Solving Systems of Equations, Errors and Explorations

David Tran and Spencer Kelly March 9, 2024

Abstract

- 1 Introduction
- 2 The PA = LU factorization method for linear systems
- 2.1 Why is PA = LU needed for solving linear systems approximately?
- 2.2 How to identify systems Ax = b for which PA = LU is not suited
- 2.3 Larger applications of PA = LU factorization
- 3 Iterative solution of systems of linear equations
- 3.1 Solving an equation for n = 100,000
- 3.2 Comparison of PA = LU and Jacobi Iteration
- 3.3 Why is solving such large systems important in applications?
- 4 Implement Newton's method for multiple variables
- 4.1 Implement Newton's method for systems using vectorization
- 4.2 Testing
- 4.3 Challenging Example
- 5 Summary
- 6 Appendices
- 6.1 Code
- 6.2 Plots
- 7 Code
- 8 Summary
- 8.1 Results
- 8.2 Team Description
- 8.3 Future Explorations
- 8.4 References

Appendix