

Name - Dilip Puri

ID - 201351014

Collaborators - Hemant Kumar(201352026)

Govind Meena(201352010)

Project 1

Submission Date - September 12, 2016

Deadline - Sep12, 11.59 PM

1 Introduction

Let A be a square matrix. If there is a lower triangular matrix L with all diagonal entries equal to 1 and an upper matrix U such that $A=LU$, then we say that A has an LU-decomposition. It can be helpful in calculating various types of operation on matrices. Here L matrix has the upper triangular values as 0 and U has lower triangular values as 0 and diagonal values same as that of the original matrix.

2 Algorithm

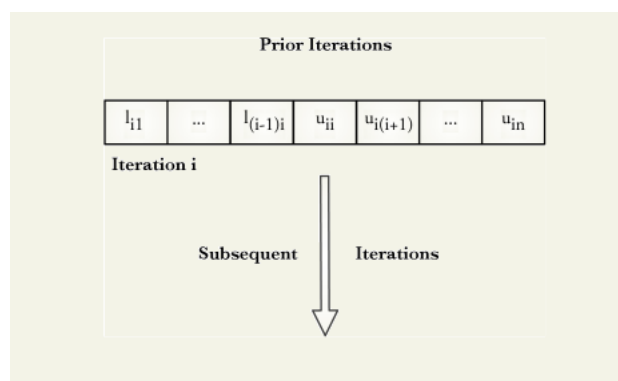


Figure 1: Computational Sequence of Doolittle's Method

```

for  $i = 1, \dots, n$ 
    for  $j = 1, \dots, i - 1$ 
         $\alpha = a_{ij}$ 
        for  $p = 1, \dots, j - 1$ 
             $\alpha = \alpha - a_{ip}a_{pj}$ 
         $a_{ij} = \frac{\alpha}{a_{jj}}$ 
    for  $j = i, \dots, n$ 
         $\alpha = a_{ij}$ 
        for  $p = 1, \dots, i - 1$ 
             $\alpha = \alpha - a_{ip}a_{pj}$ 
         $a_{ij} = \alpha$ 

```

Figure 2: Doolittle's LU Decomposition Algorithm

3 Serial Code

Listing 1: Code

```

#include<stdio.h>

int main(void){

    int i,j,k,n;
    printf("Enter the order of square matrix: ");
    scanf("%d",&n);

    float A[n][n],L[n][n], U[n][n];

    printf("Enter matrix element:\n");

    for(i=0; i<n; i++)
    {
        for(j=0; j<n; j++)
        {
            printf("Enter A[%d][%d] element: ", i,j);
            scanf("%f",&A[i][j]);
        }
    }

    for(j=0; j<n; j++)
    {
        for(i=0; i<n; i++)
        {
            if(i<=j)
            {
                U[i][j]=A[i][j];
                for(k=0; k<=i-1; k++)
                    U[i][j]-=L[i][k]*U[k][j];
                if(i==j)
                    L[i][j]=1;
                else
                    L[i][j]=0;
            }
            else
            {

```

```
        L[i][j]=A[i][j];
        for(k=0; k<=j-1; k++)
            L[i][j]-=L[i][k]*U[k][j];
        L[i][j]/=U[j][j];
        U[i][j]=0;
    }
}

printf("[L]: \n");
for(i=0; i<n; i++)
{
    for(j=0; j<n; j++)
        printf("%9.3f",L[i][j]);
    printf("\n");
}
printf("\n\n[U]: \n");
for(i=0; i<n; i++)
{
    for(j=0; j<n; j++)
        printf("%9.3f",U[i][j]);
    printf("\n");
}

return 0;
}
```

4 Analysis using Valgrind