

Assignment – 3

1) Solving $Ax=b$:-

We solved this using **Gauss Elimination** method. The algorithm for Gauss Elimination is as follows.

```
Function GaussElimination(A)
  for(i=1 to n) do
    max = |A(i,j)|
    max_row = i
    for(k=i+1 to n) do
      if |A(k,i)| > max then
        max = A(k,i)
        max_row = k
      end if
    end for
    swap(A(max_row),A(i))           // swap column wise
    for(k=i+1 to n) do
      c = A(k,i)/A(i,i)
      for(j=i to n) do
        if (i==j) then
          A(k,j) = 0
        else
          A(k,j) += c.A(i,j)
        end if
      end for
    end for
  end for

  // Solve for x
  for(i=n to 1) do
    x(i) = A(i,n+1)/A(i,i)
    for(k=i-1 to 1) do
      A(k,n+1) -= A(k,i).x(i)
    end for
  end for

  return x
end Function
```

2) Given L and the sets R, P, Q and Γ , from the routines of Problem Set 1, we directly used the functions **PARTITION-ALL**, **BUILD-MATRIX** to find all possible l 's and calculate the matrix $A^T A$. Then we calculate the vector F^{Γ_1} . Now that we have $A^T A$ and $A^T F^{\Gamma_1}$ and then call the above Solve-LS routine to obtain the solution of the equation,

$$(A^T A)X = A^T F^{\Gamma_1}$$