

Jaypee Institute of Information and Technology
Department of Mathematics

Course: Matrix Computations (16B1NMA533)

Tutorial Sheet 4 [C301-3.2]

(**Topics covered:** LU decomposition by elementary matrices, Cholesky method, Gauss Seidel method, and Gauss Jacobi method)

1. Decompose A into L and U using elementary matrices method

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

2. Convert the following system of linear equations into matrix form and decompose A into L and U using elementary matrices method, hence obtain the value of x, y, and z

$$\begin{aligned} 2x + y + z &= 5 \\ 3x + 5y + 2z &= 15 \\ 2x + y + 4z &= 8 \end{aligned}$$

Solution. $x = 1, y = 2, z = 1.$

3. Using Cholesky's method solve the following system of linear equations

$$\begin{aligned} 2x + y + z &= 6 \\ x + 3y + z &= 6 \\ x + y + 2z &= 5 \end{aligned}$$

Solution. $x = 2, y = 1, z = 1.$

4. Perform **four** iterations of Jacobi's iterative method to solve the following system of linear equations ($P_0 = (x_0, y_0, z_0) = (0, 0, 0)$)

$$\begin{aligned} 20x + y - 2z &= 17 \\ 3x + 20y - z &= -18 \\ 2x - 3y + 20z &= 25 \end{aligned}$$

Solution. Exact Answer: $x = 1, y = -1, z = 1.$

5. Perform **Three** iterations of Gauss Seidel method to solve the following system of linear equations ($P_0 = (x_0, y_0, z_0) = (0, 0, 0)$)

$$\begin{aligned} 20x + y - 2z &= 17 \\ 3x + 20y - z &= -18 \\ 2x - 3y + 20z &= 25 \end{aligned}$$

Solution. Exact Answer: $x = 1, y = -1, z = 1.$