

ME 3001 Lecture, Systems of Linear Equations

The Gaussian Elimination Algorithm

- The Forward Elimination Algorithm:

for k *from* 1 *to* $n-1$

for i *from* $k+1$ *to* n

$\text{fact} = a_{i,k} / a_{k,k}$

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

- The Backwards Substitution Algorithm:

$x_n = b_n / a_{n,n}$

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