

LU Factorization Example

- Thus, $M_1[A|b] = \left(\begin{array}{cccc|c} 2 & 1 & 1 & 3 & 7 \\ 0 & 2 & -2 & 1 & -3 \\ 0 & 2 & 1 & 8 & 10 \\ 0 & -2 & -1 & 4 & 8 \end{array} \right)$

- In the next step of Gaussian Elimination, we pivot on a_{22} to get:

$$\left(\begin{array}{cccc|c} 2 & 1 & 1 & 3 & 7 \\ 0 & 2 & -2 & 1 & -3 \\ 0 & 0 & 3 & 7 & 13 \\ 0 & 0 & -3 & 5 & 5 \end{array} \right)$$

- We can view this as multiplying $M_1[A|b]$ by

$$M_2 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix}$$

7 Gaussian Elimination And Lu Factorization

JG Myers



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