

CP.2.2.2.a, Sauer3

Add two-step back substitution to your script from CP.2.2.1, and use it to solve the systems in EX.2.2.4.a.

$$(a) \begin{pmatrix} 3 & 1 & 2 \\ 6 & 3 & 4 \\ 3 & 1 & 5 \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 3 \end{pmatrix}$$

CP.2.2.2.a, Sauer3, solution, Langou

See what was already done for **EX.2.2.4.a, Sauer3, solution, Langou**

Colab link: <https://colab.research.google.com/drive/1YgoHx1DmVqVcQf22NcB40X17sSTPS4tL>

```
import numpy as np
import copy
```

```
A = np.array([ [ 3., 1., 2. ],
               [ 6., 3., 4. ],
               [ 3., 1., 5. ] ] )
```

```
b = np.array([ [ 0. ],
               [ 1. ],
               [ 3. ] ] )
```

```
L, U = lu_no_pivoting( A )
y = forward_substitution( L, b )
x = backward_substitution( U, y )

print("With our algorithms, we find\n")
print("y=\n",y)
print("x=\n",x)

print("\nWe check that Ax is b. Indeed [ Ax, b ] =\n",\
      np.concatenate((A@x, b), axis=1) )

print("\nrelative backward error: || b - Ax ||_oo / || b ||_oo =\n",\
      np.linalg.norm(b-A@x,np.infty)/np.linalg.norm(b,np.infty) )
```

With our algorithms, we find

```
y=
[[0.]
 [1.]
```

```
[3.]]  
x=  
[[-1.]  
 [ 1.]  
 [ 1.]]
```

We check that Ax is b . Indeed $[Ax, b] =$
[[0. 0.]
[1. 1.]
[3. 3.]]

relative backward error: $\|b - Ax\|_{\infty} / \|b\|_{\infty} =$
0.0
