

```

1 import os, sys
2 sys.path.append(os.path.join(os.path.dirname(__file__), '.././ch02'))
3
4 from typing import List, Tuple
5
6 from program2_1 import Dvector
7 from program2_2 import Dmatrix
8 from program2_3 import input_vector, input_matrix
9
10 N = 4 # N次正方行列
11
12 def main():
13     global N
14
15     a = Dmatrix(1, N, 1, N) # 行列 a[1...N][1...N]
16     b = Dvector(1,N) # b[1...N]
17
18     # ファイルのオープン
19     with open("input_lu.dat", "r") as fin:
20         with open("output_lu.dat", "w") as fout:
21             input_matrix( a, 'A', fin, fout ) # 行列 A の入力
22             input_vector( b, 'B', fin, fout ) # ベクトル b の入力
23             a_lu, p = lu_decomp( a ) # LU分解
24             b_lu = lu_solve( a_lu, b, p ) # 前進代入・後退代入
25
26             # 結果の出力
27             fout.write("Ax=b の解は次の通りです\n")
28             for i in b_lu:
29                 fout.write(f"{i}\n")
30
31 # LU分解
32 def lu_decomp(a: Dmatrix, N: int=N) -> Tuple[Dmatrix, List[int]]:
33     eps = 2.0 ** -50.0 # eps = 2^(-50)とする
34     p = [0] * (a.row_last_idx - a.row_head_idx + 1) # p[1...N-1] を利用, p[0] は未使用
35     a_lu = a.copy() # 値渡し
36
37     for k in range(1, N):
38         # ピボットの選択
39         amax = abs(a_lu[k][k])
40         ip = k
41         for i in range(k+1, N+1):
42             if abs(a_lu[i][k]) > amax:
43                 amax = abs(a_lu[i][k])
44                 ip = i
45
46         # 正則性の判定
47         if amax < eps:
48             print("入力した行列は正則ではない!!")
49         # ipを配列pに保存
50         p[k] = ip
51         # 行交換
52         if ip != k:
53             for j in range(k, N+1):
54                 a_lu[k][j], a_lu[ip][j] = a_lu[ip][j], a_lu[k][j]
55
56         # 前進消去
57         for i in range(k+1, N+1):
58             alpha = - a_lu[i][k] / a_lu[k][k]
59             a_lu[i][k] = alpha
60             for j in range(k+1, N+1):
61                 a_lu[i][j] += alpha * a_lu[k][j]
62
63     return (a_lu, p)
64
65 # LU分解を利用して連立一次方程式を解く
66 def lu_solve(a: Dmatrix, b: Dvector, p: List[int], N:int=N) -> Dvector:
67     b_lu = b.copy() # 値渡し
68
69     # 右辺の行交換
70     for k in range(1, N):
71         b_lu[k], b_lu[p[k]] = b_lu[p[k]], b_lu[k]
72         # 前進代入
73         for i in range(k+1, N+1):
74             b_lu[i] += a[i][k] * b_lu[k]
75
76     # 後退代入
77     b_lu[N] /= a[N][N]
78     for k in range(N-1, 0, -1):
79         b_lu[k] = ( b_lu[k] - sum( (a[k][j] * b_lu[j] for j in range(k+1, N+1)) ) ) / a[k][k]
80
81     return b_lu
82
83 if __name__ == "__main__":
84     main()
85
86
87

```