Solution Section 4.3 – LU-Decompositions

Exercise

What matrix E puts A into triangular form EA = U? Multiply by $E^{-1} = L$ to factor A into LU:

$$A = \begin{bmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 6 & 3 & 5 \end{bmatrix}$$

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$$\begin{pmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 6 & 3 & 5 \end{pmatrix} R_3 - 3R_1 : \mathcal{L}_{31}$$

$$\begin{pmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 0 & 0 & 5 \end{pmatrix} = U$$

$$E_{31}A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -3 & 0 & 1 \end{pmatrix} \begin{pmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 6 & 3 & 5 \end{pmatrix}$$
$$= \begin{pmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 0 & 0 & 5 \end{pmatrix} = U$$

$$E = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -3 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 & 0 \end{pmatrix}$$

$$L = E^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & 0 & 1 \end{pmatrix}$$

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$$A = LU = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & 0 & 1 \end{pmatrix} \begin{pmatrix} 2 & 1 & 0 \\ 0 & 4 & 2 \\ 0 & 0 & 5 \end{pmatrix}$$

Solve Lc = b to find c. Then solve Ux = c to find x. What was A?

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \quad U = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \quad b = \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}$$

$$Lc = b$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} 4 \\ 5 \\ 6 \end{pmatrix}$$

$$\Rightarrow \begin{cases}
c_1 = 4 \\
c_1 + c_2 = 5 \Rightarrow |c_2| = 5 - 4 = 1 \\
c_1 + c_2 + c_3 = 6 \Rightarrow |c_3| = 6 - 4 - 1 = 1
\end{cases}
\Rightarrow c = \begin{pmatrix} 4 \\ 1 \\ 1 \end{pmatrix}$$

$$Ux = c$$

$$\begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 4 \\ 1 \\ 1 \end{pmatrix}$$

$$\Rightarrow \begin{cases} x + y + z = 4 \\ y + z = 1 \\ z = 1 \end{cases} \Rightarrow \begin{cases} x = 3 \\ y = 0 \end{cases} \Rightarrow x = \begin{pmatrix} 3 \\ 0 \\ 1 \end{pmatrix}$$

$$Lc = b \Rightarrow LUx = b$$

$$\begin{pmatrix}
1 & 0 & 0 \\
1 & 1 & 0 \\
1 & 1 & 1
\end{pmatrix}
\begin{pmatrix}
1 & 1 & 1 \\
0 & 1 & 1 \\
0 & 0 & 1
\end{pmatrix}
\begin{pmatrix}
3 \\
0 \\
1
\end{pmatrix}
=
\begin{pmatrix}
4 \\
5 \\
6
\end{pmatrix}$$

Find L and U for the symmetric matrix

$$A = \begin{bmatrix} a & a & a & a \\ a & b & b & b \\ a & b & c & c \\ a & b & c & d \end{bmatrix}$$

Find four conditions on a, b, c, d to get A = LU with four pivots

Solution

$$A = \begin{bmatrix} a & a & a & a \\ a & b & b & b \\ a & b & c & c \\ a & b & c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} a & a & a & a \\ 0 & b-a & b-a & b-a \\ 0 & 0 & c-b & c-b \\ 0 & 0 & 0 & d-c \end{bmatrix}$$

Exercise

For which c is A = LU impossible – with three pivots?

$$A = \begin{pmatrix} 1 & 2 & 0 \\ 3 & c & 1 \\ 0 & 1 & 1 \end{pmatrix}$$

$$\begin{pmatrix}
1 & 2 & 0 \\
3 & c & 1 \\
0 & 1 & 1
\end{pmatrix} R_2 - 3R_1$$

$$\begin{pmatrix}
1 & 2 & 0 \\
0 & c - 6 & 1 \\
0 & 1 & 1
\end{pmatrix} R_3 - R_1$$

$$\begin{pmatrix}
1 & 2 & 0 \\
0 & c - 6 & 1 \\
0 & 1 & 1
\end{pmatrix} \frac{1}{c - 6} R_1$$

$$\begin{pmatrix}
1 & 2 & 0 \\
0 & c - 6 & 1 \\
0 & 1 & 1
\end{pmatrix} \frac{1}{c - 6} R_2$$

$$\begin{pmatrix} 1 & 2 & 0 \\ 0 & 1 & \frac{1}{c-6} \\ 0 & 0 & \frac{c-7}{c-6} \end{pmatrix} \rightarrow c - 7 \neq 0 \Rightarrow \boxed{c \neq 7}$$

LU will be impossible for c = 6 and c = 7

Exercise

Find an LU-decomposition of the coefficient matrix, and then use to solve the system

$$\begin{bmatrix} 2 & 8 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -2 \\ -2 \end{bmatrix}$$

Solution

$$\begin{bmatrix} 2 & 8 \\ -1 & -1 \end{bmatrix} \xrightarrow{\frac{1}{2}} R_1 \qquad \boxed{\frac{1}{2}} : \ell_1$$

$$\rightarrow \begin{bmatrix} 1 & 4 \\ -1 & -1 \end{bmatrix} R_2 + R_1 \qquad \boxed{1} : \ell_{21}$$

$$\begin{bmatrix} 1 & 4 \\ 0 & 3 \end{bmatrix} \xrightarrow{\frac{1}{3}} R_2 \qquad \boxed{\frac{1}{3}} : \ell_2$$

$$\begin{bmatrix} 1 & 4 \\ 0 & 1 \end{bmatrix} U$$

$$\begin{bmatrix} 1 & 4 \\ 0 & 1 \end{bmatrix} U$$

$$\begin{bmatrix} 2 & 0 \\ 1 & 1 \end{bmatrix} \xrightarrow{E_2^{-1}} \begin{bmatrix} 2 & 0 \\ -1 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 0 \\ -1 & \frac{1}{3} \end{bmatrix} \xrightarrow{E_3^{-1}} \begin{bmatrix} 2 & 0 \\ -1 & 3 \end{bmatrix} L$$

$$\begin{bmatrix} 2 & 0 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} 1 & 4 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -2 \\ -2 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 0 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} -2 \\ -2 \end{bmatrix} \implies \begin{cases} 2y_1 = -2 & y_1 = -1 \\ -y_1 + 3y_2 = -2 & y_2 = -1 \end{cases}$$

$$\begin{bmatrix} 1 & 4 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \end{bmatrix} \implies \begin{cases} x_1 + 4x_2 = -1 \\ x_2 = -1 \end{cases} \implies x_1 = 3$$

The solution: $x_1 = 3$ and $x_2 = -1$

Find an LU-decomposition of the coefficient matrix, and then use to solve the system

$$\begin{bmatrix} -5 & -10 \\ 6 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -10 \\ 19 \end{bmatrix}$$

Solution

 $\begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \end{bmatrix} \implies \begin{cases} x_1 + 2x_2 = 2 \\ x_2 = -1 \end{cases} \rightarrow x_1 = 4$

The solution: $x_1 = 4$ and $x_2 = -1$

Exercise

Find an LU-decomposition of the coefficient matrix, and then use to solve the system

$$\begin{bmatrix} 2 & -2 & -2 \\ 0 & -2 & 2 \\ -1 & 5 & 2 \end{bmatrix} \begin{vmatrix} x_1 \\ x_2 \\ x_3 \end{vmatrix} = \begin{bmatrix} -4 \\ -2 \\ 6 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -2 & -2 \\ 0 & -2 & 2 \\ -1 & 5 & 2 \end{bmatrix} \xrightarrow{\frac{1}{2}} R_1 \qquad \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{E_1^{-1}} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & -1 \\ 0 & -2 & 2 \\ -1 & 5 & 2 \end{bmatrix} R_3 + R_1 \qquad \begin{bmatrix} 1: \ell_{31} \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \xrightarrow{E_2^{-1}} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & -1 \\ 0 & -2 & 2 \\ 0 & 4 & 1 \end{bmatrix} - \frac{1}{2}R_2 \qquad \begin{bmatrix} -\frac{1}{2}: \ell_{22} \\ -\frac{1}{2}: \ell_{22} \end{bmatrix} \qquad \begin{bmatrix} 2 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 \\ -1 & 0 & 1 \end{bmatrix} \xrightarrow{E_3^{-1}} \begin{bmatrix} 2 & 0 & 0 \\ 0 & -2 & 0 \\ -1 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & -1 \\ 0 & 1 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 5 \end{bmatrix} \xrightarrow{\frac{1}{5}R_3} \qquad \begin{bmatrix} \frac{1}{5}: \ell_{32} \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{E_3^{-1}} \begin{bmatrix} 2 & 0 & 0 \\ 0 & -2 & 0 \\ -1 & 4 & 1 \end{bmatrix} \xrightarrow{E_3^{-1}} \begin{bmatrix} 2 & 0 & 0 \\ 0 & -2 & 0 \\ -1 & 4 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 5 \end{bmatrix} \xrightarrow{\frac{1}{5}R_3} \qquad \begin{bmatrix} \frac{1}{5}: \ell_{32} \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{E_3^{-1}} \begin{bmatrix} 2 & 0 & 0 \\ 0 & -2 & 0 \\ -1 & 4 & 5 \end{bmatrix} \xrightarrow{E_3^{-1}} \begin{bmatrix} 2 & 0 & 0 \\ 0 & -2 & 0 \\ -1 & 4 & 5 \end{bmatrix} \xrightarrow{E_3^{-1}} \xrightarrow{E_3^{-1}} \begin{bmatrix} 2 & 0 & 0 \\ 0 & -2 & 0 \\ -1 & 4 & 5 \end{bmatrix} \xrightarrow{E_3^{-1}} \xrightarrow{E_3^{-1}}$$

Solution: $x_1 = -1$, $x_2 = 1$, $x_3 = 0$

Find an LU-decomposition of the coefficient matrix, and then use to solve the system

$$\begin{bmatrix} -3 & 12 & -6 \\ 1 & -2 & 2 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -33 \\ 7 \\ -1 \end{bmatrix}$$

Find an LU-decomposition of the coefficient matrix, and then use to solve the system

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

$$\begin{bmatrix} -1 & 0 & 1 & 0 \\ 2 & 3 & -2 & 6 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 1 & 5 \end{bmatrix} \xrightarrow{-R_1} \begin{bmatrix} -1 \cdot 2 \cdot 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{E_1^{-1}} \begin{bmatrix} -1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & -1 & 0 \\ 2 & 3 & -2 & 6 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 1 & 5 \end{bmatrix} R_2 - 2R_1 \xrightarrow{-2 : \ell_{21}} \begin{bmatrix} -1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{E_2^{-1}} \begin{bmatrix} -1 & 0 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & 2 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 1 & 5 \end{bmatrix} R_3 + R_2 \xrightarrow{1 : \ell_{23}} \begin{bmatrix} -1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{E_3^{-1}} \xrightarrow{-1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 5 \end{bmatrix} R_3 + R_2 \xrightarrow{1 : \ell_{23}} \begin{bmatrix} -1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{E_3^{-1}} \xrightarrow{-1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & 1 & 5 \end{bmatrix} R_4 + R_3 \xrightarrow{1 : \ell_{43}} \begin{bmatrix} -1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \xrightarrow{E_4^{-1}} \xrightarrow{-1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 5 \end{bmatrix} R_4 - R_3 \xrightarrow{1 : \ell_{43}} \begin{bmatrix} -1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \xrightarrow{E_4^{-1}} \xrightarrow{-1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

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

$$\begin{bmatrix} -1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 1 & 4 \end{bmatrix} \boldsymbol{L}$$

For lower triangular:
$$\begin{vmatrix} -1 & 0 & 0 & 0 \\ -2 & \frac{1}{3} & 0 & 0 \\ 0 & 1 & \frac{1}{2} & 0 \\ 0 & 0 & -1 & \frac{1}{4} \end{vmatrix} \xrightarrow{E^{-1}} \begin{bmatrix} -1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 1 & 4 \end{bmatrix}$$

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

$$\begin{bmatrix} -1 & 0 & 0 & 0 \\ 2 & 3 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 1 & 4 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} = \begin{bmatrix} 5 \\ -1 \\ 3 \\ 7 \end{bmatrix} \rightarrow \begin{cases} -y_1 = 5 \rightarrow \underline{y_1} = -5 \\ 2y_1 + 3y_2 = -1 \rightarrow \underline{y_2} = 3 \\ -y_2 + 2y_3 = 3 \rightarrow \underline{y_3} = 3 \\ y_3 + 4y_4 = 7 \rightarrow \underline{y_4} = 1 \end{cases}$$

$$\begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -5 \\ 3 \\ 3 \\ 1 \end{bmatrix} \rightarrow \begin{cases} x_1 - x_3 = -5 \rightarrow \underline{x_1} = -3 \\ x_2 + 2x_4 = 3 \rightarrow \underline{x_2} = 1 \\ x_3 + x_4 = 3 \rightarrow \underline{x_3} = 2 \\ \underline{x_4} = 1 \end{bmatrix}$$

Solution: $x_1 = -3$, $x_2 = 1$, $x_3 = 2$, $x_4 = 3$