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Math 4441

9/29/2021

## Assignment 5

1.

$$\begin{bmatrix} x_1 & -x_2 & 3x_3 & 2 \\ x_1 & x_2 & 0 & 4 \\ 3x_1 & -2x^2 & x_3 & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} x_1 & -x_2 & 3x_3 & 2 \\ 0 & x_2 & -3x_3 & 2 \\ 0 & 0 & 13x_3 & 12 \end{bmatrix} \text{ Which gives}$$

$$x_1 = 21/13, x_2 = 31/13, \text{ and } x_3 = 12/13$$

2.

Given the information, we can re-write the equation to be  $LUx = Tb \Rightarrow x = L^{-1}U^{-1} * T * b$

$$\begin{aligned} \text{Because } TA &= LU, \quad L^{-1}U^{-1} = T^{-1}A^{-1} \\ \Rightarrow x &= L^{-1}U^{-1} * T * b \\ \Rightarrow x &= L^{-1}U^{-1} * L_T U_T * b \end{aligned}$$

3.

```
function [] = crdout(A)

    %size of matrix
    n = length(A);

    %put first row of A into lower matrix
    L(:, 1) = A(:, 1);

    %put pivots of 1 into Upper matrix
    for i = 1:n
        U(i, i) = 1;
    end

    %scale upper matrix
    U(1,:) = A(1, :) / L(1, 1);
```

```

%iterate through rows
for i = 2:n
%
    for j = 2:i
        %assemble lower matrix
        L(i, j) = A(i, j) - L(i, 1:1:j - 1) * U(1:1:j - 1, j);
    end

    for j = i + 1:n
        %assemble upper matrix
        U(i, j) = (A(i, j) - L(i, 1:1:i - 1) * U(1:1:i - 1, j)) / L(i, i);
    end
end

L
U

end

```