Course Outcome: Students will have underestanding about the traingular factorization like LU and LDU factorization, and permutation matrices that are being used from now exchange purpose.

that are being used from now exchange purpose

Triangular Factorization:

Given:
$$H = \begin{bmatrix} 0 & 1 & 1 & 7 \\ 4 & -6 & 0 \\ -2 & 7 & 2 \end{bmatrix}$$

$$= \begin{bmatrix} 2 & 1 & 1 & 7 \\ 0 & 8 & -2 \end{bmatrix} R_2 + R_2 - 2R_1 (2)$$

$$= \begin{bmatrix} 2 & 1 & 1 & 7 \\ 0 & 8 & 3 \end{bmatrix} R_3 + R_3 + R_1 (-1)$$

$$= \begin{bmatrix} 2 & 1 & 1 & 7 \\ 0 & -8 & -2 & 7 \end{bmatrix} R_3 + R_3 + R_2 (-1)$$

The elementary matrices are

$$E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, E_{31} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}, E_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

E32 E31 E21 A = U

$$\Rightarrow MA = 0,$$
where $M = E_{32}E_{31}E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -1 & 1 & 1 \end{bmatrix}$

$$M^{-1} = (E_{32}E_{31}E_{21})^{-1}$$

MA=U

A=M'U

A=LU, which is known as LU

factorization of the materix A.

Ex: Find the LU and LDU fractorie ration of the matrix $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$.

$$\frac{\text{Selm} :}{3 \text{ H}} = \frac{0}{3} = \frac{2}{3} = \frac{1}{3} = \frac{2}{3} = 0$$

LU- Gactorie Zation:

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

LDU-Gactorio Jation.

$$L = \begin{bmatrix} 1 & 0 \\ 3 & 1 \end{bmatrix}, D = \begin{bmatrix} 1 & 0 \\ 0 & -2 \end{bmatrix}, U = \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix}$$

LDU= A

Ex: Find the LU and LDU bactorization of the

matrie
$$A = \begin{bmatrix} 1 & 0 & 1 \\ 2 & 2 & 2 \\ 3 & 4 & 5 \end{bmatrix}$$
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LU-bactorization:

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{bmatrix}, \quad v = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

LDU - bactorie totion:

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{bmatrix}, D = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 2 \end{bmatrix}, U = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

LDU = A

Row Exchanges and Permutation Matrices:

During Gaussian elimination, in case of breakdown problems, zero is appearing in the pivot place. To make that pivot place zero, nonzero, we are taking the help of now exchange. For this now exchange purpose, we will use permutation matrices.

Permutation Matrices:

There are 2!=2 permutation meetrices of order 2. That are

There are 3! = 6 permutation matrices of order 3. That are

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Points to remember:

- 1. Elements of permutation matrices are either o
 - 2. Product of two permutation martices exagain
 - 3. There are n! permetation matrices of order n.

The 2nd order permutation matrices are [=[0] and P=[0].

$$Ex : H = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$
, $P_{21} = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$, $P_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

=> A has no LU-bactorisation.



But PA has LU-factorietation, where the permutation matrix $P = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$

$$PR = \begin{bmatrix} 0 & 1 & 1 \\ 2 & 5 & 8 \\ 1 & 1 & 3 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 \\ 0 & 6 & 6 \\ 0 & 0 & 8 \end{bmatrix} R_2 + R_2 - R_2 2R_1 (2)$$

$$R_3 + R_3 - R_1 (1)$$

Lu- bactore tation:

$$L = \begin{bmatrix} 1 & 0 & 0 & 7 \\ 2 & 1 & 0 & 7 \end{bmatrix} \quad U = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 3 & 6 \\ 0 & 0 & 2 \end{bmatrix}$$

LU =PA

Problem Set 1.5

Mo. 2. When is on upper tranquelar matrix is nonsingular?

Ans: An exper treangular matrix is nonsingular it none of its diagonal elements are some i.e. the it has bull set of pivots.

$$\Rightarrow \begin{bmatrix} 1 & -1 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} 10 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ 0 \end{bmatrix} R_3 \leftarrow R_3 - R_1$$

$$\frac{1}{7} \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u \\ v \\ \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ -2 \end{bmatrix} \quad R_3 \leftarrow R_3 - R_2$$

Using back-stebestitution, we have

So, the system is singular and has no solution

$$\Rightarrow \begin{bmatrix} 1 & -1 & 0 & 7 \end{bmatrix} \begin{bmatrix} u & 7 & 0 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} u & 7 & 0 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} u & 7 & 0 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} v & 7 & 0 \\ 0 & 0 & -1$$

Using back-substitution, we have

which is an identity.

So, the eyetern is singular and has intinitely many solutions.

$$\Rightarrow \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} 12 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} R_3 \leftarrow R_3 - R_1$$

Using back-Dsubstitution, we have

So, (5, 5, 5) is the solution and is unique.

Mo. 28. Tridiagonal matrix: A sequence matrix is social to loc a tridiagonal matrix it all its elements are sero except on the main diagonal and the two adjacent diagonals.

Let us brind the LU and LDU bactorisation of the trediagonal matrices H= [1 2 1] and H= [a a tb b] (i) A= 0107 $= \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 2 \end{bmatrix} R_2 + R_2 - R_1 (1)$ = 0 1 1 R3 + R3 - R2 (1) LU- Gactorization L= \(\begin{align*} \cdot \cdot \cdot \\ \cdot \end{align*} \cdot \cdot \\ \cdot \cdot \\ \cdot \end{align*} \) LDU- Gactoreization $L = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix}$ $D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ F= UCI (ii) A = @ a 0 | R2 + R2 - R1 | a a 0 | R3 + R3 - R2 | a a 0 | 0 b b | = 0 LU-bactarie ration: L=[100], 0=[060] LOU - bectore ration $L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix}, D = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, U = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$

H=UCJ

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LDU-bactorie ration:

$$L = \begin{bmatrix} 1 & 0 & 0 & 7 \\ 0 & 1 & 0 \end{bmatrix}, \quad D = \begin{bmatrix} 2 & 0 & 0 & 7 \\ 0 & 3 & 0 \end{bmatrix}, \quad U = \begin{bmatrix} 1 & 2 & 4 \\ 0 & 1 & 3 \end{bmatrix}$$

B=UC1

Mo.19. Find the permutation matrix P such that PA=LDU and check it, where A=[1217.

$$\frac{260^{n}}{20^{n}} = \frac{1000}{200} = \frac{2000}{200} = \frac{2000}{200}$$

Since to convert the given matrix into appear triangular born, so the required permutation

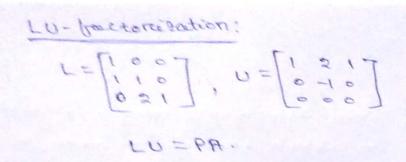
matrix is
$$P = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$PA = \begin{bmatrix} 0 & 2 & 1 \\ 1 & 1 & 1 \\ 2 & 4 & 2 \end{bmatrix} \xrightarrow{R_2 \leftarrow R_2 - R_1} \begin{bmatrix} 1 & 2 & 1 \\ 0 & -1 & 0 \\ 2 & 4 & 2 \end{bmatrix} \xrightarrow{R_3 \leftarrow R_3 - 2R_4} \begin{bmatrix} 1 & 2 & 1 \\ 0 & -1 & 0 \\ 2 & 4 & 2 \end{bmatrix} \xrightarrow{R_3 \leftarrow R_3 - 2R_4} \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = 0$$

LDU- bactore Lation.

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 2 & 1 \end{bmatrix}, D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix}, U = \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

LDU= PA



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