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math210
Assignment LU_Decomposition due 11/24/2021 at 02:04pm EET
Problem 1. (1 point) Library/Rochester/setLinearAlgebra5LUfactorization/ur_la_5_2.pg
Find the $L U$ factorization of

$$
A=\left[\begin{array}{ccc}
-4 & 4 & 1 \\
8 & -12 & 1
\end{array}\right]
$$

That is, write $A=L U$ where $L$ is a lower triangular matrix with ones on the diagonal, and $U$ is an upper triangular matrix.

$$
A=\left[\begin{array}{ll}
- & - \\
- & -
\end{array}\right]\left[\begin{array}{lll}
- & - & - \\
- & - & -
\end{array}\right]
$$

Problem 2. (1 point) Library/Rochester/setLinearAlgebra5LUfactorization/ur_la_5_3.pg
Find the $L U$ factorization of

$$
A=\left[\begin{array}{cc}
-1 & 1 \\
-3 & 6 \\
-2 & -4
\end{array}\right]
$$

That is, write $A=L U$ where $L$ is a lower triangular matrix with ones on the diagonal, and $U$ is an upper triangular matrix.

$$
A=\left[\begin{array}{lll}
- & - & - \\
- & - & - \\
- & - & -
\end{array}\right]\left[\begin{array}{ll}
- & - \\
- & - \\
- & -
\end{array}\right]
$$

Problem 3. (1 point) Library/Rochester/setLinearAlgebra5LUfactorization/ur_la_5_7.pg
Find the $L U$ factorization of

$$
A=\left[\begin{array}{ll}
1 & -5 \\
1 & -9
\end{array}\right]
$$

and use it to solve the system

$$
\begin{gathered}
{\left[\begin{array}{ll}
1 & -5 \\
1 & -9
\end{array}\right]\left[\begin{array}{l}
x_{1} \\
x_{2}
\end{array}\right]=\left[\begin{array}{l}
22 \\
38
\end{array}\right] .} \\
A=L U=\left[\begin{array}{ll}
- & - \\
- & - \\
- & -
\end{array}\right] \\
\vec{x}=\left[\begin{array}{l}
- \\
-
\end{array}\right]
\end{gathered}
$$

Problem 4. (1 point) METUNCC/Linear_Algebra/LU_Divide-3x3.pg
In this problem you will use $L U$ decomposition to divide

$$
\left[\begin{array}{ccc}
1 & 0 & 0 \\
-1 & 1 & 0 \\
1 & 3 & 1
\end{array}\right]\left[\begin{array}{ccc}
-2 & -3 & 3 \\
0 & 1 & -1 \\
0 & 0 & -2
\end{array}\right]\left[\begin{array}{l}
x \\
y \\
z
\end{array}\right]=\left[\begin{array}{c}
-2 \\
2 \\
2
\end{array}\right]
$$

Step 1. Divide by $L$.
Use forward substitution to solve
$\left[\begin{array}{ccc}1 & 0 & 0 \\ -1 & 1 & 0 \\ 1 & 3 & 1\end{array}\right]\left[\begin{array}{l}a \\ b \\ c\end{array}\right]=\left[\begin{array}{c}-2 \\ 2 \\ 2\end{array}\right]$
$\left[\begin{array}{l}a \\ b \\ c\end{array}\right]=\left[\begin{array}{l}- \\ - \\ -\end{array}\right]$

Step 2. Divide by $U$.
Use back-substitution to solve
$\left[\begin{array}{ccc}-2 & -3 & 3 \\ 0 & 1 & -1 \\ 0 & 0 & -2\end{array}\right]\left[\begin{array}{l}x \\ y \\ z\end{array}\right]=\left[\begin{array}{l}a \\ b \\ c\end{array}\right]$
$\left[\begin{array}{l}x \\ y \\ z\end{array}\right]=\left[\begin{array}{l}- \\ -\end{array}\right]$
Hint: All answers should simplify to be integers.

