

Tridiagonal Matrix

A square matrix with nonzero elements only on the diagonal and slots horizontally or vertically adjacent the diagonal (i.e., along the subdiagonal and superdiagonal),

$$\begin{bmatrix} a_{11} & a_{12} & 0 & 0 & \dots & 0 & 0 \\ a_{21} & a_{22} & a_{23} & \ddots & \ddots & 0 & 0 \\ 0 & a_{32} & a_{33} & \ddots & \ddots & a_{n-2,n-1} & 0 \\ \vdots & \ddots & \ddots & \ddots & \ddots & a_{n-1,n-1} & a_{n-1,n} \\ 0 & 0 & \dots & \dots & \dots & a_{n,n-1} & a_{nn} \end{bmatrix}$$

Computing the determinant of such a matrix requires only $O(7n)$ (as opposed to $O(n^3/3)$) arithmetic operations (Acton 1990, p. 332). Efficient solution of the matrix equation $Ax = y$ for x , where A is a tridiagonal matrix, can be performed in the Wolfram Language using `LinearSolve` on A , represented as a `SparseArray`.

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Ong U. Routh



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Matrix Algorithms in MATLAB Ong U. Routh, 2016-04-22 Matrix Algorithms in MATLAB focuses on the MATLAB code implementations of matrix algorithms The MATLAB codes presented in the book are tested with thousands of runs of MATLAB randomly generated matrices and the notation in the book follows the MATLAB style to ensure a smooth transition from formulation to the code with MATLAB codes discussed in this book kept to within 100 lines for the sake of clarity The book provides an overview and classification of the interrelations of various algorithms as well as numerous examples to demonstrate code usage and the properties of the presented algorithms Despite the wide availability of computer programs for matrix computations it continues to be an active area of research and development New applications new algorithms and improvements to old algorithms are constantly emerging Presents the first book available on matrix algorithms implemented in real computer code Provides algorithms covered in three parts the mathematical development of the algorithm using a simple example the code implementation and then numerical examples using the code Allows readers to gain a quick understanding of an algorithm by debugging or reading the source code Includes downloadable codes on an accompanying companion website www.matrixalgorithmsinmatlab.com that can be used in other software development

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