

Challenge #4: Gauss-Jordan elimination

Bachelor in Informatics and Computing Engineering

Programming Fundamentals

Instance: 2022/2023

Introduction

The challenge is extra work planned for more advanced Python programmers that easily solve the regular exercises.

Advice: Do not look for a solution before trying

Reference: https://en.wikibooks.org/wiki/Linear_Algebra/Gauss%27_Method

Solving systems of linear equations

A system of n linear equations on n variables can be represented by a matrix of $n \times (n + 1)$ coefficients; for example, the system

$$\begin{cases} x & +y & & = 0 \\ 2x & -y & +3z & = 3 \\ x & -2y & -z & = 3 \end{cases}$$

can be represented by the 3×4 matrix

$$M = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 2 & -1 & 3 & 3 \\ 1 & -2 & -1 & 3 \end{bmatrix}$$

Each row represents the coefficients of the variables on the left-hand side plus the constant term on the right-hand side.

A solution for the system is a vector of values for the variables that simultaneously make all equations hold. A system of n equations on n variables may be *determinate* (single solution), *indeterminate* (infinite solutions) or *impossible* (no solution).

If the system is determinate we can find its solution using an algorithm known as *Gaussian elimination*:

1. first we transform the system in an *upper triangular* form by swapping rows, adding rows and multiplying rows by non-zero constants;
2. we then solve the triangular system by *backwards substitution*.

Applying step 1 to the matrix M above we get

$$M' = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & -3 & 3 & 3 \\ 0 & 0 & -4 & 0 \end{bmatrix}$$

Applying step 2 to the matrix M' we get

$$\begin{array}{rcl} z & = & 0/(-4) = 0 \\ y & = & (3 - 3 \times z)/(-3) = -1 \\ x & = & (0 - 0 \times z - 1 \times y)/1 = 1 \end{array}$$

This (single) solution of the system corresponds to the vector $(1, -1, 0)$.

Objective

Write a Python function `gauss(matrix)` that solves a system of linear equations using this method. The argument should be a matrix (i.e. list of lists of numbers) with dimensions $n \times (n + 1)$. The result should be a solution vector (i.e. list of numbers) with dimension n if the system is determinate or a `ValueError` exception otherwise.

Suggestion

It may be helpful to split the problem into two auxiliary functions:

`upper_triangular(matrix)` transforms a matrix for a system into an equivalent one in upper triangular form.

`solve_triangular(matrix)` receives a matrix that is in upper triangular form and returns the solution vector by backwards substitution.

The end