

高斯消元法

$$3.1: \begin{cases} 3x_1 + 2x_2 + 5x_3 = 6 \\ -x_1 + 4x_2 + 3x_3 = 5 \\ x_1 - x_2 + 3x_3 = 1 \end{cases}$$

| | | | |
|------------------------------|----------------------------------------------------------------------------|--------------------------------------------------------------------------------------|----------------------------------------------------------------------------------|
| $u_{11} = 3$ $l_{11} = 1$ | $u_{12} = 2$ | $u_{13} = 5$ | $z_1 = 6$ |
| $l_{21} = -\frac{1}{3}$ | $u_{22} = 4 - (-\frac{1}{3} \times 2)$ $= \frac{14}{3}$ $l_{22} = 1$ | $u_{23} = 3 - (-\frac{1}{3} \times 5)$ $= \frac{14}{3}$ | $z_2 = 5 - (-\frac{1}{3} \times 6)$ $= 7$ |
| $l_{31} = \frac{1}{3}$ | $l_{32} = -1 - (\frac{1}{3} \times 2)$ $= -\frac{5}{3}$ | $u_{33} = 3 - (\frac{1}{3} \times 5) - (-\frac{5}{14} \times \frac{14}{3})$ $= 3$ | $z_3 = 1 - (\frac{1}{3} \times 6) - (-\frac{5}{14} \times 7)$ $= \frac{3}{2}$ |

$$\therefore 3x_1 + 2x_2 + 5x_3 = 6$$

$$\frac{14}{3}x_2 + \frac{14}{3}x_3 = 7$$

$$3x_3 = \frac{3}{2}$$

$$\Rightarrow \text{解得 } x_3 = \frac{1}{2}$$

$$x_2 = (7 - \frac{14}{3}(\frac{1}{2})) \times \frac{3}{14}$$

$$= 1$$

$$x_1 = (6 - 2(1) - 5(\frac{1}{2})) \times \frac{1}{3}$$

$$= \frac{1}{2}$$

3.2
$$\begin{cases} 3x_1 - x_2 + 4x_3 = 7 \\ -x_1 + 2x_2 - 2x_3 = -1 \\ 2x_1 - 3x_2 - 2x_3 = 0 \end{cases}, \text{克劳特消元法}$$

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|----------------------------------------|----------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| $u_{11} = 1$ $l_{11} = \frac{1}{3}$ | $u_{12} = -\frac{1}{3}$ | $u_{13} = \frac{4}{3}$ | $z_1 = \frac{7}{3}$ |
| $l_{21} = -1$ | $u_{22} = 1$ $l_{22} = 2 - (-1)(-\frac{1}{3})$ $= \frac{5}{3}$ | $u_{23} = -2 - (-1)(\frac{4}{3})$ $= -\frac{2}{3}$ | $z_2 = \frac{-1 - (-1)(\frac{7}{3})}{\frac{5}{3}}$ $= \frac{4}{5}$ |
| $l_{31} = 2$ | $l_{32} = -3 - (2)(-\frac{1}{3})$ $= -\frac{7}{3}$ | $u_{33} = 1$ $l_{33} = -2 - (2)(\frac{4}{3}) - (-\frac{7}{3})(\frac{2}{3})$ $= -\frac{28}{5}$ | $z_3 = \frac{0 - (2)(\frac{7}{3}) - (-\frac{7}{3})(\frac{4}{5})}{-\frac{28}{5}}$ $= \frac{1}{5}$ |

$$\begin{cases} x_1 - \frac{1}{3}x_2 + \frac{4}{3}x_3 = \frac{7}{3} \\ x_2 - \frac{2}{5}x_3 = \frac{4}{5} \\ x_3 = \frac{1}{5} \end{cases} \Rightarrow \begin{cases} x_3 = \frac{1}{5} \\ x_2 = \frac{4}{5} + \frac{2}{5}(\frac{1}{5}) \\ = 1 \\ x_1 = \frac{7}{3} + \frac{1}{3}(1) - \frac{4}{3}(\frac{1}{5}) \\ = 2 \end{cases}$$

3.3
$$\begin{cases} 3x_1 - x_2 + 2x_3 = 7 \\ -x_1 + 2x_2 - 2x_3 = -1 \\ 2x_1 - 2x_2 + 4x_3 = 0 \end{cases} \quad , \text{平方根法}$$

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|--------------------------------|--------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|
| $l_{11} = \sqrt{3} = u_{11}$ | $u_{12} = -\frac{1}{\sqrt{3}}$ | $u_{13} = \frac{2}{\sqrt{3}}$ | $z_1 = \frac{7}{\sqrt{3}}$ |
| $l_{21} = -\frac{1}{\sqrt{3}}$ | $l_{22} = \left(2 - \left(-\frac{1}{\sqrt{3}}\right)^2\right)^{\frac{1}{2}}$ $= 1.2910$ $= u_{22}$ | $u_{23} = \frac{-2 - \left(-\frac{1}{\sqrt{3}} \times \frac{2}{\sqrt{3}}\right)}{1.2910}$ $= -1.0328$ | $z_2 = \frac{-1 - \left(-\frac{1}{\sqrt{3}} \times \frac{7}{\sqrt{3}}\right)}{1.2910}$ $= 1.0328$ |
| $l_{31} = \frac{2}{\sqrt{3}}$ | $l_{32} = \frac{-3 - \left(\frac{2}{\sqrt{3}}\right)\left(-\frac{1}{\sqrt{3}}\right)}{1.2910}$ $= 1.0328$ | $u_{33} = \left(-2 - \left(\frac{2}{\sqrt{3}} \times \frac{2}{\sqrt{3}}\right) - 1.0328^2\right)^{\frac{1}{2}}$ $= 1.2649$ $= u_{33}$ | $z_3 = \frac{0 - \frac{2}{\sqrt{3}} \times \frac{7}{\sqrt{3}} - 1.0328^2}{1.2649}$ $= -2.8461$ |

$$\begin{cases} \sqrt{3}x_1 - \frac{1}{\sqrt{3}}x_2 + \frac{2}{\sqrt{3}}x_3 = \frac{7}{\sqrt{3}} \\ 1.2910x_2 + 1.0328x_3 = 1.0328 \\ 1.2649x_3 = -2.8461 \end{cases}$$

$$\Rightarrow \begin{cases} x_3 = -2.25 \\ x_2 = \frac{1.0328 + 1.0328 \times (-2.25)}{1.2910} \\ \quad = -1 \\ x_1 = \left(\frac{7}{\sqrt{3}} + \frac{1}{\sqrt{3}}(1) - \frac{2}{\sqrt{3}}(-2.25)\right) \times \frac{1}{\sqrt{3}} \\ \quad = 3.5 \end{cases}$$

$$3.4: \begin{cases} 3x_1 - x_2 + 4x_3 = 3 \\ -x_1 + 2x_2 - 2x_3 = 2 \\ 2x_1 - 3x_2 - 2x_3 = -5 \end{cases}$$

列主元素法

第一列取 3 作为主元素

$$\begin{cases} 3x_1 - x_2 + 4x_3 = 3 & \text{--- (1)} \\ -x_1 + 2x_2 - 2x_3 = 2 & \text{--- (2)} \\ 2x_1 - 3x_2 - 2x_3 = -5 & \text{--- (3)} \end{cases}$$

$$l_{21} = -\frac{1}{3}, \quad l_{31} = \frac{2}{3}$$

$$(2) - l_{21} \times (1), \quad (3) - l_{31} \times (1)$$

$$\text{得} \begin{cases} 1.6667x_2 - 0.6667x_3 = 3 \\ -2.3333x_2 - 4.6667x_3 = -7 \end{cases}$$

第二列取 -2.3333 作主元素

交换得

$$\begin{cases} -2.3333x_2 - 4.6667x_3 = -7 & \text{--- (4)} \\ 1.6667x_2 - 0.6667x_3 = 3 & \text{--- (5)} \end{cases}$$

$$l_{21} = \frac{1}{2.3333} \times \frac{1}{1.6667} = 0.1143$$

$$(5) - l_{21} \times (4)$$

$$\text{得} \begin{cases} -2.3333x_2 - 4.6667x_3 = -7 \\ 2.6667x_3 = -2 \end{cases}$$

$$x_3 = 0.5$$

$$\begin{cases} x_3 = 0.5 \\ x_2 = \frac{3 + 0.6667(0.5)}{1.6667} \\ = 2 \\ x_1 = \frac{3 + 2 - 4(0.5)}{3} \\ = 1 \end{cases}$$

全主元素法

取 4 作为主元素

$$\begin{cases} 4x_3 + 3x_1 - x_2 = 3 & \text{--- (6)} \\ -2x_3 - x_1 + 2x_2 = 2 & \text{--- (7)} \\ -2x_3 + 2x_1 - 3x_2 = -5 & \text{--- (8)} \end{cases}$$

$$l_{21} = -\frac{1}{2}, \quad l_{31} = -\frac{1}{2}$$

$$(7) - l_{21} \times (6), \quad (8) - l_{31} \times (6)$$

$$\text{得} \begin{cases} 0.5x_1 + 1.5x_2 = 3.5 \\ 3.5x_1 - 3.5x_2 = -3.5 \end{cases}$$

取 3.5 作为主元素

交换得

$$\begin{cases} 3.5x_1 - 3.5x_2 = -3.5 & \text{--- (9)} \\ 0.5x_1 + 1.5x_2 = 3.5 & \text{--- (10)} \end{cases}$$

$$l_{21} = 0.1429$$

$$(10) - l_{21} \times (9)$$

得

$$2x_2 = 4$$

$$x_2 = 2$$

$$\text{回代, } x_1 = \frac{3.5 - 1.5(2)}{0.5} = 1$$

$$x_3 = \frac{3 - 3(1) + 2}{4}$$

$$= 0.5$$

3.5:
$$\begin{cases} 2x_1 - x_2 = 0 \\ -x_1 + 2x_2 - x_3 = 1 \\ -x_2 + 2x_3 - x_4 = 0 \\ -x_3 - 2x_4 = 2.5 \end{cases} \quad \begin{bmatrix} 2 & -1 & 0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 1 \\ 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & -1 & -2 & 2.5 \end{bmatrix} \quad , \text{ 追赶法}$$

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|----------------------------------------|------------------------------------------------------------|------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------|
| $u_{11} = 1$ $l_{11} = \frac{1}{2}$ | $u_{12} = -0.5$ | 0 | 0 | $z_1 = 0$ |
| $l_{21} = -1$ | $u_{22} = 1$ $l_{22} = 2 - (-1 \times -0.5)$ $= 1.5$ | $u_{23} = -\frac{1}{1.5}$ $= -0.6667$ | $u_{24} = 0$ | $z_2 = \frac{1}{1.5}$ $= 0.6667$ |
| $l_{31} = 0$ | $l_{32} = -1$ | $u_{33} = 1$ $l_{33} = 2 - (-1)(-0.6667)$ $= 1.3333$ | $u_{34} = -\frac{1}{1.3333}$ $= -0.75$ | $z_3 = \frac{0 - (-1)(0.6667)}{1.3333}$ $= 0.5$ |
| 0 | 0 | $l_{43} = -1$ | $u_{44} = 1$ $l_{44} = -2 - (-1)(-0.75)$ $= -2.75$ | $z_4 = \frac{2.5 - (-1 \times 0.5)}{-2.75}$ $= -1.0909$ |

$$\begin{cases} x_1 - 0.5x_2 = 0 \\ x_2 - 0.6667x_3 = 0.6667 \\ x_3 - 0.75x_4 = 0.5 \\ x_4 = -1.0909 \end{cases} \Rightarrow$$

$$\begin{cases} x_4 = -1.0909 \\ x_3 = 0.5 + 0.75(-1.0909) \\ \quad = -0.3182 \\ x_2 = 0.6667 + 0.6667(-0.3182) \\ \quad = 0.4546 \\ x_1 = 0.5(0.4546) \\ \quad = 0.2273 \end{cases}$$