

Q7 given a matrix  $A \in \mathbb{R}^{n \times n}$ ,  $A$  is invertible

Let  $A = LU$  where  $U$  is upper triangular matrix &  $L$  is a lower triangle matrix

we multiply  $A$  with a matrix  $L_{ij}$  which

makes the  $j^{\text{th}}$  row's  $j^{\text{th}}$  element zero  
doing this procedure for all  $i \rightarrow [1 \rightarrow n]$   
&  $j [2 \rightarrow i-1]$

will create a upper triangular matrix.

First we multiply with  $L_{21}$  which makes the  $a_{21}$  elements which means subtracting a multiple of row 1 from row 2 to make  $a_{21} = 0$

similarly we can make  $a_{31}, a_{41}, a_{n1} \dots$  zero using  $L_{31}, L_{41}, L_{n1} \dots L_{m1}$

~~The~~ we can similarly make  $a_{32}, a_{42}, a_{n-1,2}$  zero.

This procedure is Repeated to form  $U$ .

$$\begin{pmatrix} L & I \\ \hline I & 0 \end{pmatrix}_{n+n} \quad n-2$$

$$L^{-1}A = U$$

$$L^{-1} = (L_{n(n-1)} \dots L_{n2} \dots L_{42} L_{32} L_{n1} \dots L_{31} L_{21})$$

The matrix  $L_{ij}^0$  only changes the row  $i^0$  of a matrix and as a result  $a_{ij}^0$  becomes zero.

$$L_{ij}^0 \rightarrow \begin{bmatrix} 1 & & & & \\ 0 & 1 & & & \\ 0 & 0 & \ddots & & \\ 0 & 0 & & 1 & \\ 0 & 0 & & 0 & \ddots & \\ 0 & 0 & & 0 & & 1 \end{bmatrix}$$

$i^0 \rightarrow$  (row  $i^0$ )       $j^0$ th column.

consider column  $j^0$

$$\begin{bmatrix} y_{1j^0} \\ y_{2j^0} \\ y_{3j^0} \\ \vdots \\ y_{nj^0} \end{bmatrix} \xrightarrow{L_{ij}^0} \begin{bmatrix} y_{1j^0} \\ y_{2j^0} \\ 0 \\ \vdots \\ y_{nj^0} \end{bmatrix}$$

$$0 = y_{ij^0} + \frac{-(y_{ij^0})}{y_{jj^0}} y_{jj^0}$$

$$\Rightarrow L_{ij}^0 \text{ 's } (i,j)^{\text{th}} \text{ elements} = \frac{-(y_{ij^0})}{y_{jj^0}}$$

for eg  $\rightarrow$   $A = \begin{bmatrix} 1 & 0 & 9 \\ 3 & 2 & 5 \\ 7 & 6 & 2 \end{bmatrix}$

$$L_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$L_{21} A = \begin{bmatrix} 1 & 0 & 9 \\ 0 & 2 & -22 \\ 7 & 6 & 2 \end{bmatrix}$$

$$L_{31} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -7 & 0 & 1 \end{bmatrix}$$

$$\Rightarrow L_{31} A' = \begin{bmatrix} 1 & 0 & 9 \\ 0 & 2 & -22 \\ 0 & 6 & -61 \end{bmatrix}$$

$$L_{32} \rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -3 & 1 \end{bmatrix}$$

$$L_{32} A'' \rightarrow \begin{bmatrix} 1 & 0 & 9 \\ 0 & 2 & -22 \\ 0 & 0 & 5 \end{bmatrix}$$

hence  $U = \begin{bmatrix} 1 & 0 & 9 \\ 0 & 2 & -22 \\ 0 & 0 & 5 \end{bmatrix}$

$$L = (L_{21}^{-1} L_{31}^{-1} L_{32}^{-1})$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 7 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 3 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 7 & 3 & 1 \end{bmatrix}$$