CMPUT 340 PA1 Writeup

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Question 2D.

Given a linear system as follows:

- Matrix 'A' (nxn)
- Result vector 'b' (nx1)

And a goal to find unknown vector ' \mathbf{x} ' (nx1) such that $\mathbf{A}\mathbf{x} = \mathbf{b}$, we can use the functions I wrote as follows:

- 1. Call [L, U] = myLU(A) in order to get the LU decomposition of **A**, with the lower triangular component in **L** and the upper triangular component in **U**.
- 2. Call y = fwdSubst(L, b) in order to get the solution vector (y) for the system Ly = b
- 3. Call x = backSubst(U, y) in order to get the solution vector (x) for the system Ux = y and therefore the solution to the original system Ax = b
- 4. Check answer to the original system by calling A * x and notice that it is equal to b

An example of carrying out this procedure for a 2x2 matrix exists inside the attached demo_solve_linear_system.m script.