

EJEMPLO 1

El sistema

$$\begin{cases} 3x_1 + 2x_2 = 5 \\ 2x_1 + 4x_2 = 6 \end{cases} \quad \text{equivalente a:}$$

$$\begin{cases} 2x_1 + 4x_2 = 6 \\ 3x_1 + 2x_2 = 5 \end{cases}$$

Intercambio

EJEMPLOS
CAP. 3

EJEMPLO 1

El sistema

$$\begin{cases} x_1 - x_2 + x_3 = -4 \\ 5x_1 - 4x_2 + 3x_3 = -12 \\ 2x_1 + x_2 + x_3 = 11 \end{cases} \quad \text{equivalente a:}$$

Intercambio:

$$\begin{cases} 2x_1 + x_2 + x_3 = 11 \\ 5x_1 - 4x_2 + 3x_3 = -12 \\ x_1 - x_2 + x_3 = -4 \end{cases}$$

Escalado

$E_1 = 3 \times E_1$

$$\begin{cases} 3x_1 - 3x_2 + 3x_3 = -12 \\ 5x_1 - 4x_2 + 3x_3 = -12 \\ 2x_1 + x_2 + x_3 = 11 \end{cases}$$

Sustitución

$E_3 = E_2 - 3E_1$

$$\begin{cases} x_1 - x_2 + x_3 = -4 \\ 5x_1 - 4x_2 + 3x_3 = -12 \\ 2x_1 - x_2 + 0x_3 = 0 \end{cases}$$

EJEMPLO 2

$$\begin{cases} 3x = 6 \\ 2y = 10 \\ 5z = 2 \end{cases} \Leftrightarrow \left[\begin{array}{ccc|c} 3 & 0 & 0 & 6 \\ 0 & 2 & 0 & 10 \\ 0 & 0 & 5 & 2 \end{array} \right] \Rightarrow \begin{cases} x = 2 \\ y = 5 \\ z = 0.4 \end{cases}$$

EJEMPLO 3

$$\begin{aligned} \text{i)} & 4x_1 - x_2 + 2x_3 + 3x_4 = 20 \\ \text{ii)} & -2x_2 + 7x_3 - 4x_4 = -7 \\ \text{iii)} & 6x_3 + 8x_4 = 4 \\ \text{iv)} & 3x_4 = 6 \end{aligned} \quad \left[\begin{array}{cccc|c} 4 & -1 & 2 & 3 & 20 \\ 0 & -2 & 7 & -4 & -7 \\ 0 & 0 & 6 & 5 & 4 \\ 0 & 0 & 0 & 3 & 6 \end{array} \right]$$

i) $x_4 = 2$

ii) $6x_3 + 10 = 4$
 $x_3 = -1$

iii) $-2x_2 - 7 - 8 = -7$
 $x_2 = -4$

iv) $4x_1 + 4 - 2 + 6 = 20$
 $x_1 = 3$ ✓

Siguientes las fórmulas:

$$x_4 = \frac{6}{3} = 2$$

$$x_3 = \frac{4 - (5 \cdot 2)}{6} = -1$$

$$n=4$$

$$x_2 = \frac{-7 - (7 \cdot (-1) - 4 \cdot 2)}{-2} = -4$$

$$x_1 = \frac{20 - [-1 \cdot (-4) + 2 \cdot (-1) + 3 \cdot 2]}{4} = 3$$

Obs $\sum_{j=k+1}^n a_{kj} x_j = A[k, k+1:n] \cdot x[k+1:n]$

En general $U = [u_1, \dots, u_n]$ $V = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$ $U \cdot V = \sum_{j=1}^n u_j v_j$

EJEMPLO 4

$$\begin{cases} x + 2y - z - 3t = -8 \\ 2x + 2z - t = 13 \\ -x + y + z - t = 8 \\ 3x + 3y - z + 2t = -1 \end{cases}$$

Sistema equi. triangular ←

$$\begin{cases} x + 2y - z + 3t = -8 \\ -4y + 4z - 7t = 29 \\ -12z + 13t = -87 \\ -136t = 408 \end{cases}$$

$$\Rightarrow \boxed{x=1 \quad y=2 \quad z=4 \quad t=-3}$$

© Primeras filas a ellas que lo permitan, seguramente van a plantear algo así: (multipl. cruzadas y restas)

x	y	z	t	f.i.
1	2	-1	3	-8
2	0	2	-1	13
-1	1	1	-1	8
3	3	-1	2	-1
-4				29
3	0	2	0	0
-3	2	-7	23	
-12				87
4	7	-5	-5	
-136				408

© Luego hay que ver que los multiplicadores cruzados y restas sean la motivación de hacer:

1º PASO

$$\begin{cases} \text{Fila 2} = \text{Fila 2} - 2 \text{ Fila 1} \\ \text{Fila 3} = \text{Fila 3} - (-1) \text{ Fila 1} \\ \text{Fila 4} = \text{Fila 4} - 3 \text{ Fila 1} \end{cases}$$

2º PASO

$$\begin{cases} \text{Fila 3} = \text{Fila 3} - (-3/4) \text{ Fila 2} \\ \text{Fila 4} = \text{Fila 4} - 3/4 \text{ Fila 2} \end{cases}$$

↓ multiplicadores

$$\begin{cases} m_{32} = -3/4 \\ m_{42} = 3/4 \end{cases} \quad m_{r2} = \frac{a_{r2}}{a_{22}}$$

"multiplicadores"

$$\begin{cases} m_{21} = 2 = 2/1 \\ m_{31} = -1 = -1/1 \\ m_{41} = 3 = 3/1 \end{cases} \quad m_{r1} = \frac{a_{r1}}{a_{11}}$$

fila a comben ← fila pivote

3º PASO

Fila 4 = Fila 1 - (-4/12) Fila 3

multiplicador $m_{43} = \frac{a_{43}}{a_{33}} = -\frac{4}{12}$

(c)

EJEMPLO 5

System of equations: x - 2y + z = -4, 2x + 4y - 3z = 3, x - 3y - 4z = -1

Augmented matrix for Example 5 with columns x, y, z, and fi.

System of equations: x - 2y + z = -4, -y - 5z = 3, z = 5

Downward arrow indicating substitution.

Solution for Example 5: x = -65, y = -28, z = 5

EJEMPLO 6

System of equations: 1,133x + 5,281y = 6,414, 24,14x - 1,210y = 22,93

Augmented matrix for Example 6.

Calculation of multiplier m21 = 24,14 / 1,133 = 21,31

Fila 2 = Fila 2 - 21,31 Fila 1

Row reduction steps for Example 6 showing the elimination of x from the second row.

Solving for y and x in Example 6, showing the substitution of y = -113,8.

pequeño pivote -> gran multiplicador -> magnitud.

Intercombiando el orden

System of equations with swapped rows: 24,14x - 1,210y = 22,93, 1,133x + 5,281y = 6,414

Calculation of multiplier m21 = 1,133 / 24,14 = 0,04693

Row operation: F2 = F2 - 0,04693 F1

Row reduction steps for the swapped system, showing the elimination of x from the second row.

$$\begin{cases} 24,14 x - 1,210 y = 22,93 \\ 5,338 y = 5,338 \end{cases} \Rightarrow$$

$$y = 5,338 / 5,338 = 1,000$$

(D)

$$x = \frac{22,93 + 1,210 \times 1,000}{24,14}$$

$$= \frac{22,93 + 1,210}{24,14} = \frac{24,14}{24,14} = 1,000$$

pivot grande \rightarrow multiplicados chico.

\rightarrow menos error.

EJEMPLO 7

Pivoteo forzado

$$\begin{cases} x_1 - x_2 + x_3 = -4 \\ 5x_1 - 4x_2 + 3x_3 = -12 \\ 2x_1 + x_2 + x_3 = 11 \end{cases}$$

x_1	x_2	x_3	ti
1	-1	1	-4
5	-4	3	-12
2	1	1	11

Cambio x_2 hay otro con mayor valor absoluto.

$$\begin{cases} x_1 - x_2 + x_3 = -4 \\ 13x_2 - x_3 = 79 \\ 25x_3 = -25 \end{cases}$$

5	-4	3	-12
1	-1	1	-4
2	1	1	11

Cambio x_3 hay otro con $>$ valor abs.

$$\begin{cases} x_3 = -1 \\ x_2 = 78/13 = 6 \\ x_1 = -4 + 1 + 6 = 3 \end{cases}$$

EJEMPLO 8

Sobre el ejemplo anterior:

1	-1	1	-4
5	-4	3	-12
2	1	1	11

max obs A	a _{ri} /max
1	1
5	1.25
2	2

2	1	1	11
5	-4	3	-12
1	-1	1	-4

13	1	-79
3	1	-19
-10	10	

$$x_3 = -1$$

$$-13x_2 - 1 = -79 \Rightarrow x_2 = 6$$

$$x_1 = 3$$

EJEMPLO 4 Cont

- En el ejemplo 4 llegamos a

- Debemos continuar hasta que

A se transforme en diagonal:

$$F_2 = F_2 / (-4)$$

$$F_3 = F_3 / (-2)$$

$$F_4 = F_4 / (-136)$$

$$F_1 = F_1 + (-3) F_4$$

$$F_2 = F_2 - 7/4 F_4$$

$$F_3 = F_3 + 13/2 F_4$$

$$F_1 = F_1 + F_3$$

$$F_2 = F_2 + F_3$$

$$F_1 = F_1 - 2 F_2$$

EJEMPLO 9 → cuentas complicadas, usar sge.

$$\begin{cases} 2x + 3y + z = 1 \\ 3x - 2y - 4z = -3 \\ 5x - y - z = 4 \end{cases}$$

$$\left[\begin{array}{ccc|ccc} 2 & 3 & 1 & 1 & 0 & 0 \\ 3 & -2 & -4 & -3 & 0 & 0 \\ 5 & -1 & -1 & 4 & 0 & 0 \end{array} \right] \begin{matrix} F_1 = F_1 / 2 \\ F_2 = F_2 - 3/2 F_1 \\ F_3 = F_3 - 5/2 F_1 \end{matrix}$$

$$\left[\begin{array}{ccc|ccc} 1 & 3/2 & 1/2 & 1/2 & 0 & 0 \\ 0 & -13/2 & -11/2 & -9/2 & 1 & 0 \\ 0 & -17/2 & -7/2 & 3/2 & 0 & 1 \end{array} \right]$$

$$F_1 = F_1 + \frac{3}{2} \frac{2}{13} F_2$$

$$F_2 = F_2 / (-13/2)$$

$$F_3 = F_3 - \frac{17}{2} \frac{2}{13} F_2$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & -10/13 & -7/13 & 2/13 & 3/13 \\ 0 & 1 & 11/13 & 9/13 & 3/13 & -2/13 \\ 0 & 0 & 48/13 & 76/13 & -7/13 & -17/13 \end{array} \right]$$

$$F_1 = F_1 + \frac{5/24}{13/48} F_3$$

$$F_2 = F_2 - \frac{11}{13} \frac{13}{48} F_3 \rightarrow$$

$$F_3 = F_3 / (48/13)$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 1/24 & -1/24 & 5/24 \\ 0 & 1 & 0 & -1 & 17/48 & 7/48 & 11/48 \\ 0 & 0 & 1 & 2 & -7/48 & -17/48 & 13/48 \end{array} \right]$$

A⁻¹

$$\left[\begin{array}{cccc|c} 1 & 2 & -1 & +3 & -8 \\ 0 & -4 & 4 & -7 & 29 \\ 0 & 0 & -12 & 13 & -87 \\ 0 & 0 & 0 & -136 & 408 \end{array} \right]$$

$$-8 - 3(-3)$$

$$-\frac{29}{4} + \frac{21}{4}(-3) = \frac{25}{2}$$

$$+\frac{87}{12} - \frac{13}{12}(-3) = \frac{42}{4} = \frac{21}{2}$$

$$-\frac{37}{12} + \frac{13}{12}(-3) = -\frac{37-39}{12} = \frac{2}{12}$$

$$-\frac{29}{4} - \frac{7}{4}(-3) =$$

$$-8 + 3(-3) = -2 - \frac{7}{4}$$

$$-27,5 - 2 \times 1,5 = -32,5$$

$$\frac{37}{12} + \frac{13}{12}(-3)$$

$$-13 \div 2 = 2$$

$$3 - \frac{3}{2} \cdot 3 = 3 - \frac{9}{2} = \frac{6-9}{2} = -\frac{3}{2}$$

$$-4 - \frac{3}{2} = \frac{-8-3}{2} = -\frac{11}{2}$$

$$\left[\begin{array}{ccc|ccc} 1 & 3/2 & 1/2 & 1/2 & 0 & 0 \\ 0 & -13/2 & -11/2 & -9/2 & 1 & 0 \\ 0 & -17/2 & -7/2 & 3/2 & 0 & 1 \end{array} \right]$$

$$-3 - \frac{3}{2} \cdot 1$$

$$0 < 7 - 1 - \frac{5}{2} \cdot 3$$

$$\frac{1}{2} + \frac{3}{13} \frac{11}{2} = \frac{13-33}{26} = -\frac{10}{13}$$

$$\frac{1}{2} - \frac{3}{13} \frac{9}{2} = \frac{13+27}{26} = \frac{40}{26} = \frac{20}{13}$$

$$\frac{1}{2} - \frac{3}{13} \frac{-7}{2} = \frac{-7+17}{13} = \frac{10}{13}$$

$$\frac{21}{624} \quad -\frac{7}{13} \frac{5}{24} \frac{3}{13} \quad \frac{3}{13} \frac{11}{48} \frac{7}{48} \quad \frac{36}{13} \frac{13}{48} \quad \frac{7}{12} \frac{13}{48} \quad \frac{17}{48}$$

EXEMPLO 9

(F)

$$\begin{cases} x_1 - x_2 + x_3 = -4 \\ 5x_1 - 4x_2 + 3x_3 = -12 \\ 2x_1 + x_2 + x_3 = 11 \end{cases}$$

$\det(A) = 5 \neq 0 \Rightarrow A \text{ invertible}$

$$A = \begin{pmatrix} 1 & -1 & 1 \\ 5 & -4 & 3 \\ 2 & 1 & 1 \end{pmatrix}$$

(no importa si, pero bueno)

$$\begin{array}{ccc|ccc} \textcircled{1} & -1 & 1 & -4 & 1 & 0 & 0 \\ 5 & -4 & 3 & -12 & 0 & 1 & 0 \\ 2 & 1 & 1 & 11 & 0 & 0 & 1 \end{array} \rightarrow \begin{cases} F_1 = F_1 \\ F_2 = F_2 - 5F_1 \\ F_3 = F_3 - 2F_1 \end{cases}$$

$$\begin{array}{ccc|ccc} 1 & -1 & 1 & -4 & 1 & 0 & 0 \\ 0 & \textcircled{1} & -2 & 8 & -5 & 1 & 0 \\ 0 & 3 & -1 & 19 & -2 & 0 & 1 \end{array} \rightarrow \begin{cases} F_2 = F_2 \\ F_1 = F_1 + F_2 \\ F_3 = F_3 - 3F_2 \end{cases}$$

no hecho

$$\begin{array}{ccc|ccc} 1 & 0 & -1 & 4 & 4 & 1 & 0 \\ 0 & 1 & -2 & 8 & -5 & 1 & 0 \\ 0 & 0 & \textcircled{5} & 19 & 13 & -3 & 1 \end{array}$$

NO HACERLO AHORA

$$\rightarrow \begin{cases} F_3 = F_3/5 \\ F_1 = F_1 + 1/5 F_3 \\ F_2 = F_2 + 2/5 F_3 \end{cases}$$

$$\begin{array}{ccc|ccc} 1 & 0 & 0 & 2 & 7/5 & 2/5 & 1/5 \\ 0 & 1 & 0 & 6 & 1/5 & -1/5 & 2/5 \\ 0 & 0 & 1 & -1 & 13/5 & -3/2 & 1/5 \end{array}$$

$$\rightarrow \begin{cases} x_1 = 3 \\ x_2 = 6 \\ x_3 = -1 \end{cases}$$

A^{-1}

no hecho

EJEMPLO JACOBI

$$\begin{cases} x_{k+1} = \frac{7 + y_k - z_k}{4} \\ y_{k+1} = \frac{21 + 4x_k + z_k}{8} \\ z_{k+1} = \frac{15 + 2x_k - y_k}{5} \end{cases}$$

$$x_0 = (1, 2, 2)$$

Matricialmente: $A = \begin{bmatrix} 4 & -1 & 1 \\ 4 & -8 & 1 \\ -2 & 1 & 5 \end{bmatrix}$ $b = \begin{bmatrix} 7 \\ -21 \\ 15 \end{bmatrix}$ $D = \begin{bmatrix} 4 & 0 & 0 \\ 0 & -8 & 0 \\ 0 & 0 & 5 \end{bmatrix}$ $R = \begin{bmatrix} 0 & -1 & 1 \\ 4 & 0 & 1 \\ -2 & 1 & 0 \end{bmatrix}$

$$x_0^* = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$

$$x_1 = D^{-1}(b - Rx_0) = \begin{bmatrix} 1/4 & 0 & 0 \\ 0 & -1/8 & 0 \\ 0 & 0 & 1/5 \end{bmatrix} \left(\begin{bmatrix} 7 \\ -21 \\ 15 \end{bmatrix} - \underbrace{\begin{bmatrix} 0 & -1 & 1 \\ 4 & 0 & 1 \\ -2 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}}_{\begin{bmatrix} 0 \\ 6 \\ 0 \end{bmatrix}} \right) = \begin{bmatrix} 1/4 & 0 & 0 \\ 0 & -1/8 & 0 \\ 0 & 0 & 1/5 \end{bmatrix} \begin{bmatrix} 7 \\ -27 \\ 15 \end{bmatrix} = \begin{bmatrix} 1.7500 \\ 3.3750 \\ 3.0000 \end{bmatrix}$$

$$x_2 = D^{-1}(b - Rx_1) = \begin{bmatrix} 1/4 & 0 & 0 \\ 0 & -1/8 & 0 \\ 0 & 0 & 1/5 \end{bmatrix} \left(\begin{bmatrix} 7 \\ -21 \\ 15 \end{bmatrix} - \begin{bmatrix} 0 & -1 & 1 \\ 4 & 0 & 1 \\ -2 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1.7500 \\ 3.3750 \\ 3.0000 \end{bmatrix} \right) = \begin{bmatrix} 1/4 & 0 & 0 \\ 0 & -1/8 & 0 \\ 0 & 0 & 1/5 \end{bmatrix} \begin{bmatrix} 4.375 \\ -31 \\ 15.125 \end{bmatrix} = \begin{bmatrix} 1.0938 \\ 3.8750 \\ 3.0250 \end{bmatrix}$$

$\begin{bmatrix} -0.375 \\ 10 \\ -0.125 \end{bmatrix}$

Teorema:

$$A = \begin{bmatrix} 4 & -1 & 1 \\ 4 & -8 & 1 \\ -2 & 1 & 5 \end{bmatrix}$$

$$|4| > |-1| + |1| = 2 \quad \checkmark$$

$$|-8| > |4| + |1| = 5 \quad \checkmark$$

$$|5| > |-2| + |1| = 3 \quad \checkmark$$

El proceso converge.

Intercambiando 1º y 3º:

$$A = \begin{bmatrix} -2 & 1 & 5 \\ 4 & -8 & 1 \\ 4 & -1 & 1 \end{bmatrix}$$

$$|-2| < |1| + |5| = 6 \quad \times$$

$$|-8| > |4| + |1| = 5 \quad \checkmark$$

$$|1| < |4| + |-1| = 5 \quad \times$$

No se puede asegurar que converge.

El sistema es:

$$\begin{cases} 4x - y + z = 7 \\ 4x - 8y + z = -21 \\ -2x + y + 5z = 15 \end{cases}$$

ESSEMPO GAUSS-SEIDEL

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$$\begin{cases} x_{k+1} = \frac{7 + y_k - z_k}{4} \\ y_{k+1} = \frac{21 + 4x_{k+1} + z_k}{8} \\ z_{k+1} = \frac{15 + 2x_{k+1} - y_{k+1}}{5} \end{cases}$$

$$x_0 = (1, 2, 2)$$

k	x_k	y_k	z_k
0	1	2	2
1	1,7500	3,7500	2,9500
2	1,9500	3,9688	2,9862
...
6	2,0000	4,0000	3,0000

Matriciamente

$$A = \begin{bmatrix} 4 & -1 & 1 \\ 4 & -8 & 1 \\ -2 & 1 & 5 \end{bmatrix} \quad b = \begin{bmatrix} 7 \\ -21 \\ 15 \end{bmatrix} \quad L = \begin{bmatrix} 4 & 0 & 0 \\ 4 & -8 & 0 \\ -2 & 1 & 5 \end{bmatrix} \quad U = \begin{bmatrix} 0 & -1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \quad L^{-1} = \begin{bmatrix} 0,25 & 0 & 0 \\ 0,125 & -0,125 & 0 \\ 0,075 & 0,025 & 0,2 \end{bmatrix}$$

$$x_1 = L^{-1}(b - Ux_0) = L^{-1} \left(\begin{bmatrix} 7 \\ -21 \\ 15 \end{bmatrix} - \begin{bmatrix} 0 & -1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} \right) = \begin{bmatrix} 0,25 & 0 & 0 \\ 0,125 & -0,125 & 0 \\ 0,075 & 0,025 & 0,2 \end{bmatrix} \begin{bmatrix} 7 \\ -23 \\ 15 \end{bmatrix} = \begin{bmatrix} 1,75 \\ 3,75 \\ 2,95 \end{bmatrix}$$

$$x_2 = L^{-1}(b - Ux_1) = L^{-1} \left(\begin{bmatrix} 7 \\ -21 \\ 15 \end{bmatrix} - \begin{bmatrix} 0 & -1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1,75 \\ 3,75 \\ 2,95 \end{bmatrix} \right) = \begin{bmatrix} 0,25 & 0 & 0 \\ 0,125 & -0,125 & 0 \\ 0,075 & 0,025 & 0,2 \end{bmatrix} \begin{bmatrix} 7,8 \\ -23,95 \\ 15 \end{bmatrix} = \begin{bmatrix} 1,95 \\ 3,9688 \\ 2,9863 \end{bmatrix}$$