The purpose of this project is to make a program which implements the LU-decomposition of Gaussian Elimination with partial pivoting to solve a linear system Ax = b.

A main program LU\_Solver should consists of the following subprograms: PA\_LU, Forward\_Sub, Backward\_Sub, Cond.

By using your subprograms, find the inverse matrix  $H^{-1}$  of a given matrix H and compute the condition number  $c(H) = \|H\|_{\infty} \|H^{-1}\|_{\infty}$ .

Intputs: Hilbert matrices  $H_n$ 

$$H_n = \left(h_{ij}\right)_{n \times n}$$
 with  $h_{ij} = \frac{1}{i+j-1}$ ,  $1 \le i, j \le n$ .

## **Outputs:**

n	$c(H_n)$
4	with e-format such as $3.141+5$ denoting $3.141\times10^5$
8	
16	
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The End