

Sustitucion hacia adelante.

Para un sistema lineal:

$$E_1 = a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$E_2 = a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$\vdots$$

$$E_n = a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n = b_n$$

Se plantea la matriz ampliada  $A$ :

$$A = [A, b] = \left( \begin{array}{cccc|c} a_{11} & a_{12} & \dots & a_{1n} & a_{1,n+1} \\ a_{21} & a_{22} & \dots & a_{2n} & a_{2,n+1} \\ \vdots & \vdots & & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} & a_{n,n+1} \end{array} \right)$$

donde:  $a_{1,n+1} = b_1$

Usando metodos de eliminacion se obtiene el sistema diagonal

$$A^{(f)} = \left( \begin{array}{cccc|c} a_{11} & 0 & \dots & 0 & a_{1,n+1} \\ a_{21} & a_{22} & \dots & 0 & a_{2,n+1} \\ \vdots & \vdots & & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} & a_{n,n+1} \end{array} \right)$$

Tal que:

$$x_1 = \frac{b_1}{a_{11}}, \quad y_2 = \frac{b_2 - a_{21}x_1}{a_{22}}$$

Continuando este proceso para:  $x_n$ :

$$x_k = \frac{b_n - \sum_{j=1}^{k-1} a_{kj}x_j}{a_{kk}} \quad \begin{array}{l} k=1, 2, 3, \dots, n-1 \\ j=1, 2, 3, \dots, k-1 \end{array}$$