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testLUdecomposition.c

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```
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#include <iostream>
#include <cstdlib>
#include <cstdio>
#include <cmath>

#include <limits.h>

const float EPSILON = 1.0E-6;

void computeMatrixProduct(float **L, float **U, int n, float **B)
{
    for (unsigned int i = 0; i < n; i++) {
        for (unsigned int j = 0; j < n; j++) {
            float sum = 0.0;
            for (unsigned int k = 0; k < n; k++) {
                sum += L[i][k] * U[k][j];
            }
            B[i][j] = sum;
        }
    }
}

float computeMaxError(const float *x, const float *y, int n)
{
    float e = 0.0;
    for (unsigned int i = 0; i < n; i++) {
        float d = fabs(x[i] - y[i]);
        if (d > e) {
            e = d;
        }
    }
    return e;
}

void printVector(const char *info, const float *x, int n)
{
    std::cout << info << std::endl;
    for (unsigned int i = 0; i < n; i++) {
        std::cout << x[i] << " ";
    }
    std::cout << std::endl;
}

void printMatrix(const char *info, float **A, int n)
{
    for (unsigned int i = 0; i < n; i++) {
        for (unsigned int j = 0; j < n; j++) {
            if (fabs(A[i][j]) < EPSILON) {
                printf(" ");
            } else {
                printf("%.3f", A[i][j]);
            }
        }
        std::cout << std::endl;
    }
    std::cout << std::endl;
}
```

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```
int makeLUdecomposition(float **A, int n, float **L, float **U)
{
    for (unsigned int i = 0; i < n; i++) {
        for (unsigned int j = 0; j < n; j++) {
            U[i][j] = A[i][j];
            L[i][j] = 0.0;
        }
        L[i][i] = 1.0;
    }

    for (unsigned int k = 0; k < (n - 1); k++) {
        for (unsigned int i = k + 1; i < n; i++) {
            if (fabs(U[k][k]) < EPSILON) {
                return (-1);
            }
            float lik = U[i][k] / U[k][k];
            for (unsigned int j = k; j < n; j++) {
                U[i][j] = U[i][j] - lik * U[k][j];
            }
            L[i][k] = lik;
        }
    }

    return 0;
}

int solveByGaussElimination(float **A, float *b,
                             int n, float *x)
{
    for (unsigned int k = 0; k < (n - 1); k++) {
        for (unsigned int i = k + 1; i < n; i++) {
            if (fabs(A[k][k]) < EPSILON) {
                return (-1);
            }
            float lik = A[i][k] / A[k][k];
            for (unsigned int j = k; j < n; j++) {
                A[i][j] = A[i][j] - lik * A[k][j];
            }
            b[i] = b[i] - lik * b[k];
        }
    }

    printMatrix("A:", A, n);

    for (int k = (n - 1); k >= 0; k--) {
        float sum = 0.0;
        for (unsigned int j = k + 1; j < n; j++) {
            sum += A[k][j] * x[j];
        }
        x[k] = (b[k] - sum) / A[k][k];
    }

    return 0;
}

float randfloat(void)
{
    float v = (rand() % INT_MAX) / (INT_MAX - 1.0);
    return v;
}

float randfloat(float a, float b)
{
    float v = a + (b - a) * randfloat();
    return v;
}

int main(int argc, char *argv[])
{
}
```

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int n = 0;
if (argc > 1) {
    int n0 = atoi(argv[1]);
    if (n0 > 1) {
        n = n0;
    }
}
if (n <= 1) {
    std::cout << "Please input the matrix/vector dimension: ";
    std::cin >> n;
    if (n <= 1) {
        std::cout << "invalid dimension found" << std::endl;
        exit(EXIT_FAILURE);
    }
}

float **A = new float*[n];
for (unsigned int i = 0; i < n; i++) {
    A[i] = new float[n];
    for (unsigned int j = 0; j < n; j++) {
        A[i][j] = 0.0;
    }
}

////////////////////////////////////

srand(time(0));

for (unsigned int i = 0; i < n; i++) {
    for (unsigned int j = 0; j < n; j++) {
        A[i][j] = randfloat(-1.0, 1.0);
    }
}

printMatrix("A:", A, n);

/* float *z = new float[n];
for (unsigned int i = 0; i < n; i++) {
    z[i] = randfloat(-1.0, 1.0);
}

float *b = new float[n];
for (unsigned int i = 0; i < n; i++) {
    b[i] = 0.0;
    for (unsigned int j = 0; j < n; j++) {
        b[i] += A[i][j] * z[j];
    }
}

float *x = new float[n];
for (unsigned int i = 0; i < n; i++) {
    x[i] = 0.0;
}

int status = solveByGaussElimination(A, b, n, x);
if (status < 0) {
    std::cout << "Failed to solve the system" << std::endl;
    exit(EXIT_FAILURE);
}

printVector("x:", x, n);
printVector("z:", z, n);

float err = computeMaxError(x, z, n);
std::cout << "max error = " << err << std::endl; */

////////////////////////////////////

float **L = new float*[n];

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for (unsigned int i = 0; i < n; i++) {
    L[i] = new float[n];
    for (unsigned int j = 0; j < n; j++) {
        L[i][j] = 0.0;
    }
}

float **U = new float*[n];
for (unsigned int i = 0; i < n; i++) {
    U[i] = new float[n];
    for (unsigned int j = 0; j < n; j++) {
        U[i][j] = 0.0;
    }
}

int status = makeLUdecomposition(A, n, L, U);
if (status < 0) {
    std::cout << "Failed to make LU decomposition" << std::endl;
    exit(EXIT_FAILURE);
}

printMatrix("L:", L, n);
printMatrix("U:", U, n);

float **B = new float*[n];
for (unsigned int i = 0; i < n; i++) {
    B[i] = new float[n];
    for (unsigned int j = 0; j < n; j++) {
        B[i][j] = 0.0;
    }
}

computeMatrixProduct(L, U, n, B);

printMatrix("B:", B, n);

// free pointers

for (unsigned int i = 0; i < n; i++) {
    delete[] A[i];
}
delete[] A;

for (unsigned int i = 0; i < n; i++) {
    delete[] L[i];
}
delete[] L;

for (unsigned int i = 0; i < n; i++) {
    delete[] U[i];
}
delete[] U;

for (unsigned int i = 0; i < n; i++) {
    delete[] B[i];
}
delete[] B;

/* delete[] b;
delete[] x;
delete[] z; */

return EXIT_SUCCESS;
}

```