

An implementation of the Gauss-Jordan method

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Introduction

The Gauss-Jordan method is implemented to compute the inverse of a matrix in $O(n^3)$ 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 . Note the procedure does not check if the input matrix is singular.

Algorithm

```
function GAUSS-JORDAN( $A, n, C$ )
  INIT-MAT( $C, n$ )
  let  $M[0..n-1]$  be a new array
  //Convert to row echelon form
  for  $c = 0; c < n; c = c + 1$  do
    if  $A[c][c] == 0$  then
      row = FIND( $M, c, n$ )
      SWAP( $A, row, c, n$ )
      SWAP( $C, row, c, n$ )
    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
  //Backtrack to convert 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 FIND( $A, c, n$ )
  for  $row = c + 1; row < n; row = row + 1$  do
    if  $A[row][c] \neq 0$  then
      return  $row$ 
    end if
  end for
  return  $-1$ 
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
         $A[i][j] = 1$ 
      else
         $A[i][j] = 0$ 
      end if
    end for
  end for
end function

```

```

function SWAP( $M, r, c, n$ )
  Swap rows  $r$  and  $c$  in matrix  $M$ .
end function

```