An implementation of the Gauss-Jordan method

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Introduction

The Gauss-Jordan method is implemented with row-sorting instead of row-swapping to compute the inverse of a matrix in $O\left(n^3\right)$ time. The pseudocode of the method is given in the next section. The procedure GAUSS-JORDAN(A, n, C) performs the inversion and takes as input a square matrix A and the size of the input matrix n and stores the inverse of A in C. It assumes the input matrix is non-singular. Merge-sort is used to sort the rows of the matrices according to the number of leading zeros. It is the underlying algorithm of the SORT-MAT(M, n, C) procedure used to sort the matrices.

Algorithm

```
function GAUSS-JORDAN(A, n, C)
    INIT-MAT(C, n)
    let M[0..n-1] be a new array
    //Convert to reduced row echelon form
   for c = 0; c < n; c = c + 1 do
      if A[c][c] == 0 then
          GET-ORDER(A, n, M)
          SORT-MAT(M, n, A)
          SORT-MAT(M, n, C)
      end if
    //Normalize rows
      for j = c + 1; j < n; j = j + 1 do
          A[c][j] = A[c][j]/A[c][c]
      end for
      for j = 0; j < n; j = j + 1 do
          C[c][j] = C[c][j]/A[c][c]
      end for
    A[c][c] = 1.0
    //Delete elements in rows below
      for r = c + 1; r < n; r = r + 1 do
          if A[r][c] \neq 0 then
             for j = c + 1; j < n; j = j + 1 do
                 A[r][j] = -A[r][c] \cdot A[c][j] + A[r][j]
             end for
             for j = 0; j < n; j = j + 1 do
                 C[r][j] = -A[r][c] \cdot C[c][j] + C[r][j]
             end for
              A[r][c] = 0
          end if
      end for
   end for
    //Backtrace to complete conversion to reduced row echelon form
   for c = n - 1; c > 0; c = c - 1 do
      for r = c - 1; r > -1; r = r - 1 do
          if A[r][c] \neq 0 then
             for j = 0; j < n; j = j + 1 do
                 C[r][j] = -A[r][c] \cdot C[c][j] + C[r][j]
             end for
             A[r][c] = 0
          end if
      end for
   end for
end function
```

```
function INIT-MAT(A, n)
   for i = 0; i < n; i = i + 1 do
      for j = 0; j < n; j = j + 1 do
         if i == j then
             A[i][j]=1
         \mathbf{else}
            A[i][j] = 0
         end if
      end for
   end for
end function
function Get-Order(A, n, M)
   for i = 0; i < n; i = i + 1 do
      c = 0
      while A[i][c] == 0 and c < n do
         c = c + 1
      end while
      M[i] = c
   end for
end function
function SORT-MAT(M, n, A)
    Sort rows in A according to order array M using merge-sort.
end function
```