

4.a)

$$\begin{bmatrix} 12 & 12 & -24 & -48 \\ 4 & 0 & 2 & 8 \\ 6 & 4 & -11 & -16 \\ -4 & -12 & 20 & 40 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -60 \\ -4 \\ -30 \\ 36 \end{bmatrix}$$

$$A = \begin{bmatrix} 12 & 12 & -24 & -48 \\ 4 & 0 & 2 & 8 \\ 6 & 4 & -11 & -16 \\ -4 & -12 & 20 & 40 \end{bmatrix}, \quad b = \begin{bmatrix} -60 \\ -4 \\ -30 \\ 36 \end{bmatrix}$$

b)

$$\begin{bmatrix} 12 & 12 & -24 & -48 \\ 4 & 0 & 2 & 8 \\ 6 & 4 & -11 & -16 \\ -4 & -12 & 20 & 40 \end{bmatrix} \rightarrow \begin{array}{l} \text{(2)} - (4/12)\text{(1)} \\ \text{(3)} - (6/12)\text{(1)} \\ \text{(4)} - (-4/12)\text{(1)} \end{array} \rightarrow \begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -4 & 10 & 24 \\ 0 & -2 & 1 & 8 \\ 0 & -8 & 12 & 24 \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1/3 & 1 & 0 & 0 \\ 1/2 & & 1 & 0 \\ -1/3 & & & 1 \end{bmatrix}$$

Pivoting -> swap (4) & (2)

$$\begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -4 & 10 & 24 \\ 0 & -2 & 1 & 8 \\ 0 & -8 & 12 & 24 \end{bmatrix} \rightarrow \begin{array}{l} \text{(4)} \\ \text{(2)} \end{array} \rightarrow \begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & -2 & 1 & 8 \\ 0 & -4 & 10 & 24 \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1/3 & 1 & 0 & 0 \\ 1/2 & & 1 & 0 \\ 1/3 & & & 1 \end{bmatrix} \quad P = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & -2 & 1 & 8 \\ 0 & -4 & 10 & 24 \end{bmatrix} \rightarrow \begin{array}{l} \text{(3)} - (-2/-8)\text{(2)} \\ \text{(4)} - (-4/-8)\text{(2)} \end{array} \rightarrow \begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & 0 & -2 & 2 \\ 0 & 0 & 4 & 12 \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1/3 & 1 & 0 & 0 \\ 1/2 & 1/4 & 1 & 0 \\ 1/3 & 1/2 & & 1 \end{bmatrix}$$

Pivoting -> swap (4) & (3)

$$\begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & 0 & -2 & 2 \\ 0 & 0 & 4 & 12 \end{bmatrix} \rightarrow \begin{array}{l} \text{(4)} \\ \text{(3)} \end{array} \rightarrow \begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & 0 & 4 & 12 \\ 0 & 0 & -2 & 2 \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1/3 & 1 & 0 & 0 \\ 1/3 & 1/2 & 1 & 0 \\ 1/2 & 1/4 & & 1 \end{bmatrix} \quad P = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & 0 & 4 & 12 \\ 0 & 0 & -2 & 2 \end{bmatrix} \rightarrow \begin{array}{l} \text{(4)} - (-2/4)\text{(3)} \end{array} \rightarrow \begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & 0 & 4 & 12 \\ 0 & 0 & 0 & 8 \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1/3 & 1 & 0 & 0 \\ 1/3 & 1/2 & 1 & 0 \\ 1/2 & 1/4 & -1/2 & 1 \end{bmatrix}$$

Where (i) is the ith row of A

Thus, using LU factorization, PA=LU, we find that

$$P = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \quad A = \begin{bmatrix} 12 & 12 & -24 & -48 \\ 4 & 0 & 2 & 8 \\ 6 & 4 & -11 & -16 \\ -4 & -12 & 20 & 40 \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1/3 & 1 & 0 & 0 \\ 1/3 & 1/2 & 1 & 0 \\ 1/2 & 1/4 & -1/2 & 1 \end{bmatrix} \quad U = \begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & 0 & 4 & 12 \\ 0 & 0 & 0 & 8 \end{bmatrix}$$

c)

To solve $Ax=b$,

$$\begin{bmatrix} 12 & 12 & -24 & -48 \\ 4 & 0 & 2 & 8 \\ 6 & 4 & -11 & -16 \\ -4 & -12 & 20 & 40 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -60 \\ -4 \\ -30 \\ 36 \end{bmatrix}$$

Since we have $PA=LU$ where

$$P = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \quad A = \begin{bmatrix} 12 & 12 & -24 & -48 \\ 4 & 0 & 2 & 8 \\ 6 & 4 & -11 & -16 \\ -4 & -12 & 20 & 40 \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1/3 & 1 & 0 & 0 \\ 1/3 & 1/2 & 1 & 0 \\ 1/2 & 1/4 & -1/2 & 1 \end{bmatrix} \quad U = \begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & 0 & 4 & 12 \\ 0 & 0 & 0 & 8 \end{bmatrix}$$

We first solve $Lz = Pb$,

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ -1/3 & 1 & 0 & 0 \\ 1/3 & 1/2 & 1 & 0 \\ 1/2 & 1/4 & -1/2 & 1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} -60 \\ -4 \\ -30 \\ 36 \end{bmatrix} = \begin{bmatrix} -60 \\ 36 \\ -4 \\ -30 \end{bmatrix}$$

Using forward substitution,

we get that $z_1 = -60$,

Since $\left(-\frac{1}{3}\right)z_1 + (1)z_2 = 36$, we get that $z_2 = 16$

Since $\left(\frac{1}{3}\right)z_1 + \left(\frac{1}{2}\right)z_2 + (1)z_3 = -4$, we get that $z_3 = 8$

Since $\left(\frac{1}{2}\right)z_1 + \left(\frac{1}{4}\right)z_2 + \left(-\frac{1}{2}\right)z_3 + (1)z_4 = -30$, we get that $z_4 = 0$

Then we solve $Ux=z$,

$$\begin{bmatrix} 12 & 12 & -24 & -48 \\ 0 & -8 & 12 & 24 \\ 0 & 0 & 4 & 12 \\ 0 & 0 & 0 & 8 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -60 \\ 16 \\ 8 \\ 0 \end{bmatrix}$$

Using backward substitution,

we get that $x_4 = 0$,

Since $(4)x_3 + (12)x_4 = 8$, we get that $x_3 = 2$

Since $(-8)x_2 + (12)x_3 + (24)x_4 = 16$, we get that $x_2 = 1$

Since $(12)x_1 + (12)x_2 + (-24)x_3 + (-48)x_4 = -60$, we get that $x_1 = -2$

Therefore, using the LU factorization, we get that $x = \begin{bmatrix} -2 \\ 1 \\ 2 \\ 0 \end{bmatrix}$