

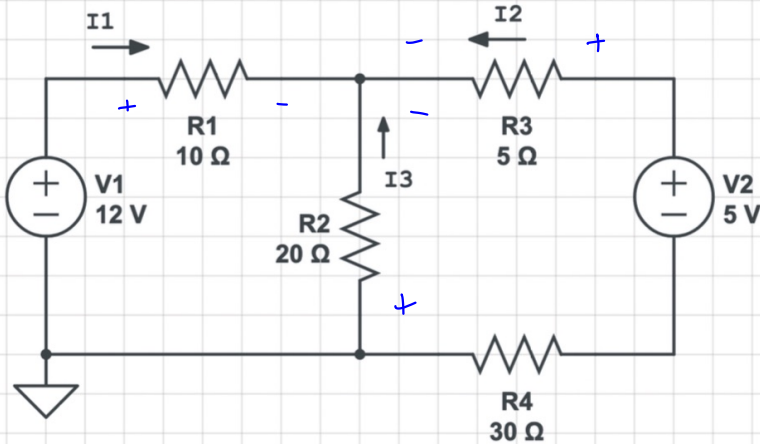
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HW 3

09/25

PROBLEM 1: OBTAINING LINEAR SYSTEMS FROM ENGINEERING PROBLEMS

a)



$$\begin{aligned} I_1 + I_2 + I_3 &= 0 & \text{b) } I_1 + I_2 + I_3 &= 0 \\ 12\text{ V} - 10I_1 + 20I_3 &= 0 & -10I_1 + 0I_2 + 20I_3 &= -12 \\ 5\text{ V} - 5I_2 + 20I_3 - 30I_2 &= 0 & 0I_1 - 35I_2 + 20I_3 &= -5 \end{aligned}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ -10 & 0 & 20 \\ 0 & -35 & 20 \end{bmatrix} \begin{bmatrix} I_1 \\ I_2 \\ I_3 \end{bmatrix} = \begin{bmatrix} 0 \\ -12 \\ -5 \end{bmatrix}$$

$$\begin{aligned} \text{c) } \begin{bmatrix} 1 & 1 & 1 & | & 0 \\ -10 & 0 & 20 & | & -12 \\ 0 & -35 & 20 & | & -5 \end{bmatrix} &\xrightarrow{10R_1 + R_2} \begin{bmatrix} 1 & 1 & 1 & | & 0 \\ 0 & 10 & 30 & | & -12 \\ 0 & -35 & 20 & | & -5 \end{bmatrix} \xrightarrow{R_2/10} \begin{bmatrix} 1 & 1 & 1 & | & 0 \\ 0 & 1 & 3 & | & -6/5 \\ 0 & -35 & 20 & | & -5 \end{bmatrix} \\ &\xrightarrow{35R_2 + R_3} \begin{bmatrix} 1 & 1 & 1 & | & 0 \\ 0 & 1 & 3 & | & -6/5 \\ 0 & 0 & 125 & | & -47 \end{bmatrix} \xrightarrow{-R_2 + R_1} \begin{bmatrix} 1 & 0 & -2 & | & 6/5 \\ 0 & 1 & 3 & | & -6/5 \\ 0 & 0 & 125 & | & -47 \end{bmatrix} \xrightarrow{R_3/125} \begin{bmatrix} 1 & 0 & -2 & | & 6/5 \\ 0 & 1 & 3 & | & -6/5 \\ 0 & 0 & 1 & | & -47/125 \end{bmatrix} \\ &\xrightarrow{\begin{matrix} -3R_3 + R_2 \\ 2R_3 + R_1 \end{matrix}} \begin{bmatrix} 1 & 0 & 0 & | & 56/125 \\ 0 & 1 & 0 & | & -9/125 \\ 0 & 0 & 1 & | & -47/125 \end{bmatrix} \end{aligned}$$

$$\begin{bmatrix} I_1 = 0.448\text{ A} \\ I_2 = -0.072\text{ A} \\ I_3 = -0.376\text{ A} \end{bmatrix}$$

## PROBLEM 2: 'GAUSSIAN ELIMINATION' BY HAND

$$A = \left[ \begin{array}{cccc|c} 2 & 1 & -1 & 0 & 1 \\ 1 & 1 & 2 & 0 & -1 \\ -1 & 2 & 1 & 1 & 0 \\ 6 & 1 & 1 & -2 & 2 \end{array} \right] \quad R_2 = R_2 - \frac{1}{2}R_1$$

$$\left[ \begin{array}{cccc|c} 2 & 1 & -1 & 0 & 1 \\ 0 & 1/2 & 5/2 & 0 & -3/2 \\ 0 & 0 & -12 & 1 & 7 \\ 0 & 0 & 0 & -5/4 & 53/4 \end{array} \right]$$

$$\left[ \begin{array}{cccc|c} 2 & 1 & -1 & 0 & -1 \\ 0 & 1/2 & 5/2 & 0 & -3/2 \\ -1 & 2 & 1 & 1 & 0 \\ 6 & 1 & 1 & -2 & 2 \end{array} \right] \quad R_3 = R_3 + \frac{1}{2}R_1$$

$$\left[ \begin{array}{cccc|c} 2 & 1 & -1 & 0 & -1 \\ 0 & 1/2 & 5/2 & 0 & -3/2 \\ 0 & 5/2 & 1/2 & 1 & -1/2 \\ 6 & 1 & 1 & -2 & 2 \end{array} \right] \quad R_4 = R_4 - 3R_1$$

$$\left[ \begin{array}{cccc|c} 2 & 1 & -1 & 0 & -1 \\ 0 & 1/2 & 5/2 & 0 & -3/2 \\ 0 & 5/2 & 1/2 & 1 & -1/2 \\ 0 & -2 & 4 & -2 & 7 \end{array} \right] \quad R_3 = R_3 - 5R_2$$

$$\left[ \begin{array}{cccc|c} 2 & 1 & -1 & 0 & -1 \\ 0 & 1/2 & 5/2 & 0 & -3/2 \\ 0 & 0 & -12 & 1 & 7 \\ 0 & -2 & 4 & -2 & 7 \end{array} \right] \quad R_4 = R_4 + 2R_2$$

$$\left[ \begin{array}{cccc|c} 2 & 1 & -1 & 0 & -1 \\ 0 & 1/2 & 5/2 & 0 & -3/2 \\ 0 & 0 & -12 & 1 & 7 \\ 0 & 0 & 9 & -2 & 4 \end{array} \right] \quad R_4 = R_4 + \frac{3}{4}R_3$$

# PROBLEM 4: LU DECOMPOSITION

$$A = LU \quad A \cdot x = c \quad [A][x] = [c]$$

$$[L][U][x] = [c]$$

$$\begin{bmatrix} 2 & 1 & -1 & 0 \\ 1 & 1 & 2 & 0 \\ -1 & 2 & 1 & 1 \\ 0 & 1 & 1 & -2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1/2 & 1 & 0 & 0 \\ -1/2 & 5 & 1 & 0 \\ 3 & -4 & -7/6 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2 & 1 & -1 & 0 \\ 0 & 1/2 & 5/2 & 0 \\ 0 & 0 & -12 & 1 \\ 0 & 0 & 0 & -5/6 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \\ 2 \\ 0 \end{bmatrix}$$

$$\begin{array}{cccc|c} y_1 & y_2 & y_3 & y_4 & \\ 1 & 0 & 0 & 0 & -1 \\ 1/2 & 1 & 0 & 0 & 1 \\ 1/2 & 5 & 1 & 0 & 2 \\ 3 & -4 & -7/6 & 1 & 0 \end{array}$$

$$y_1 = -1$$

$$1/2 y_1 + y_2 = 1$$

$$1/2 y_1 + 5 y_2 + y_3 = 2$$

$$3 y_1 - 4 y_2 - 7/6 y_3 + y_4 = 0$$

$$y = \begin{bmatrix} -1 \\ 3/2 \\ -5 \\ 19/6 \end{bmatrix} \quad x = \begin{bmatrix} -34/20 \\ 5/2 \\ 1/10 \\ 19/5 \end{bmatrix}$$

$$-1/2 + y_2 = 1 \quad y_2 = 3/2$$

$$1/2(-1) + 5(3/2) + y_3 = 2$$

$$-1/2 + 15/2 + y_3 = 2$$

$$y_3 = -5$$

$$3(-1) - 4(3/2) - 7/6(-5) + y_4 = 0$$

$$-3 - 6 + 35/6 + y_4 = 0$$

$$-9 + 35/6 + y_4 = 0$$

$$-54/6 + 35/6 + y_4 = 0$$

$$-19/6 + y_4 = 0 \quad y_4 = 19/6$$

$$\begin{array}{cccc|c} x_1 & x_2 & x_3 & x_4 & \\ 2 & 1 & -1 & 0 & -1 \\ 0 & 1/2 & 5/2 & 0 & 3/2 \\ 0 & 0 & -12 & 1 & -5 \\ 0 & 0 & 0 & -5/6 & 19/6 \end{array}$$

$$-5/6 x_4 = 19/6 \quad x_4 = 19/6 \cdot -6/5 = -19/5$$

$$-12 x_3 - \frac{19}{5} = -5 \quad -12 x_3 + x_4 = -8$$

$$-12 x_3 - \frac{19}{5} = -5 \quad -12 x_3 - \frac{19}{5} = -5$$

$$-12 x_3 = \frac{-25}{5} + \frac{19}{5} = \frac{-6}{5} \cdot \frac{1}{12} = \frac{-1}{10} = x_3$$

$$1/2 x_2 + 5/2 x_3 = 3/2$$

$$1/2 x_2 + 5/2 \left( \frac{1}{10} \right) = 3/2$$

$$1/2 x_2 + 1/4 = 3/2 \quad 1/2 x_2 = 3/2 - 1/4 = 5/4 \cdot 2 = 5/2$$