

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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