

Linear System (1)

Solving linear system plays a key role in many scientific application, such as engineering, physics, chemistry, computer science, and economics.

Example

The solution of the linear system $\mathbf{Ax} = \mathbf{b}$ can be retrieved as

$$\mathbf{Ly} = \mathbf{Pb}$$

$$\mathbf{Ux} = \mathbf{y}$$

by exploiting the PALU decomposition of \mathbf{A} .

Requirements

Write a software able to compute (if possible) the solution of the following systems:

1. \mathbf{A} is $n \times n$ squared matrix with elements from 1 to n^2
2. \mathbf{A} is $n \times n$ squared matrix with random elements in $[0,2]$
3. \mathbf{A} is $n \times n$ hilbert squared matrix $\mathbf{A}[i, j] = 1 / (1 + i + j)$

by exploiting the PALU decomposition of \mathbf{A} and by assuming that the exact solution is the unitary vector.