

**EAFIT University**

SCHOOL OF APPLIED SCIENCES AND ENGINEERING

# NUMERICAL ANALYSIS REPORT I

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# Chapter 1

## Numeric Methods

### 1.1 Solution of Nonlinear Equations

Nonlinear equations arise frequently in applied mathematics and engineering. In many cases, exact analytical solutions are not available, so numerical methods are employed to approximate the roots of functions. These techniques iteratively approach the solution with increasing accuracy, providing practical tools for real-world problems.

#### 1.1.1 Incremental Search

Consecutive intervals of length  $\Delta x$  are evaluated until an interval  $[a, b]$  is found where  $f(a) \cdot f(b) < 0$ , indicating the existence of at least one root in that interval. in summary

$$f(a) \cdot f(b) < 0 \quad \Rightarrow \quad \exists r \in (a, b) : f(r) = 0$$

#### Pseudocode

The user provides the input parameters under the assumptions that:

- $f$  is a continuous function.
- $f$  has at least one root in the given interval.

---

**Algorithm 1** Incremental Search Method

---

```
1: procedure INCREMENTALSEARCH( $f, x_0, \Delta x, N$ )
2:    $a \leftarrow x_0$ 
3:    $fa \leftarrow f(a)$ 
4:   for  $k \leftarrow 1$  to  $N$  do
5:      $b \leftarrow a + \Delta x$ 
6:      $fb \leftarrow f(b)$ 
7:     if  $fa \cdot fb < 0$  then
8:       return Interval  $[a, b]$  ▷ Root detected
9:     end if
10:     $a \leftarrow b$ 
11:     $fa \leftarrow fb$ 
12:  end for
13:  return “No root found within  $N$  steps”
14: end procedure
```

---

## Testing

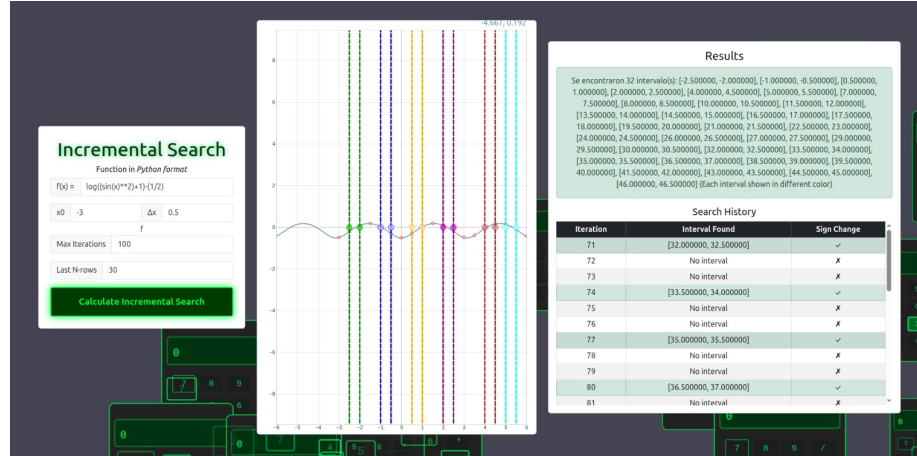


Figure 1.1: Testing on the page

### 1.1.2 Bisection

The bisection method is an iterative procedure to approximate real roots of a continuous function. Let  $f : [a, b] \rightarrow \mathbb{R}$  be a continuous function on  $[a, b]$ , and suppose that

$$f(a) \cdot f(b) < 0,$$

then, by the *Intermediate Value Theorem*, there exists at least one root  $r \in (a, b)$ .

At each iteration, the midpoint is computed as

$$m = \frac{a+b}{2},$$

and the sign of  $f(m)$  is evaluated. If  $f(a) \cdot f(m) < 0$ , then set  $b \leftarrow m$ ; otherwise, set  $a \leftarrow m$ . Thus, the interval  $[a, b]$  is halved at each step, ensuring it always contains a root.

The process continues until the absolute error  $|x_k - x_{k-1}|$  is smaller than a given tolerance  $\varepsilon > 0$ , or until the maximum number of iterations  $n_{\max}$  is reached.

If the initial interval is  $[a, b]$ , then after  $n$  iterations the absolute error satisfies

$$E_n \leq \frac{b-a}{2^n}.$$

This shows that the method converges linearly, with a convergence factor of  $\frac{1}{2}$ .

### Pseudocode

---

#### Algorithm 2 Bisection Method

---

**Require:** Function  $f(x)$ , interval  $[a, b]$ , maximum iterations  $n_{\max}$ , tolerance  $\varepsilon$

**Ensure:** Approximate root of  $f(x) = 0$

```

1:  $x_0 \leftarrow a$ 
2: for  $i \leftarrow 1$  to  $n_{\max}$  do
3:    $m \leftarrow \frac{a+b}{2}$  ▷ Midpoint
4:    $E \leftarrow |x_0 - m|$  ▷ Absolute error
5:   if  $f(a) \cdot f(m) < 0$  then
6:      $b \leftarrow m$ 
7:   else
8:      $a \leftarrow m$ 
9:   end if
10:  Save  $i, a, b, m, E$ 
11:  if  $E < \varepsilon$  then
12:    return  $m$ , “Converged”
13:  end if
14:   $x_0 \leftarrow m$ 
15: end for
16: return  $m$ , “Max iterations reached”

```

---

## Testing

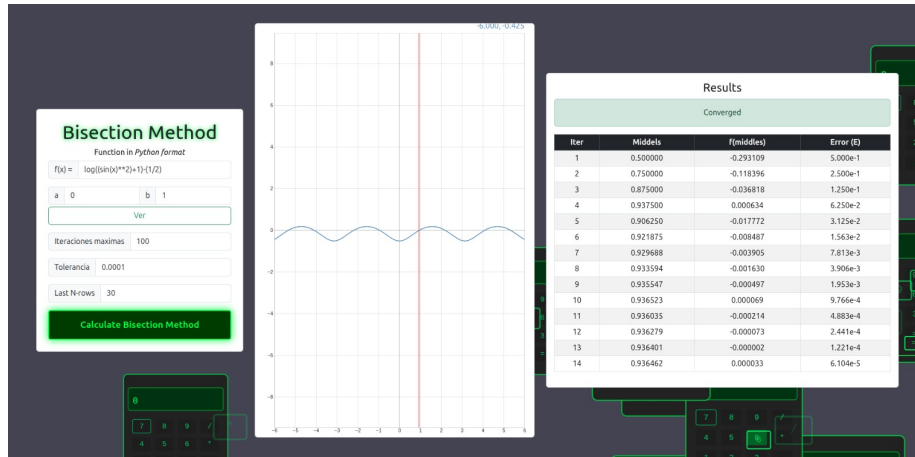


Figure 1.2: Testing on the page

### 1.1.3 False Position

Also known as the Regula Falsi method, it is a root-finding algorithm that starts with an interval  $[a, b]$  such that  $f(a) \cdot f(b) < 0$ . Instead of taking the midpoint (as in the bisection method), it computes the point of intersection of the secant line between  $(a, f(a))$  and  $(b, f(b))$  with the  $x$ -axis:

$$x = \frac{af(b) - bf(a)}{f(b) - f(a)}.$$

The interval is then updated depending on the sign of  $f(x)$ , and the process is repeated until the root is approximated within a desired tolerance.

---

**Algorithm 3** False Position Method

---

**Require:** Function  $f(x)$ , interval  $[a, b]$ , maximum iterations  $n_{\max}$ , tolerance  $\varepsilon$

**Ensure:** Approximate root  $x^*$ , status message

```
1: if  $f(a) \cdot f(b) > 0$  then
2:   return {"final_root": None, "message": "Function does not change sign on
    $[a, b]$ "}
3: end if
4:  $x_0 \leftarrow a$ 
5: for  $i = 1$  to  $n_{\max}$  do
6:   Compute  $f(a)$  and  $f(b)$ 
7:    $x_r \leftarrow b - f(b) \frac{b - a}{f(b) - f(a)}$ 
8:   Compute  $f(x_r)$  and error  $E = |x_r - x_0|$ 
9:   if  $E < \varepsilon$  or  $f(x_r) = 0$  then
10:    return {"final_root":  $x_r$ , "message": "Converged"}
11:   end if
12:   if  $f(a) \cdot f(x_r) < 0$  then
13:      $b \leftarrow x_r$ 
14:   else
15:      $a \leftarrow x_r$ 
16:   end if
17:    $x_0 \leftarrow x_r$ 
18: end for
19: return {"final_root":  $x_r$ , "message": "Max iterations reached"}
```

---

## Pseudocode

## Testing

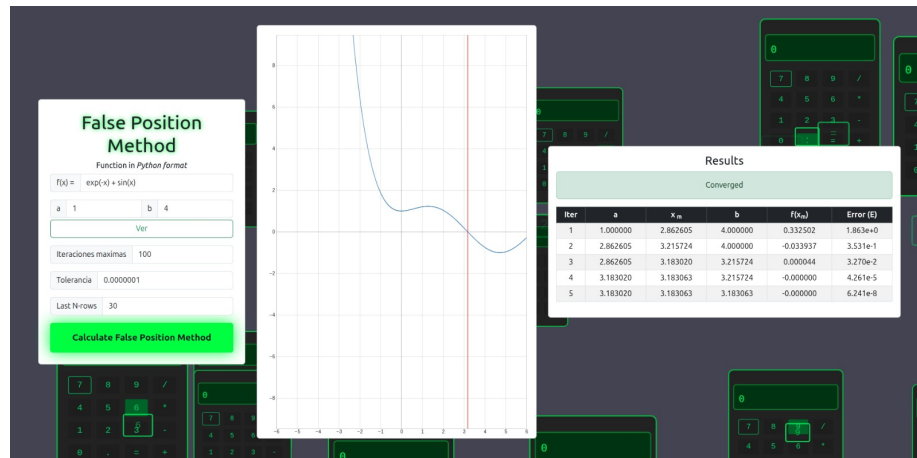


Figure 1.3: Enter Caption

### 1.1.4 Fixed Point

This root-finding technique rewrites the equation  $f(x) = 0$  in the form  $x = g(x)$ . Starting from an initial guess  $x_0$ , the method generates a sequence defined by

$$x_{k+1} = g(x_k), \quad k = 0, 1, 2, \dots$$

If  $g(x)$  satisfies certain convergence conditions (e.g.,  $|g'(x)| < 1$  near the root), the sequence converges to the fixed point  $x^*$ , which is also a solution of  $f(x) = 0$ .



## Pseudocode

### Algorithm 4 Fixed-Point Method

**Require:** Initial guess  $x_0$ , function  $g(x)$ , tolerance  $\varepsilon$ , maximum iterations  $n_{\max}$

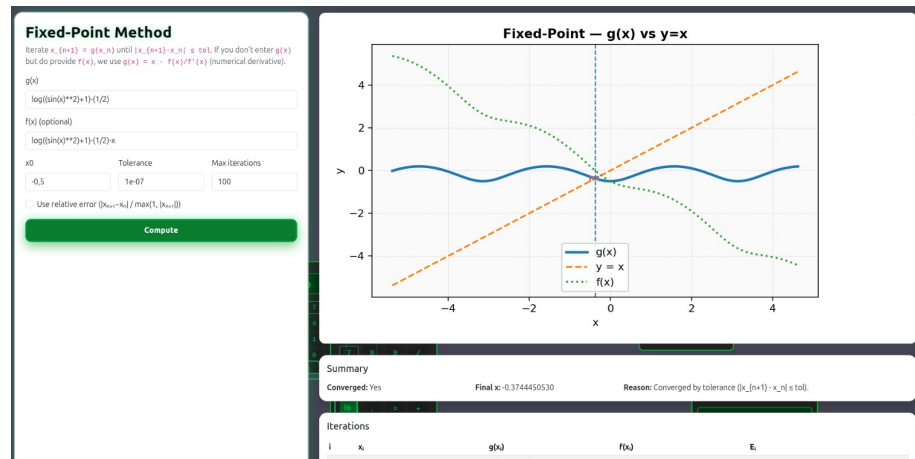
**Ensure:** Approximate root of  $f(x) = 0$

```

1: for  $i \leftarrow 0$  to  $n_{\max} - 1$  do
2:    $x_{i+1} \leftarrow g(x_i)$ 
3:   if using relative error then
4:      $E \leftarrow \frac{|x_{i+1} - x_i|}{\max(1, |x_{i+1}|)}$ 
5:   else
6:      $E \leftarrow |x_{i+1} - x_i|$ 
7:   end if
8:   Save iteration data  $(i, x_i, g(x_i), f(x_i), E)$ 
9:   if  $E \leq \varepsilon$  then
10:    return  $x_{i+1}$ , “Converged”
11:  end if
12: end for
13: return  $x_{n_{\max}}$ , “Max iterations reached”

```

## Testing



Summary

Converged: Yes

Final x: -0.3744450530

Reason: Converged by tolerance  $|x_{[n]} - x_{[n-1]}| \leq \text{tol}$ .

Iterations

i	$x_i$	$g(x_i)$	$f(x_i)$	$\epsilon_i$
0	-0.5000000000	-0.2931087267	0.2068912733	2.0689127327e-01
1	-0.2931087267	-0.4198215436	-0.1267128169	1.2671281687e-01
2	-0.4198215436	-0.3463045192	0.0735170244	7.3517024429e-02
3	-0.3463045192	-0.3909584565	-0.0446539374	4.4653937365e-02
4	-0.3909584565	-0.3644050349	0.0265534216	2.6553421648e-02
5	-0.3644050349	-0.3804263032	-0.0160212683	1.6021268274e-02
6	-0.3804263032	-0.3708367953	0.0095895079	9.5895078877e-03
7	-0.3708367953	-0.3766056454	-0.0057688501	5.7688509834e-03
8	-0.3766056454	-0.3731454176	0.0034602278	3.4602277564e-03
9	-0.3731454176	-0.3752246412	-0.0020792326	2.079235799e-03
10	-0.3752246412	-0.3739765860	0.0012480551	1.2480551387e-03
11	-0.3739765860	-0.3747262157	-0.0007496297	7.4962966012e-04
12	-0.3747262157	-0.3742761333	0.0004500824	4.5008239799e-04
13	-0.3742761333	-0.3745464285	-0.0002702951	2.7029514764e-04
14	-0.3745464285	-0.3743841264	0.0001623020	1.6230202325e-04
15	-0.3743841264	-0.3744815908	-0.0000974644	9.7464397110e-05
16	-0.3744815908	-0.3744230652	0.0000585256	5.8525648058e-05
17	-0.3744230652	-0.3744582099	-0.0000351447	3.5144678809e-05
18	-0.3744582099	-0.3744371058	0.0000211040	2.1104013250e-05
19	-0.3744371058	-0.3744497787	-0.0000126729	1.2672877957e-05
20	-0.3744497787	-0.3744421688	0.0000076100	7.6099642127e-06
21	-0.3744421688	-0.3744467385	-0.0000045697	4.5697420044e-06

Figure 1.4: Testing on a page

### 1.1.5 Newton Method

Also called the Newton–Raphson method, it is an iterative root-finding algorithm. Starting from an initial approximation  $x_0$ , the method uses the tangent line at the point  $(x_k, f(x_k))$  to compute a better approximation:

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}, \quad k = 0, 1, 2, \dots$$

Under suitable conditions (when  $f$  is differentiable and  $f'(x^*) \neq 0$ ), the sequence  $\{x_k\}$  converges quadratically to the root  $x^*$ .

## Pseudocode

---

### Algorithm 5 Newton Method

---

**Require:** Function  $f(x)$ , initial guess  $x_0$ , tolerance  $\varepsilon$ , maximum iterations  $N_{\max}$

**Ensure:** Approximate root of  $f(x) = 0$

```

1: for  $n \leftarrow 0$  to  $N_{\max} - 1$  do
2:   if  $f'(x_n) = 0$  then
3:     return "Error: Division by zero"
4:   end if
5:    $x_{n+1} \leftarrow x_n - \frac{f(x_n)}{f'(x_n)}$ 
6:    $E \leftarrow |x_{n+1} - x_n|$  ▷ Absolute error
7:   Save  $(n, x_n, E)$ 
8:   if  $E < \varepsilon$  then
9:     return  $x_{n+1}$ , "Tolerance satisfied"
10:  end if
11:   $x_n \leftarrow x_{n+1}$ 
12: end for
13: return  $x_{N_{\max}}$ , "Maximum iterations exceeded"

```

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## Testing

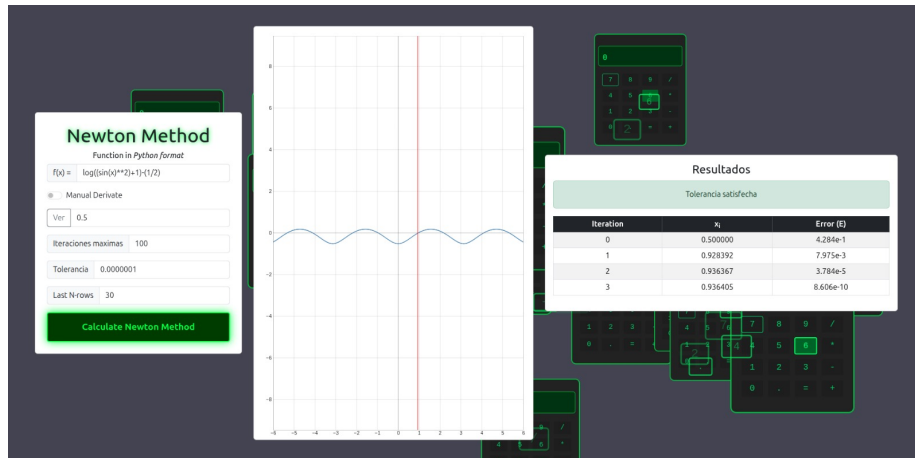


Figure 1.5: Testing on a page

### 1.1.6 Secant Method

This root-finding method is similar to Newton's method but does not require the derivative of  $f(x)$ . Instead, it approximates the derivative by using two initial guesses  $x_0$  and

$x_1$ . The iterative formula is:

$$x_{k+1} = x_k - f(x_k) \frac{x_k - x_{k-1}}{f(x_k) - f(x_{k-1})}, \quad k = 1, 2, \dots$$

The method generally converges faster than the bisection method, though its convergence is superlinear (slower than Newton's quadratic convergence).

### Pseudocode

---

#### Algorithm 6 Secant Method

---

**Require:** Function  $f(x)$ , initial guesses  $x_0, x_1$ , tolerance  $\varepsilon$ , maximum iterations  $N_{\max}$

**Ensure:** Approximate root of  $f(x) = 0$

```

1: for  $n \leftarrow 0$  to  $N_{\max} - 1$  do
2:   if  $f(x_1) - f(x_0) = 0$  then
3:     return "Error: Division by zero"
4:   end if
5:    $x_2 \leftarrow x_1 - f(x_1) \frac{x_1 - x_0}{f(x_1) - f(x_0)}$ 
6:    $E \leftarrow |x_2 - x_1|$  ▷ Absolute error
7:   Save  $(n, x_1, f(x_1), E)$ 
8:   if  $E < \varepsilon$  then
9:     return  $x_2$ , "Tolerance satisfied"
10:  end if
11:   $x_0 \leftarrow x_1, x_1 \leftarrow x_2$ 
12: end for
13: return  $x_{N_{\max}}$ , "Maximum iterations exceeded"

```

---

## Testing

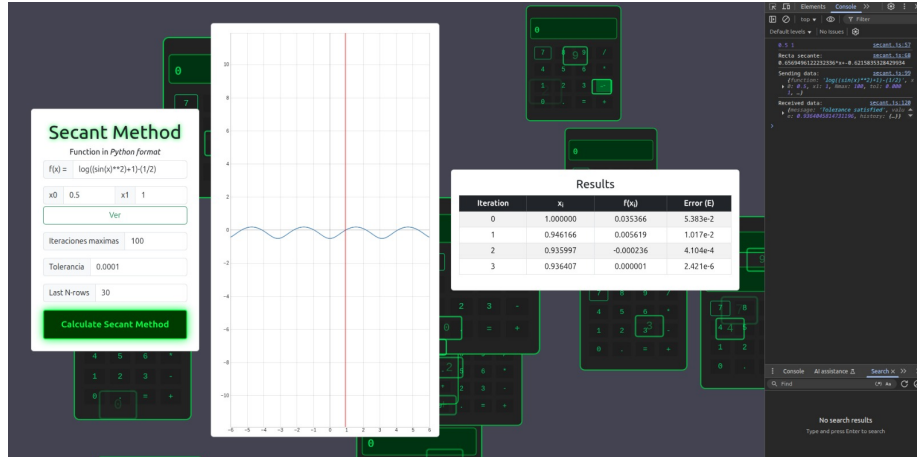


Figure 1.6: Testing on a page

### 1.1.7 Multiple Roots

This method is a modification of the classical Newton's method designed to find roots of a function  $f(x)$  that have multiplicity greater than one. Standard Newton's method converges slowly for multiple roots, so this approach improves convergence. The iterative formula is:

$$x_{n+1} = x_n - \frac{f(x_n)f'(x_n)}{[f'(x_n)]^2 - f(x_n)f''(x_n)},$$

where  $f'(x)$  and  $f''(x)$  are the first and second derivatives of  $f$ . Starting from an initial guess  $x_0$ , the method iterates until the absolute difference  $|x_{n+1} - x_n|$  is below a given tolerance or the maximum number of iterations is reached. This method achieves faster convergence for multiple roots compared to standard Newton's method.

## Pseudocode

---

### Algorithm 7 Multiple Roots

---

**Require:** Function  $f(x)$ , initial guess  $x_0$ , tolerance  $\varepsilon$ , maximum iterations  $N_{\max}$

**Ensure:** Approximate root  $x^*$  or failure message

```
1: Define  $f'(x)$  and  $f''(x)$  (use given derivatives or compute symbolically)
2: for  $n = 0$  to  $N_{\max} - 1$  do
3:   Compute denominator  $denom \leftarrow f'(x_0)^2 - f(x_0) \cdot f''(x_0)$ 
4:   if  $denom = 0$  then
5:     return "Denominator zero, method fails"
6:   end if
7:   Update  $x_1 \leftarrow x_0 - \frac{f(x_0) \cdot f'(x_0)}{denom}$ 
8:   Compute absolute error  $E \leftarrow |x_1 - x_0|$ 
9:   if  $E < \varepsilon$  then
10:    return  $x_1$  as approximate root
11:  end if
12:   $x_0 \leftarrow x_1$ 
13: end for
14: return  $x_1$  with message "Maximum iterations reached"
```

---

## Testing

## 1.2 Solution of linear system equations

### 1.2.1 Gaussian Elimination

It is a direct method to solve a system of linear equations  $A\mathbf{x} = \mathbf{b}$ . The algorithm transforms the coefficient matrix  $A$  into an upper triangular form by applying elementary row operations (without pivoting). Once in triangular form, the solution is obtained through back-substitution.

## Pseudocode

---

**Algorithm 8** Gaussian Elimination (Simple)

---

**Require:** Matrix  $A \in \mathbb{R}^{n \times n}$ , vector  $b \in \mathbb{R}^n$

**Ensure:** Solution vector  $x$  or failure message

```
1: Compute  $\det(A)$ 
2: if  $\det(A) = 0$  then
3:   return {"solution": None, "message": "Matrix is not invertible"}
4: end if
5: for  $k = 0$  to  $n - 2$  do
6:   if  $A[k, k] = 0$  then
7:     return {"solution": None, "message": "Zero pivot encountered"}
8:   end if
9:   for  $i = k + 1$  to  $n - 1$  do
10:    if  $A[i, k] \neq 0$  then
11:       $m \leftarrow A[i, k] / A[k, k]$ 
12:       $A[i, k : n] \leftarrow A[i, k : n] - m \cdot A[k, k : n]$ 
13:       $b[i] \leftarrow b[i] - m \cdot b[k]$ 
14:    end if
15:  end for
16: end for
17: Initialize  $x \leftarrow \mathbf{0} \in \mathbb{R}^n$ 
18: for  $i = n - 1$  downto  $0$  do
19:   if  $A[i, i] = 0$  then
20:     return {"solution": None, "message": "Zero pivot in back substitution"}
21:   end if
22:    $x[i] \leftarrow \frac{b[i] - \sum_{j=i+1}^{n-1} A[i, j] \cdot x[j]}{A[i, i]}$ 
23: end for
24: return {"solution":  $x$ , "message": "Gaussian elimination completed successfully"}
```

---

```

--- Elimination step for column 2 ---
Multiplier for row 3 = 13.000000
Updated row 3 of A: [ 0.  0. -41. -73.5]
Updated b[3] = -5.500000
Multiplier for row 4 = 12.000000
Updated row 4 of A: [ 0.  0. -38. -96.]
Updated b[4] = -12.000000
Matrix A after elimination step:
[[ 2. -1.  0.  3.]
 [ 0.  1.  3.  6.5]
 [ 0.  0. -41. -73.5]
 [ 0.  0. -38. -96.]]
Vector b after elimination step:
[ 1.  0.5 -5.5 -12.]
-----
--- Elimination step for column 3 ---
Multiplier for row 4 = 0.926829
Updated row 4 of A: [ 0.  0.  0. -27.878049]
Updated b[4] = -6.902439
Matrix A after elimination step:
[[ 2. -1.  0.  3.]
 [ 0.  1.  3.  6.5]
 [ 0.  0. -41. -73.5]
 [ 0.  0.  0. -27.878049]]
Vector b after elimination step:
[ 1.  0.5 -5.5 -6.902439]
-----
--- Back substitution ---
x[4] = 0.247594
x[3] = -0.309711
x[2] = -0.180227
x[1] = 0.038495

```

Figure 1.7: Testing on console

## Testing

```

Initial system. Determinant = 2286.000000
Matrix A:
[[ 2. -1.  0.  3.]
 [ 1.  0.5 3.  8.]
 [ 0. 13. -2. 11.]
 [14.  5. -2.  3.]]
Vector b:
[1. 1. 1. 1.]
-----
--- Elimination step for column 1 ---
Multiplier for row 2 = 0.500000
Updated row 2 of A: [0.  1.  3.  6.5]
Updated b[2] = 0.500000
No operation needed for row 3 (element is zero).
Multiplier for row 4 = 7.000000
Updated row 4 of A: [ 0. 12. -2. -18.]
Updated b[4] = -6.000000
Matrix A after elimination step:
[[ 2. -1.  0.  3.]
 [ 0.  1.  3.  6.5]
 [ 0. 13. -2. 11.]
 [ 0. 12. -2. -18.]]
Vector b after elimination step:
[ 1.  0.5 1. -6.]

```

### 1.2.2 Gaussian Elimination with Partial Pivoting

This method improves numerical stability in solving a system  $A\mathbf{x} = \mathbf{b}$ . At each elimination step, the algorithm selects the row with the largest absolute pivot element in the



current column and swaps it with the current row. Then, elementary row operations are applied to form an upper triangular system, which is solved by back-substitution.

### Pseudocode

---

#### Algorithm 9 Gaussian Elimination with Partial Pivoting

---

**Require:** Matrix  $A \in \mathbb{R}^{n \times n}$ , vector  $b \in \mathbb{R}^n$

**Ensure:** Solution vector  $x$  or failure message

```

1: Compute  $\det(A)$ 
2: if  $\det(A) = 0$  then
3:   return {"solution": None, "message": "Matrix is not invertible"}
4: end if
5: for  $k = 0$  to  $n - 2$  do
6:    $\text{max\_row} \leftarrow$  index of row with maximum  $|A[i, k]|$  for  $i = k..n - 1$ 
7:   if  $A[\text{max\_row}, k] = 0$  then
8:     return {"solution": None, "message": "All pivots in column  $k + 1$  are zero"}
9:   end if
10:  if  $\text{max\_row} \neq k$  then
11:    Swap row  $k$  with row  $\text{max\_row}$  in  $A$  and  $b$ 
12:  end if
13:  for  $i = k + 1$  to  $n - 1$  do
14:    if  $A[i, k] \neq 0$  then
15:       $m \leftarrow A[i, k] / A[k, k]$ 
16:       $A[i, k : n] \leftarrow A[i, k : n] - m \cdot A[k, k : n]$ 
17:       $b[i] \leftarrow b[i] - m \cdot b[k]$ 
18:    end if
19:  end for
20: end for
21: Initialize  $x \leftarrow \mathbf{0} \in \mathbb{R}^n$ 
22: for  $i = n - 1$  downto  $0$  do
23:   if  $A[i, i] = 0$  then
24:     return {"solution": None, "message": "Zero pivot in back substitution"}
25:   end if
26:    $x[i] \leftarrow \frac{b[i] - \sum_{j=i+1}^{n-1} A[i, j] \cdot x[j]}{A[i, i]}$ 
27: end for
28: return {"solution":  $x$ , "message": "Gaussian elimination with partial pivoting completed successfully"}

```

---

## Testing

```
Enter the number of equations: 4

Enter the coefficients of the matrix A row by row (space separated):
Row 1: 2 -1 0 3
Row 2: 1 0.5 3 8
Row 3: 0 13 -2 11
Row 4: 14 5 -2 3

Enter the vector b (space separated):
1 1 1 1

Enter number of decimals to round: 6

Initial system:
A =
[[ 2.  -1.   0.   3. ]
 [ 1.   0.5  3.   8. ]
 [ 0.  13.  -2.  11. ]
 [14.   5.  -2.   3. ]]
b =
[1. 1. 1. 1.]

Determinant = 2286.0000
Starting Gaussian elimination with partial pivoting...
```

```
Iteration 1: Selecting pivot in column 1...
Swapped row 1 with row 4 for pivoting.
Pivot = 14.0
Matrix after pivoting (if any):
[[14.   5.  -2.   3. ]
 [ 1.   0.5  3.   8. ]
 [ 0.  13.  -2.  11. ]
 [ 2.  -1.   0.   3. ]]
Vector b:
[1. 1. 1. 1.]
Eliminating element A[2,1] using multiplier m = 0.071429
Updated row 2:
A = [0.   0.142857  3.142857  7.785714]
b = 0.928571
Skipping row 3 because element is already zero.
Eliminating element A[4,1] using multiplier m = 0.142857
Updated row 4:
A = [ 0.   -1.714286  0.285714  2.571429]
b = 0.857143
After elimination of column 1:
A =
[[14.   5.  -2.   3. ]
 [ 0.   0.142857  3.142857  7.785714]
 [ 0.  13.  -2.  11. ]
 [ 0.  -1.714286  0.285714  2.571429]]
b =
[1.   0.928571  1.   0.857143]
```

```
Iteration 2: Selecting pivot in column 2...
Swapped row 2 with row 3 for pivoting.
Pivot = 13.0
Matrix after pivoting (if any):
[[14.   5.  -2.   3. ]
 [ 0.  13.  -2.  11. ]
 [ 0.  0.142857  3.142857  7.785714]
 [ 0.  -1.714286  0.285714  2.571429]]
Vector b:
[1.   0.928571  0.857143]
Eliminating element A[1,2] using multiplier m = 0.010909
Updated row 1:
A = [0.   0.   0.156833  7.664833]
b = 0.917562
Eliminating element A[4,2] using multiplier m = -0.131868
Updated row 4:
A = [0.   0.   0.821978  4.821978]
b = 0.909811
After elimination of column 2:
A =
[[14.   5.  -2.   3. ]
 [ 0.  13.  -2.  11. ]
 [ 0.   0.   0.156833  7.664833]
 [ 0.   0.   0.821978  4.821978]]
b =
[1.   0.917562  0.909811]
```

```

Iteration 3: Selecting pivot in column 3...
Pivot = 3.1648351648351647
Matrix after pivoting (if any):
[[14.      5.      -2.      3.      ]
 [ 0.     13.     -2.     11.     ]
 [ 0.      0.     3.164835  7.664835]
 [ 0.      0.      0.021978  4.021978]]
Vector b:
[1.      1.      0.917582  0.989011]
Eliminating element A[4,3] using multiplier m = 0.006944
Updated row 4:
A = [[0.      0.      0.      3.96875]
      b = 0.982639
After elimination of column 3:
A =
[[14.      5.      -2.      3.      ]
 [ 0.     13.     -2.     11.     ]
 [ 0.      0.     3.164835  7.664835]
 [ 0.      0.      0.      3.96875 ]]
b =
[1.      1.      0.917582  0.982639]

```

Starting back substitution...

```

x[4] = (b[4] - sum(A[4,i+1:] * x[i+1:])) / A[4,4]
x[4] = (0.982639 - 0.000000) / 3.968750 = 0.247594
x[3] = (b[3] - sum(A[3,i+1:] * x[i+1:])) / A[3,3]
x[3] = (0.917582 - 1.897768) / 3.164835 = -0.309711
x[2] = (b[2] - sum(A[2,i+1:] * x[i+1:])) / A[2,2]
x[2] = (1.000000 - 3.342957) / 13.000000 = -0.180227
x[1] = (b[1] - sum(A[1,i+1:] * x[i+1:])) / A[1,1]
x[1] = (1.000000 - 0.461067) / 14.000000 = 0.038495

```

Back substitution complete.

Solution vector x =

```
[ 0.038495 -0.180227 -0.309711  0.247594]
```

Figure 1.8: Testing on console

### 1.2.3 Gaussian Elimination with Total Pivoting

This variant of Gaussian elimination further increases numerical stability. At each step, the algorithm searches for the largest absolute element in the submatrix (rows and columns not yet eliminated), then swaps both rows and columns so that this element becomes the pivot. Afterward, elementary row operations are applied to form an upper triangular system, which is solved using back-substitution. Column swaps must also be tracked to correctly reorder the solution vector.

## Pseudocode

---

**Algorithm 10** Gaussian Elimination with Total Pivoting

---

**Require:** Matrix  $A \in \mathbb{R}^{n \times n}$ , vector  $b \in \mathbb{R}^n$

**Ensure:** Solution vector  $x$  or failure message

```
1: Initialize  $col\_order \leftarrow [0, 1, \dots, n-1]$ 
2: Compute  $\det(A)$ 
3: if  $\det(A) = 0$  then
4:   return {"solution": None, "message": "Matrix is not invertible"}
5: end if
6: for  $k = 0$  to  $n-2$  do
7:   Find  $(max\_row, max\_col) =$  indices of largest  $|A[i, j]|$  in submatrix  $A[k : n-1, k : n-1]$ 
8:   if  $A[max\_row, max\_col] = 0$  then
9:     return {"solution": None, "message": "All pivots in submatrix are zero"}
10:  end if
11:  if  $max\_row \neq k$  then
12:    Swap row  $k$  with row  $max\_row$  in  $A$  and  $b$ 
13:  end if
14:  if  $max\_col \neq k$  then
15:    Swap column  $k$  with column  $max\_col$  in  $A$ 
16:    Swap  $col\_order[k]$  with  $col\_order[max\_col]$ 
17:  end if
18:  for  $i = k+1$  to  $n-1$  do
19:    if  $A[i, k] \neq 0$  then
20:       $m \leftarrow A[i, k] / A[k, k]$ 
21:       $A[i, k : n] \leftarrow A[i, k : n] - m \cdot A[k, k : n]$ 
22:       $b[i] \leftarrow b[i] - m \cdot b[k]$ 
23:    end if
24:  end for
25: end for
26: Initialize  $x \leftarrow \mathbf{0} \in \mathbb{R}^n$ 
27: for  $i = n-1$  downto  $0$  do
28:   if  $A[i, i] = 0$  then
29:     return {"solution": None, "message": "Zero pivot in back substitution"}
30:   end if
31:    $x[i] \leftarrow \frac{b[i] - \sum_{j=i+1}^{n-1} A[i, j] \cdot x[j]}{A[i, i]}$ 
32: end for
33: Reorder  $x$  according to  $col\_order$  to get  $x\_final$ 
34: return {"solution":  $x\_final$ , "message": "Gaussian elimination with total pivoting completed successfully"}
```

---

## Testing