



Introduction

The objective of this document is to offer insight into some numerical algorithms of Gauss Elimination Method and investigate their performance. For a demonstration we will use only 4×4 coefficient matrixes A , namely systems of four linear equations in the four unknowns.

Some words about using this document :

click  to execute an operation;

type input into  - fields

read output from  - fields

All algorithms are from book

"Computing linear algebra" by Semoushin I.V. and Kulikov G.U.

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Algorithm 1. $\bar{L}\bar{U}$ - expansion on a method of Gauss

Initial matrix : $A =$

select the main element

$\bar{L}\bar{U}$ - expansion :

Inverse matrix :

Solving of System of Linear Equations $Ax = b$:

$b =$

$x =$

Algorithm 2. $\bar{L}U$ - expansion on a method of Gauss

Initial matrix : $A =$

select the main element

$\bar{L}U$ - expansion :

Inverse matrix :

Solving of System of Linear Equations $Ax = b$:

$b =$

$x =$

Algorithm 3. $\bar{L}\bar{U}$ - expansion on a method of Gauss(by rows)

Initial matrix : $A =$

select the main element

$\bar{L}\bar{U}$ - expansion :

Inverse matrix :

Solving of System of Linear Equations $Ax = b$:

$b =$

$x =$

Algorithm 4. \overline{LU} - expansion under compact scheme of Kraut

Initial matrix : $A =$

select the main element

\overline{LU} - expansion :

Inverse matrix :

Solving of System of Linear Equations $Ax = b$:

$b =$

$x =$

Algorithm 5. $\bar{L}U$ - expansion under compact scheme of Kraut

Initial matrix : $A =$

select the main element

$\bar{L}U$ - expansion :

Inverse matrix :

Solving of System of Linear Equations $Ax = b$:

$b =$

$x =$

Algorithm 6. $\bar{L}\bar{U}$ - expansion under compact scheme "row by row"

Initial matrix : $A =$

select the main element

$\bar{L}\bar{U}$ - expansion :

Inverse matrix :

Solving of System of Linear Equations $Ax = b$:

$b =$

$x =$

Algorithm 7. \overline{LU}^{-1} - expansion on a method of Jordan

Initial matrix : $A =$

select the main element

\overline{LU}^{-1} - expansion :

Inverse matrix :

Solving of System of Linear Equations $Ax = b$:

$b =$

$x =$