

$n$

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

:

$m$

$$E_1 : a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$E_2 : a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

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$$E_i : a_{i1}x_1 + a_{i2}x_2 + \dots + a_{in}x_n = b_i$$

.

$$E_m : a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

$$E_1 : (a_{11}, a_{12}, \dots, a_{1n}) \cdot (x_1, x_2, \dots, x_n) = b_1$$

$$E_2 : (a_{21}, a_{22}, \dots, a_{2n}) \cdot (x_1, x_2, \dots, x_n) = b_2$$

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$$E_i : (a_{i1}, a_{i2}, \dots, a_{in}) \cdot (x_1, x_2, \dots, x_n) = b_i$$

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$$E_m : (a_{m1}, a_{m2}, \dots, a_{mn}) \cdot (x_1, x_2, \dots, x_n) = b_m$$

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \cdot & \cdot & \cdot & \cdot \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ \cdot \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \cdot \\ b_m \end{bmatrix}$$

$$\overline{AX} = B$$

$$\tilde{A} = [A : b] = \left[ \begin{array}{cccc|c} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{array} \right]$$

$$a_{ij} : i, j = 1, 2, \dots \quad .1$$

$$: .2$$

$$: .3$$

$$: .4$$

$$: .5$$

$$: .6$$

$$.U$$

$$U_{ij} = \begin{cases} 0 & i \succ j \\ a_{ij} & i \leq j \end{cases} \quad .7$$

$$.L$$

$$L_{ij} = \begin{cases} 0 & i \prec j \\ a_{ij} & i \geq j \end{cases} \quad .8$$

$$: .9$$

$$\begin{bmatrix} a_{11} & a_{12} & 0 & 0 & .. & .. & 0 \\ a_{21} & a_{22} & a_{23} & 0 & .. & .. & 0 \\ 0 & a_{32} & a_{33} & a_{34} & 0.. & .. & 0 \\ 0 & 0 & .. & .. & .. & .. & 0 \\ 0 & 0 & .. & .. & a_{n-2n-2} & a_{n-2n-1} & a_{n-2n} \\ 0 & 0 & 0 & .. & a_{n-1n-2} & a_{n-1n-1} & a_{n-1n} \\ 0 & 0 & .. & .. & .. & a_{nn-1} & a_{nn} \end{bmatrix}$$

$$: .9$$

$$(\quad)$$

$$\tilde{A} = \left[ \begin{array}{cccc|c} \bar{a}_{11} & 0 & \dots & 0 & \bar{b}_1 \\ 0 & \bar{a}_{22} & \dots & 0 & \bar{b}_2 \\ \cdot & \cdot & \cdot & \cdot & \\ 0 & 0 & \dots & \bar{a}_{mn} & \bar{b}_m \end{array} \right]$$

$$x_i = \frac{\bar{b}_i}{\bar{a}_i}$$

$$x + y + z = 1, 2x - y + 3z = 4, x + 2y - z = 2$$

$$\begin{aligned} \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 2 & -1 & 3 & 4 \\ 1 & 2 & -1 & 2 \end{array} \right] &\xRightarrow[-R_1+R_3]{-2R_1+R_2} \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 0 & -3 & 1 & -2 \\ 0 & 1 & -2 & -1 \end{array} \right] \xRightarrow[R_3]{R_2} \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 0 & 1 & -2 & -1 \\ 0 & -3 & 1 & -2 \end{array} \right] \xRightarrow{3R_2+R_3} \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 0 & 1 & -2 & -1 \\ 0 & 0 & -5 & -5 \end{array} \right] \xRightarrow{\frac{1}{5}R_3} \\ \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 0 & 1 & -2 & -1 \\ 0 & 0 & 1 & 1 \end{array} \right] &\xRightarrow{-R_2+R_1} \left[ \begin{array}{ccc|c} 1 & 0 & 3 & 4 \\ 0 & 1 & -2 & -1 \\ 0 & 0 & 1 & 1 \end{array} \right] \xRightarrow[-3R_3+R_1]{2R_3+R_2} \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{array} \right] \Rightarrow x = y = z = 1 \end{aligned}$$

$$\begin{aligned} \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 2 & -1 & 3 & 4 \\ 1 & 2 & -1 & 2 \end{array} \right] &\xRightarrow[-R_1+R_3]{-2R_1+R_2} \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 0 & -3 & 1 & -2 \\ 0 & 1 & -2 & -1 \end{array} \right] \xRightarrow[R_3]{R_2} \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 0 & 1 & -2 & -1 \\ 0 & -3 & 1 & -2 \end{array} \right] \xRightarrow{3R_2+R_3} \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 3 \\ 0 & 1 & -2 & -1 \\ 0 & 0 & -5 & -5 \end{array} \right] \\ \Rightarrow -5z = -5 &\Rightarrow z = 1 \\ y - 2z = -1 &\Rightarrow y - 2 \times 1 = -1 \Rightarrow y = 1 \\ x + y + z = 3 &\Rightarrow x + 1 + 1 = 3 \Rightarrow x = 1 \end{aligned}$$

$$\tilde{\tilde{A}}=\left[\begin{array}{cccc|c}\overline{a}_{11} & \overline{a}_{11} & \dots & \overline{a}_{1n} & \overline{b}_1 \\ 0 & \overline{a}_{22} & \dots & \overline{a}_{2n} & \overline{b}_2 \\ \cdot & \cdot & \cdot & \cdot & \\ 0 & 0 & .. & \overline{a}_{mn} & \overline{b}_m\end{array}\right]\Rightarrow x_n=\frac{\overline{b}_m}{\overline{a}_{mn}}\qquad x_i=b_i-\sum_{j=i+1}^na_{ij}x_i$$

$$\overrightarrow{AX}=\vec{b}\Rightarrow \overrightarrow{X}=A^{-1}\vec{b}$$

$$[A:I]\Rightarrow [I:A^{-1}]$$

$$\begin{array}{c} \vdots \\ \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 2 & -1 & 3 & 0 & 1 & 0 \\ 1 & 2 & -1 & 0 & 0 & 1 \end{array}\right] \begin{array}{l} \xrightarrow{-2R_1+R_2} \\ \xRightarrow{-R_1+R_3} \end{array} \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & -3 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & -1 & 0 & 1 \end{array}\right] \Rightarrow \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -1 & \frac{6}{10} & \frac{6}{10} \\ 0 & 1 & 0 & 1 & -\frac{4}{10} & -\frac{2}{10} \\ 0 & 0 & 1 & 1 & -\frac{2}{10} & -\frac{6}{10} \end{array}\right] \\ \Rightarrow \\ \left[\begin{array}{c} x \\ y \\ z \end{array}\right] = \left[\begin{array}{ccc} -1 & \frac{6}{10} & \frac{6}{10} \\ 1 & -\frac{4}{10} & -\frac{2}{10} \\ 1 & -\frac{2}{10} & -\frac{6}{10} \end{array}\right] \left[\begin{array}{c} 3 \\ 4 \\ 2 \end{array}\right] = \left[\begin{array}{c} 1 \\ 1 \\ 1 \end{array}\right] \end{array}$$

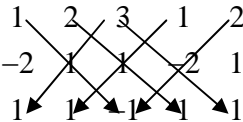
$$\begin{array}{c} \vdots \\ A_{2\times 2} \end{array} \qquad \qquad \qquad |A| \qquad \qquad \qquad A \qquad \qquad \qquad \vdots$$

$$A=\begin{bmatrix} a & b \\ c & d \end{bmatrix} \Rightarrow |A|=ad-bc$$

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$$A = \begin{bmatrix} 1 & 2 & 3 \\ -2 & 1 & 1 \\ 1 & 1 & -1 \end{bmatrix}$$



$$A = \begin{bmatrix} 1 & 2 & 3 \\ -2 & 1 & 1 \\ 1 & 1 & -1 \end{bmatrix}$$

$$(1 \times 1 \times 1) + (2 \times 1 \times 1) + (3 \times -2 \times 1) - (3 \times 1 \times 1) - (2 \times -2 \times -1) - (1 \times 1 \times 1)$$

:

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \dots a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots a_{2n}x_n &= b_2 \\ &\vdots \\ a_{n1}x_1 + a_{n2}x_2 + \dots a_{nn}x_n &= b_n \end{aligned}$$

$x_1, x_2, \dots, x_n$

:

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}, \quad X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \quad B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

$$\begin{array}{c}
 \begin{array}{c} X \\ A \end{array} \quad \begin{array}{c} A \\ i \end{array} \quad \begin{array}{c} AX = B \\ A_i \end{array} \\
 \\
 \begin{array}{c} A_1, A_2, \dots, A_n \\ B \end{array} \\
 A_1 = \begin{bmatrix} b_1 & a_{12} & \dots & a_{1n} \\ b_2 & a_{22} & \dots & a_{2n} \\ \cdot & \cdot & \dots & \cdot \\ b_n & a_{n1} & \dots & a_{nn} \end{bmatrix} \quad A_2 = \begin{bmatrix} a_{11} & b_1 & \dots & a_{1n} \\ a_{21} & b_2 & \dots & a_{2n} \\ \cdot & \cdot & \dots & \cdot \\ a_{n1} & b_n & \dots & a_{nn} \end{bmatrix} \quad \dots A_n = \begin{bmatrix} a_{11} & a_{12} & \dots & b_1 \\ a_{21} & a_{22} & \dots & b_2 \\ \cdot & \cdot & \dots & \cdot \\ a_{n1} & a_{n1} & \dots & b_n \end{bmatrix} \\
 \begin{array}{c} X \end{array}
 \end{array}$$

$$x_i = \frac{|A_i|}{|A|}$$

$$|A|, |A_i|$$

:

$$x + y + z = 3, \quad y + z - 2x = 0, \quad x + y - z = 1$$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ -2 & 1 & 1 \\ 1 & 1 & -1 \end{bmatrix}, \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}, \quad B = \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix} \Rightarrow$$

$$|A| = -6$$

$$|A_x| = \begin{vmatrix} 3 & 1 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & -1 \end{vmatrix} = -6, \Rightarrow x = \frac{|A_x|}{|A|} = 1$$

$$|A_y| = \begin{vmatrix} 1 & 3 & 1 \\ -2 & 0 & 1 \\ 1 & 1 & -1 \end{vmatrix} = -6, \Rightarrow y = \frac{|A_y|}{|A|} = 1$$

$$|A_z| = \begin{vmatrix} 1 & 1 & 3 \\ -2 & 1 & 0 \\ 1 & 1 & 1 \end{vmatrix} = -6, \Rightarrow z = \frac{|A_z|}{|A|} = 1$$

$$\begin{array}{l}
\vdots \\
) A \qquad \qquad \qquad : \qquad \qquad \qquad AX = B \\
\qquad \qquad \qquad A = LU \qquad \qquad \qquad ( \\
\qquad \qquad \qquad UX = Z \Rightarrow LZ = B \qquad \qquad \qquad LUX = B
\end{array}$$

$$A = \begin{bmatrix} a_{11} & a_{12} & 0 & 0 & \dots & \dots & 0 \\ a_{21} & a_{22} & a_{23} & 0 & \dots & \dots & 0 \\ 0 & a_{32} & a_{33} & a_{34} & 0 & \dots & 0 \\ 0 & 0 & \dots & \dots & \dots & \dots & 0 \\ 0 & 0 & \dots & \dots & a_{n-2n-2} & a_{n-2n-1} & a_{n-2n} \\ 0 & 0 & 0 & \dots & a_{n-1n-2} & a_{n-1n-1} & a_{n-1n} \\ 0 & 0 & \dots & \dots & \dots & a_{nn-1} & a_{nn} \end{bmatrix}$$

$$L = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & \dots & 0 \\ e_2 & 1 & 0 & \dots & \dots & \dots & 0 \\ 0 & e_3 & 1 & \dots & \dots & \dots & 0 \\ 0 & 0 & e_4 & 1 & \dots & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots & \cdot \\ 0 & 0 & \dots & \dots & e_{n-1} & 1 & 0 \\ 0 & 0 & 0 & 0 & \dots & e_n & 1 \end{bmatrix}$$

$$U = \begin{bmatrix} d_1 & u_2 & 0 & 0 & 0 & \dots & 0 \\ 0 & d_2 & u_3 & 0 & 0 & \dots & 0 \\ 0 & 0 & d_3 & u_4 & 0 & \dots & 0 \\ \cdot & \cdot & \cdot & \cdot & \cdot & \dots & 0 \\ \cdot & \cdot & \dots & \dots & \dots & \dots & \cdot 0 \\ 0 & 0 & \dots & \dots & \dots & d_{n-1} & u_n \\ 0 & 0 & \dots & \dots & \dots & 0 & d_n \end{bmatrix}$$

$$LU = A$$

$$LU = \begin{bmatrix} d_1 & u_2 & 0 & 0 & \dots & \dots & 0 \\ e_2 d_1 & e_2 u_2 + d_2 & u_3 & 0 & \dots & \dots & 0 \\ 0 & e_3 d_2 & e_3 u_3 + d_3 & u_4 & 0 & \dots & 0 \\ 0 & \dots & e_4 d_3 & e_4 u_3 + d_3 & u_5 & \dots & \cdot \\ \cdot & \dots & \dots & \dots & \dots & \dots & 0 \\ 0 & 0 & \dots & \dots & e_{n-1} d_{n-2} & e_{n-1} u_{n-1} + d_{n-1} & u_n \\ 0 & 0 & \cdot & \dots & \dots & e_n d_{n-1} & e_n u_n + d_n \end{bmatrix}$$

$$: \qquad \qquad A \qquad LU$$

$$d_1 = a_{11}, \quad u_i = a_{i-1i}$$

$$e_i = \frac{a_{ii-1}}{d_{i-1}}$$

$$d_i = a_{ii} - e_i u_i$$

$$A = \begin{bmatrix} a_{11} & a_{12} & 0 \\ a_{21} & a_{22} & a_{23} \\ 0 & a_{32} & a_{33} \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 \\ e_2 & 1 & 0 \\ 0 & e_3 & 1 \end{bmatrix} \quad U = \begin{bmatrix} d_1 & u_2 & 0 \\ 0 & d_2 & u_3 \\ 0 & 0 & d_3 \end{bmatrix} \Rightarrow$$

$$LU = \begin{bmatrix} d_1 & u_2 & 0 \\ e_2 d_1 & e_2 u_2 + d_2 & u_3 \\ 0 & e_3 d_2 & e_3 u_3 + d_3 \end{bmatrix}$$

A

$$\left. \begin{aligned} a_{11} = d_1 &\Rightarrow a_{12} = u_2 \Rightarrow a_{23} = u_3 \\ e_2 d_1 = a_{21} &\Rightarrow e_2 = \frac{a_{21}}{d_1}, e_2 u_2 + d_2 = a_{22} \Rightarrow d_2 = a_{22} - e_2 u_2 \Rightarrow \\ e_3 d_2 = a_{32} &\Rightarrow e_3 = \frac{a_{32}}{d_2} \Rightarrow e_3 u_3 + d_3 = a_{33} \Rightarrow d_3 = a_{33} - e_3 u_3 \end{aligned} \right\} \Rightarrow$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ e_2 & 1 & 0 \\ 0 & e_3 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ a_{21}/d_1 & 1 & 0 \\ 0 & a_{32}/d_2 & 1 \end{bmatrix}$$

$$U = \begin{bmatrix} d_1 & u_2 & 0 \\ 0 & d_2 & u_3 \\ 0 & 0 & d_3 \end{bmatrix} \Rightarrow \begin{bmatrix} a_{11} & a_{12} & 0 \\ 0 & a_{22} - e_2 u_2 & a_{23} \\ 0 & 0 & a_{33} - e_3 u_3 \end{bmatrix}$$

:

$$5x_1 + 5x_2 = 10 \quad 8x_1 - x_2 + 12x_3 = 19 \quad 9x_2 + 2x_3 = 11$$

:



$$A = \begin{bmatrix} 5 & 5 & 0 \\ 8 & -1 & 12 \\ 0 & 9 & 2 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ \frac{8}{5} & 1 & 0 \\ \frac{9}{-9} & 1 \end{bmatrix} \quad U = \begin{bmatrix} 5 & 5 & 0 \\ 0 & -9 & 12 \\ 0 & 0 & 14 \end{bmatrix}$$

Forward substitution

$$UX = Z \Rightarrow LZ = B$$

$$\begin{bmatrix} 1 & 0 & 0 \\ \frac{8}{5} & 1 & 0 \\ -1 & 1 & 1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} 10 \\ 19 \\ 11 \end{bmatrix} \Rightarrow$$

$$z_1 = 10$$

$$\frac{8}{5}z_1 + z_2 = 19 \Rightarrow \left(\frac{8}{5}\right)10 + z_2 = 19 \Rightarrow z_2 = 3$$

$$-z_2 + z_3 = 11 \Rightarrow -3 + z_3 = 11 \Rightarrow z_3 = 14$$

$$z_1 = 10 \quad z_2 = 3 \quad z_3 = 14$$

Backward substitution

$$UX = Z$$

$$\begin{bmatrix} 5 & 5 & 0 \\ 0 & -9 & 12 \\ 0 & 0 & 14 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 10 \\ 3 \\ 14 \end{bmatrix} \Rightarrow$$

$$14x_3 = 14 \Rightarrow x_3 = 1$$

$$-9x_2 + 12x_3 = 3 \Rightarrow -9x_2 + 12 = 3 \Rightarrow x_2 = 1$$

$$5x_1 + 5x_2 = 10 \Rightarrow 5x_1 + 5 = 10 \Rightarrow x_1 = 1$$

$$x_1 = 1 \quad x_2 = 1 \quad x_3 = 1$$

$$\begin{array}{ccccccc}
& & & & & & : \\
6x_1 + x_2 = 7 & 18x_1 + 4x_2 + 5x_3 = 27 & -x_2 - 3x_3 + 3x_4 = 2 & 10x_3 + 13x_4 = 36 & & & \\
& & & & & & :
\end{array}$$

$$A = \begin{bmatrix} 6 & 1 & 0 & 0 \\ 18 & 4 & 5 & 0 \\ 0 & -1 & -3 & 3 \\ 0 & 0 & 10 & 13 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 3 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & 5 & 1 \end{bmatrix} \quad U = \begin{bmatrix} 6 & 1 & 0 & 0 \\ 0 & 1 & 5 & 0 \\ 0 & 0 & 2 & 3 \\ 0 & 0 & 0 & -2 \end{bmatrix}$$

Forward substitution

$$UX = Z \Rightarrow LZ = B$$

$$z_1 = 7 \quad z_2 = 6 \quad z_3 = 8 \quad z_4 = -4$$

Backward substitution

$$UX = Z$$

$$x_1 = 1 \quad x_2 = 1 \quad x_3 = 1 \quad x_4 = 2$$