Numerical methods in Biomedical Engineering Tutorial IV

September 18, 2019

1 Gaussian Elimination using partial pivoting method

Gaussian elimination is used for solving systems of linear equation. In this method, the augmented matrix of coefficients is transformed using elimentary row transformations to get an upper triangular matrix. This method is also used to find the rank of a matrix, to calculate the determinant of a matrix, and to calculate the inverse of an invertible square matrix.

It is absolutely necessary to understand how to select the pivot. Here are few suggestions:

- 1. It is advised, although not necessary, to select a pivot on the diagonal of the original coefficient matrix.
- 2. Pivot should be selected once per coloumn or row.
- 3. Coloumn with more number of zeros should be selected, as the whole point of this is to make the coloumn elements below the pivot to be zero.
- 4. Select a pivot only once.
- 5. Do not pivot on a zero.
- 6. Do not pivot on the right hand side.

1.1 The Gauss-Elimination Algorithm:

```
n \Leftarrow NumberOfVariables
matrix \leftarrow CoefficientsOfTheLinearEquations
if Matrix_{ii} == 0 then
  Swap rows until Matrix_{ii} \neq 0.
else
  Proceed.
end if
for i = 1 to n do
  pivot \leftarrow Matrix_{ii}
  for j = i + 1 to n do
    if Matrix_{ji} == 0 then
       Proceed.
     else
       ratio = pivot/Matrix_{ji}
       Row_j = ratio * Row_i - Row_j
     end if
  end for
  Row_i = Row_i/pivot
end for
if Matrix_{lastrow} == NaN then
  Print the linear equations are unsolvable.
else
  for i = n to 1 do
     Solution = Matrix_{i,n+1} - \sum_{j=1}^{n} Matrix_{i < n,1:n}
  end for
end if
Print the Solution.
              Algorithm 1: Gauss-Elimination with partial pivoting.
```