

Solve

$$\begin{pmatrix} \textcolor{red}{A}_{12} & A_{13} & 0 & 0 & 0 & \dots \\ A_{21} & \textcolor{red}{A}_{22} & A_{23} & 0 & 0 & \dots \\ 0 & A_{31} & \textcolor{red}{A}_{32} & A_{33} & 0 & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & A_{N-1,1} & \textcolor{red}{A}_{N-1,2} & A_{N-1,3} \\ 0 & 0 & 0 & 0 & A_{N,1} & \textcolor{red}{A}_{N,2} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ \dots \\ x_N \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \\ \dots \\ b_N \end{pmatrix}$$

by eliminating upper diagonal and back substituting.

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!*****
SUBROUTINE TDAG(a,b,N)
!*****
  REAL :: A(N,3),b(N),x(n)
!----
! eliminate A(*,3)
!----
  DO i=N-1,1,-1
    fac = A(i,3)/A(i+1,2)
    A(i,2) = A(i,2)-fac*A(i+1,1)
    b(i) = b(i)-fac*b(i+1)
  ENDDO
!----
! Now A is lower triangular. Back substitution
!----
  x(1) = b(1)/A(1,2)
  DO j=2,N
    x(j) = (b(j)-A(j,1)*x(j-1))/A(j,2)
  ENDDO

  RETURN
END
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