Queens College, CUNY, Department of Computer Science Numerical Methods CSCI 361 / 761 Spring 2018

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due Friday, Mar. 30, 2018, 11.59 pm

9 Homework lecture 9

9.1 Linear algebra: triangular systems

• Question: The equations below are in upper triangular form. Solve the equations for the values of x_1 , x_2 and x_3 .

$$x_1 - 2x_2 + 3x_3 = 2, (9.1.1a)$$

$$3x_2 + x_3 = 1, (9.1.1b)$$

$$x_3 = 4$$
. (9.1.1c)

• Question: The equations below are in lower triangular form. Solve the equations for the values of x_1 , x_2 and x_3 .

$$x_1 = 2,$$
 (9.1.2a)

$$x_1 - 2x_2 = 4$$
, (9.1.2b)

$$x_1 - x_2 - 3x_3 = 8. (9.1.2c)$$

- As experience has demonstrated, if you do not understand the above expressions/questions, THEN ASK.
- If you do not understand the words/sentences in Lecture 6, etc. THEN ASK.
- Send me an email, explain what you do not understand.
- Do not just keep quiet and produce nonsense in exams.

9.2 Linear algebra: inconsistency and linear dependence

• You are given the following equations

$$x_1 + 2x_2 + 3x_3 = 1, (9.2.1a)$$

$$2x_1 + 2x_2 + x_3 = 1, (9.2.1b)$$

$$3x_1 + 2x_2 - x_3 = 1. (9.2.1c)$$

- Question: Add or subtract multiples of eq. (9.2.1a) from eq. (9.2.1b) to eliminate x_1 from eq. (9.2.1b). Next add or subtract multiples of eq. (9.2.1a) from eq. (9.2.1c) to eliminate x_1 from eq. (9.2.1c).
- Write the resulting equations in the following form. (You have to calculate the values of a, b, c, d, r_2 and r_3 .)

$$x_1 + 2x_2 + 3x_3 = 1, (9.2.2a)$$

$$ax_2 + bx_3 = r_2$$
, (9.2.2b)

$$cx_2 + dx_3 = r_3. (9.2.2c)$$

- Question: Are eqs. (9.2.2a) (9.2.2c) inconsistent?
- Question: Are eqs. (9.2.2a) (9.2.2c) not linearly independent?
- STOP HERE: You do not have to solve eqs. (9.2.2a) (9.2.2c).

9.3 Linear algebra: Gaussian elimination without pivoting

• You are given the following equations

$$x_1 + 2x_2 + x_3 = 1, (9.3.1a)$$

$$2x_1 + 2x_2 - x_3 = 1, (9.3.1b)$$

$$-3x_1 + 2x_2 + 3x_3 = 7. (9.3.1c)$$

- Question: Add or subtract multiples of eq. (9.3.1a) from eq. (9.3.1b) to eliminate x_1 from eq. (9.3.1b). Next add or subtract multiples of eq. (9.3.1a) from eq. (9.3.1c) to eliminate x_1 from eq. (9.3.1c).
- Write the resulting equations in the following form. (You have to calculate the values of a, b, c, d, r_2 and r_3 .)

$$x_1 + 2x_2 + x_3 = 1, (9.3.2a)$$

$$ax_2 + bx_3 = r_2$$
, (9.3.2b)

$$cx_2 + dx_3 = r_3$$
. (9.3.2c)

- Question: Add or subtract multiples of eq. (9.3.2b) from eq. (9.3.2c) to eliminate x_2 from eq. (9.3.2c).
- Write the resulting equations in the following form. (You have to calculate the values of d', and r'_3 .)

$$x_1 + 2x_2 + x_3 = 1, (9.3.3a)$$

$$ax_2 + bx_3 = r_2,$$
 (9.3.3b)

$$d'x_3 = r_3'. (9.3.3c)$$

• Question: Now eqs. (9.3.3a) - (9.3.3c) are in upper triangular form. Solve eqs. (9.3.3a) - (9.3.3c) by backsubstitution and calculate the values of x_1 , x_2 and x_3 .

9.4 Linear algebra: Gaussian elimination & zero pivot

• You are given the following equations

$$x_1 + 2x_2 + x_3 = 1, (9.4.1a)$$

$$2x_1 + 4x_2 - x_3 = 1, (9.4.1b)$$

$$-3x_1 + 2x_2 + 3x_3 = 7. (9.4.1c)$$

- Question: Add or subtract multiples of eq. (9.4.1a) from eq. (9.4.1b) to eliminate x_1 from eq. (9.4.1b). Next add or subtract multiples of eq. (9.4.1a) from eq. (9.4.1c) to eliminate x_1 from eq. (9.4.1c).
- Write the resulting equations in the following form. (You have to calculate the values of a, b, c, d, r_2 and r_3 .)

$$x_1 + 2x_2 + x_3 = 1, (9.4.2a)$$

$$ax_2 + bx_3 = r_2$$
, (9.4.2b)

$$cx_2 + dx_3 = r_3$$
. (9.4.2c)

- If you have done your work correctly, you should obtain a = 0 (zero pivot).
- NOTE: You do not have to solve eqs. (9.4.2a) (9.4.2c).

- 9.5 Linear algebra: Gaussian elimination with partial pivoting
 - We employ the equations from the previous section eqs. (9.4.1a) (9.4.1c).
 - Question: Calculate the value of \hat{a}_i for i=1,2,3 in eqs. (9.4.1a)-(9.4.1c).
 - Question: Calculate the value of $|a_{i1}|/\hat{a}_i$ for i=1,2,3 in eqs. (9.4.1a)-(9.4.1c).
 - Question: Which pair of equations in eqs. (9.4.1a) (9.4.1c) will be swapped?
 - Swap the relevant pair of equations and write the resulting equations in the following form. (You have to calculate the values of a_{ij} , and b_i , for i, j = 1, 2, 3.)

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1, (9.5.1a)$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2, (9.5.1b)$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3. (9.5.1c)$$

- Question: Add or subtract multiples of eq. (9.5.1a) from eq. (9.5.1b) to eliminate x_1 from eq. (9.5.1b). Next add or subtract multiples of eq. (9.5.1a) from eq. (9.5.1c) to eliminate x_1 from eq. (9.5.1c).
- Write the resulting equations in the following form. (You have to calculate the values of a'_{ij} , and b'_{ij} for i, j = 2, 3.)

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1, (9.5.2a)$$

$$a'_{22}x_2 + a'_{23}x_3 = b'_2, (9.5.2b)$$

$$a_{32}'x_2 + a_{33}'x_3 = b_3'. (9.5.2c)$$

- ullet If you have done your work correctly, you should obtain $a'_{22} \neq 0$ (nonzero pivot).
- NOTE: You do not have to solve eqs. (9.5.2a) (9.5.2c).

9.6 Linear algebra: (optional)

• Solve eqs. (9.4.1a) - (9.4.1c).