

# Lecture Module - Systems of Linear Equations

ME3001 - Mechanical Engineering Analysis

Mechanical Engineering

Tennessee Technological University

## Topic 4 - Gaussian Elimination

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- Various Row-Reduction Methods
- Gaussian Elimination Technique
- A Generalized Algorithm
- —

## Various Row-Reduction Methods

The Gaussian Elimination method has many variations. You may have used a different version in linear algebra, but that is fine. This method is generalized so that it can be automated easily with a computer program.

# Gaussian Elimination Technique

The Gaussian Elimination consists of two main steps. Some variations of the method combine the two steps into a single procedure.

- 1 Forward Elimination of Unknowns
- 2 Backwards Substitution

# Gaussian Elimination Technique

## Step 1: Forward Elimination of Unknowns

- Eliminate  $x_1$  from equations 2 to  $n$ 
  - Eliminate  $x_1$  from equation 2
    - define the eliminating factor  $f_{21}$  as  $a_{21}/a_{11}$
    - redefine  $a_{21}$  as  $a_{21} - a_{11} * f_{21}$
    - redefine  $a_{22}$  as  $a_{22} - a_{12} * f_{21}$
    - . . .
    - redefine  $a_{2n}$  as  $a_{2n} - a_{1n} * f_{21}$
  - Eliminate  $x_1$  from equation 3
    - define the eliminating factor  $f_{31}$  as  $a_{31}/a_{11}$
    - redefine  $a_{31}$  as  $a_{31} - a_{11} * f_{31}$
    - redefine  $a_{32}$  as  $a_{32} - a_{12} * f_{31}$
    - . . .
    - redefine  $a_{3n}$  as  $a_{3n} - a_{1n} * f_{31}$

# Gaussian Elimination Technique

- Eliminate  $x_2$  from equations 3 to  $n$ 
  - Eliminate  $x_2$  from equation 3
    - define the eliminating factor  $f_{32}$  as  $a_{32}/a_{22}$
    - redefine  $a_{32}$  as  $a_{32} - a_{22} * f_{32}$
    - redefine  $a_{33}$  as  $a_{33} - a_{23} * f_{32}$
    - . . .
    - redefine  $a_{3n}$  as  $a_{3n} - a_{2n} * f_{32}$
  - . . .
- Eliminate  $x_{n-1}$  from equation  $n$ 
  - define the eliminating factor  $f_{n,n-1}$  as  $a_{n,n-1}/a_{n-1,n-1}$
  - redefine  $a_{n,n-1}$  as  $a_{n,n-1} - a_{n-1,n-1} * f_{n,n-1}$

# Gaussian Elimination Technique

## Step 2: Backwards Substitution

- Solve Equations  $n$  through 1
  - Solve for  $x_n$  as  $\frac{b_n}{a_{n,n}}$
  - Solve for  $x_{n-1}$  as  $\frac{b_{n-1} - (a_{n-1,n}x_n)}{a_{n-1,n-1}}$
  - Solve for  $x_{n-2}$  as  $\frac{b_{n-2} - (a_{n-2,n-1}x_{n-1}) - (a_{n-2,n}x_n)}{a_{n-2,n-2}}$
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  - 
  - 
  - Solve for  $x_1$  as  $\frac{b_1 - (a_{12}x_2) - \dots - (a_{1,n-1}x_{n-1}) - (a_{1,n}x_n)}{a_{1,1}}$

# A Generalized Algorithm

## Step 1: Forward Elimination

```
for k from 1 to n-1
  for i from k+1 to n
    fact =  $a_{i,k} / a_{k,k}$ 
    for j from k to n
       $a_{i,j} = a_{i,j} - \text{fact} \times a_{k,j}$ 
    end
     $b_i = b_i - \text{fact} \times b_k$ 
  end
end
```

## Step 2: Backwards Substitution

```
 $x_n = b_n / a_{n,n}$ 
for i from n-1 to 1
   $x_i = (b_i - \sum_{j=i+1}^n (a_{i,j} x_j)) / a_{i,i}$ 
end
```