

Q6.

Solving  $ABx = y$ .

$$ABx = y \Rightarrow P_A ABx = P_A y \Rightarrow (L_A U_A) Bx = P_A y.$$

Since  $B \in \mathbb{R}^{n \times n}$  and  $x \in \mathbb{R}^{n \times 1}$

$$Bx \in \mathbb{R}^{n \times 1}.$$

$$\text{Let } s = Bx \quad s \in \mathbb{R}^{n \times 1}$$

Let  $z_A = U_A s$ , since  $U_A \in \mathbb{R}^{n \times n}$

$$z_A \in \mathbb{R}^{n \times 1}.$$

Thus, we can solve  $L_A z_A = P_A y$  for  $z_A (N^2)$   
by using forward substitution

Then solve  $U_A s = z_A$  for  $s (N^2)$   
by using backward substitution

Now we know  $s$ , where  $s = Bx$ , solve  $Bx = s$ .

$$Bx = s \Rightarrow P_B Bx = P_B s \Rightarrow L_B U_B x = P_B s$$

$$\text{Let } z_B = U_B x.$$

Thus we can solve  $L_B z_B = P_B s$  for  $z_B (N^2)$   
by using forward sub.

Then solve  $U_B x = z_B$  for  $x (N^2)$

The result will be the solution to  $ABx = y$ .