarrow \frac{1}{3}(R_1)$$

$$\begin{array}{ccc|c} 3 & 4 & 3 & 10 \\ 0 & \frac{11}{3} & -2 & \frac{11}{3} \\ 6 & 3 & 7 & 15 \end{array} \quad \frac{6}{3}$$
$$R_3 \leftarrow 2(R_1)$$

$$\begin{array}{ccc|c} 3 & 4 & 3 & 10 \\ 0 & \frac{11}{3} & -2 & \frac{11}{3} \\ 0 & \frac{11}{3} & 1 & -5 \end{array} \quad \frac{-5}{\frac{11}{3}}$$
$$R_3 \leftarrow \frac{15}{11}(R_1)$$

$$\begin{array}{ccc|c} 3 & 4 & 3 & 10 \\ 0 & \frac{11}{3} & -2 & \frac{11}{3} \\ 0 & 0 & \frac{11}{3} & 0 \end{array}$$

$$x_3 = \frac{0}{\frac{11}{3}} = 0$$
$$x_2 = \frac{(10) - (-2 \cdot 0)}{\frac{11}{3}} = 1$$
$$x_1 = \frac{(10) - (4 \cdot 1)}{3} = 2$$

$$x_1 = 2, \quad x_2 = 1, \quad x_3 = 0 \quad \checkmark$$

## Exercise 2: Solve the system using Gaussian Elimination w/ Scaled Partial Pivoting

$$\begin{array}{ccc|c} 3 & 4 & 3 & 10 \\ 1 & 5 & -1 & 7 \\ 6 & 3 & 7 & 15 \end{array}$$

scaling

i j s

1 1 3

1 2 4

1 3 4

2 1 1

2 2 5

2 3 5

3 1 6

3 2 6

3 3 7

scaling = [4, 5, 7]

$$R_1 \leftrightarrow R_3$$

$$\begin{array}{ccc|c} 6 & 3 & 7 & 15 \\ 1 & 5 & -1 & 7 \\ 3 & 4 & 3 & 10 \end{array}$$

$\frac{1}{6}$

$$R_2 \leftarrow \frac{1}{6}(R_2)$$

$$\begin{array}{ccc|c} 6 & 3 & 7 & 15 \\ 0 & \frac{5}{2} & -\frac{13}{6} & \frac{29}{6} \\ 3 & 4 & 3 & 10 \end{array}$$

$\frac{3}{6}$

$$R_3 \leftarrow \frac{1}{2}(R_3)$$

$$\begin{array}{ccc|c} 6 & 3 & 7 & 15 \\ 0 & \frac{5}{2} & -\frac{13}{6} & \frac{29}{6} \\ 0 & \frac{5}{2} & -\frac{1}{2} & \frac{5}{2} \end{array}$$

$\frac{5}{9}$

$$R_3 \leftarrow \frac{5}{9}(R_3)$$

$$\begin{array}{ccc|c} 6 & 3 & 7 & 15 \\ 0 & \frac{5}{2} & -\frac{13}{6} & \frac{29}{6} \\ 0 & 0 & \frac{16}{9} & 0 \end{array}$$

k i max ind r mult

1 1  $\frac{3}{4}$  1  $\frac{3}{4}$  nan

1 2  $\frac{3}{4}$  1  $\frac{1}{5}$  nan

1 3  $\frac{6}{4}$  3  $\frac{6}{4}$  nan

← swapped

1 2 nan nan nan  $\frac{1}{6}$

1 3 nan nan nan  $\frac{1}{2}$

2 2  $\frac{45}{2}$  2  $\frac{45}{2}$  nan

2 3  $\frac{45}{2}$  2  $\frac{20}{2}$  nan

← no swap

2 3 nan nan nan  $\frac{5}{9}$

$$x_3 = \frac{0}{\frac{16}{9}}$$

$$= 0$$

$$x_2 = \frac{(7) - (-\frac{13}{6} \cdot 0)}{\frac{5}{2}}$$

$$= 1$$

$$x_1 = \frac{(15) - (3 \cdot 1)}{6}$$

$$= 2$$

$$x_1 = 2, x_2 = 1, x_3 = 0$$