

Chapter 12

12.1 Use Gaussian elimination and solve the following problem.

a) $2x_1 + 3x_2 + x_3 = 12$

$$x_1 + x_2 + 3x_3 = 10$$

$$2x_1 + x_2 + x_3 = 8$$

Solution:

Add $-\frac{1}{2}$ times row 1 to row 2

$$\left[\begin{array}{ccc|c} 2 & 3 & 1 & 12 \\ 0 & -\frac{1}{2} & \frac{5}{2} & 10 \\ 2 & 1 & 1 & 8 \end{array} \right]$$

Add -1 times row 1 to row 3

$$\left[\begin{array}{ccc|c} 2 & 3 & 1 & 12 \\ 0 & -\frac{1}{2} & \frac{5}{2} & 4 \\ 0 & -2 & 0 & -4 \end{array} \right]$$

Add -4 times row 2 to row 3

$$\left[\begin{array}{ccc|c} 2 & 3 & 1 & 12 \\ 0 & -\frac{1}{2} & \frac{5}{2} & 4 \\ 0 & 0 & -10 & -20 \end{array} \right]$$

$$\therefore x_1 = 2$$

$$x_2 = 2$$

$$x_3 = 2$$

b)

$$2x_1 + 3x_2 + x_3 = 6$$

$$x_1 + 6x_2 + 7x_3 = 10$$

$$3x_1 + x_2 + 2x_3 = 8$$

Solution:

$$\left[\begin{array}{ccc|c} 2 & 3 & 1 & 6 \\ 1 & 6 & 7 & 14 \\ 3 & 1 & 2 & 5 \end{array} \right]$$

Apply $-\frac{1}{2}$ times row 1 to row 2

$$\left[\begin{array}{ccc|c} 2 & 3 & 1 & 6 \\ 0 & \frac{9}{2} & \frac{13}{2} & 11 \\ 3 & 1 & 2 & 5 \end{array} \right]$$

Apply $-\frac{3}{2}$ times row 1 to row 3

$$\left[\begin{array}{ccc|c} 2 & 3 & 1 & 6 \\ 0 & \frac{9}{2} & \frac{13}{2} & 11 \\ 0 & \frac{-7}{2} & \frac{1}{2} & -4 \end{array} \right]$$

Apply $\frac{7}{9}$ times row 2 to row 3

$$\left[\begin{array}{ccc|c} 2 & 3 & 1 & 6 \\ 0 & \frac{9}{2} & \frac{13}{2} & 11 \\ 0 & 0 & \frac{50}{9} & \frac{41}{9} \end{array} \right]$$

$$x_3 = \frac{41}{50}$$

$$x_2 = \frac{63}{50}$$

$$x_1 = \frac{7}{10}$$

$$\therefore \text{Solution is } x_1 = \frac{7}{10}, x_2 = \frac{63}{50}, x_3 = \frac{41}{50}.$$

12.2 Perform LU decomposition of the following matrices using the Gaussian elimination method.

$$\mathbf{a)} \quad \begin{pmatrix} 2 & 3 & 1 \\ 1 & 1 & 3 \\ 2 & 1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 12 \\ 10 \\ 8 \end{pmatrix}$$

Solution:

Using the previous problem, one can find

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 0.5 & 1 & 0 \\ 1 & 4 & 1 \end{pmatrix}$$

$$U = \begin{pmatrix} 2 & 3 & 1 \\ 0 & -0.5 & 0.5 \\ 0 & 0 & -2 \end{pmatrix}$$

$$\mathbf{b)} \quad \begin{pmatrix} 2 & 3 & 1 \\ 1 & 6 & 7 \\ 3 & 1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 6 \\ 14 \\ 5 \end{pmatrix}$$

Solution:

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 0.5 & 1 & 0 \\ 1.5 & -0.77 & 1 \end{pmatrix}$$

$$U = \begin{pmatrix} 2 & 3 & 1 \\ 0 & 4.5 & 6.5 \\ 0 & 0 & 5.55 \end{pmatrix}$$

12.3 Apply count procedure for solving the problem given in exercise 12.2

$$\mathbf{a)} \quad \begin{pmatrix} 4 & 1 & 1 \\ 2 & 2 & 2 \\ 6 & 4 & 2 \end{pmatrix}$$

Solution:

$$l_{11} = a_{11} = 4$$

$$l_{21} = a_{21} = 2$$

$$l_{31} = a_{31} = 6$$

$$u_{12} = \frac{a_{12}}{a_{11}} = \frac{1}{4} = 0.25$$

$$\begin{aligned} l_{22} &= a_{22} - l_{21} \times u_{12} \\ &= 2 - (2 \times 0.25) = 1.5 \end{aligned}$$

$$\begin{aligned} l_{32} &= a_{32} - l_{31} \times u_{12} \\ &= 4 - (6 \times 0.25) = 1.9 \end{aligned}$$

$$u_{13} = \frac{a_{13}}{a_{11}} = \frac{1}{4} = 0.25$$

$$\begin{aligned} u_{23} &= \frac{a_{23} - l_{21} \times u_{13}}{l_{22}} \\ &= \frac{3 - 2 \times 0.25}{1.5} = \frac{2.5}{1.5} = 1.66 \end{aligned}$$

$$\begin{aligned} l_{33} &= a_{33} - l_{31} \times u_{13} - l_{32} \times u_{23} \\ &= 2 - 6 \times 0.25 - 1.9 \times 1.66 = 2 - 1.5 - 3.154 = -2.654 \end{aligned}$$

$$\therefore L = \begin{pmatrix} l_{11} & & \\ l_{21} & l_{22} & \\ l_{31} & l_{32} & l_{33} \end{pmatrix} = \begin{pmatrix} 4 & 0 & 0 \\ 2 & 1.5 & 0 \\ 6 & 1.9 & -2.654 \end{pmatrix}$$

$$U = \begin{pmatrix} 1 & u_{12} & u_{13} \\ 0 & 1 & u_{23} \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0.25 & 0.25 \\ 0 & 1 & 1.66 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{b)} \begin{pmatrix} 4 & 6 & 7 \\ 12 & 3 & 4 \\ 6 & 8 & 7 \end{pmatrix}$$

(i) Elements of the 1st column value have the following

$$\begin{pmatrix} 4 \\ 12 \\ 6 \end{pmatrix} \quad l_{11} = 4; l_{21} = 12; l_{31} = 6$$

(ii) Elements of the 1st row

$$u_{12} = \frac{a_{12}}{a_{11}} = \frac{6}{4} = 1.5$$

$$u_{13} = \frac{a_{13}}{a_{11}} = \frac{7}{4} = 1.75$$

$$\therefore \text{matrix} \begin{pmatrix} 4 & 1.5 & 1.75 \\ 12 & * & * \\ 6 & * & * \end{pmatrix}$$

(iii) Elements of the 2nd column

$$l_{22} = a_{22} - l_{21} \times u_{12} = 8 - 12 \times 1.5 = -15$$

$$l_{32} = a_{32} - l_{31} \times u_{12} = 8 - 6 \times 1.5 = -1$$

$$\therefore \text{matrix} \begin{pmatrix} 4 & 1.5 & 1.75 \\ 12 & -15 & * \\ 6 & -1 & * \end{pmatrix}$$

(iv) Elements of the 2nd row

$$l_{23} = \frac{a_{23} - l_{21} \times u_{13}}{l_{22}} = \frac{4 - 12 \times 1.75}{-15} = \frac{-17}{-15} = 1.13$$

(v) The last entry

$$\begin{aligned} u_{33} &= a_{33} - l_{33} \times u_{13} - l_{32} \times u_{23} \\ &= 7 - 6 \times 1.75 - (-1) \times 1.13 = -2.37 \end{aligned}$$

$$\therefore \text{matrix} \begin{pmatrix} 4 & 1.5 & 1.75 \\ 12 & -15 & 1.13 \\ 6 & -1 & -2.37 \end{pmatrix}$$

$$\therefore L = \begin{pmatrix} 4 & 0 & 0 \\ 12 & -15 & 0 \\ 6 & -1 & -2.37 \end{pmatrix}$$

$$K = \begin{pmatrix} 4 & 1.5 & 1.75 \\ 0 & 1 & 1.13 \\ 0 & 0 & 1 \end{pmatrix}$$

12.4 Find matrix inverse for the following matrix using Gaussian elimination method.

a) $\begin{pmatrix} 2 & 4 \\ 3 & 1 \end{pmatrix}$

Multiply row 1 by $\frac{1}{2}$ to get

$$\left(\begin{array}{cc|cc} 1 & 2 & \frac{1}{2} & 0 \\ 3 & 1 & 0 & 1 \end{array} \right)$$

Add -3 times row 1 to row 2

$$\left(\begin{array}{cc|cc} 1 & 2 & \frac{1}{2} & 0 \\ 0 & -5 & \frac{-3}{2} & 1 \end{array} \right)$$

Multiply row 2 by $^{-1/5}$

$$\left(\begin{array}{cc|cc} 1 & 2 & \frac{1}{2} & 0 \\ 0 & 1 & \frac{3}{10} & \frac{-1}{5} \end{array} \right)$$

Add -2 times row 2 to row 1 to get

$$\left(\begin{array}{cc|cc} 1 & 0 & \frac{-1}{10} & \frac{2}{5} \\ 0 & 1 & \frac{3}{10} & \frac{-1}{5} \end{array} \right)$$

$\therefore$ Matrix Inverse is $\begin{pmatrix} \frac{-1}{10} & \frac{2}{5} \\ \frac{3}{10} & \frac{-1}{5} \end{pmatrix}$

b) $\begin{pmatrix} 2 & 3 & 1 \\ 1 & 3 & 4 \\ 5 & 6 & 2 \end{pmatrix}$

Solution:

Multiply row 1 by $\frac{1}{2}$ to get

$$\left(\begin{array}{ccc|ccc} 1 & \frac{3}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 3 & 4 & 0 & 1 & 0 \\ 5 & 6 & 2 & 0 & 0 & 1 \end{array} \right)$$

Add -1 times row 1 to row 2

$$\left(\begin{array}{ccc|ccc} 1 & \frac{3}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & \frac{3}{2} & \frac{7}{2} & \frac{-1}{2} & 1 & 0 \\ 5 & 6 & 2 & 0 & 0 & 1 \end{array} \right)$$

Add -5 times row 1 to row 2

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

Multiply row 2 by $\frac{2}{3}$

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

Add $-\frac{3}{2}$ times row 2 to row 1

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

Add $\frac{3}{2}$ times of row 2 to row 3

$$\left(\begin{array}{ccc|ccc} 1 & 0 & -3 & 1 & -1 & 0 \\ 0 & 1 & \frac{7}{3} & \frac{-1}{3} & \frac{2}{3} & 0 \\ 0 & 0 & 3 & -3 & 1 & 1 \end{array} \right)$$

Add 3 times row 3 to row 1

$$\left(\begin{array}{ccc|ccc} 1 & 0 & 0 & -2 & 0 & 1 \\ 0 & 1 & \frac{7}{3} & \frac{-1}{3} & \frac{2}{3} & 0 \\ 0 & 0 & 1 & -1 & \frac{1}{3} & \frac{1}{3} \end{array} \right)$$

Add $-\frac{7}{3}$ times row 3 to row 2

$$\left(\begin{array}{ccc|ccc} 1 & 0 & 0 & -2 & 0 & 1 \\ 0 & 1 & 0 & 2 & \frac{-1}{9} & \frac{-7}{9} \\ 0 & 0 & 1 & -1 & \frac{1}{3} & \frac{1}{3} \end{array} \right)$$

$$\therefore \text{Matrix inverse is } \begin{pmatrix} -2 & 0 & 1 \\ 2 & \frac{-1}{9} & \frac{-7}{9} \\ -1 & \frac{1}{3} & \frac{1}{3} \end{pmatrix}$$

12.5 Find the determinant of the following matrices using Crout's LU decomposition.

a) $\begin{pmatrix} 3 & 2 \\ 9 & 6 \end{pmatrix}$

$$\begin{pmatrix} l_{11} & 0 \\ l_{21} & l_{22} \end{pmatrix} \begin{pmatrix} 1 & u_{12} \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} l_{11} & l_{11}u_{12} + 0 \\ l_{21} & l_{21}u_{12} + l_{22} \end{pmatrix}$$

$$\therefore l_{11} = 3 \quad l_{11}u_{12} = 2$$

$$u_{12} = \frac{2}{3} = 0.66$$

$$l_{21} = 4 \quad l_{21}u_{12} + l_{22}$$

$$4 \times \frac{2}{3} + l_{22} = 6$$

$$\frac{8}{3} + l_{22} = 6$$

$$\therefore l_{22} = 6 - \frac{8}{3} = 3.33$$

$$\therefore |A| = |L||U|$$

$$= \begin{vmatrix} 3 & 0 \\ 3 & 3.33 \end{vmatrix} \begin{vmatrix} 1 & 0.66 \\ 0 & 1 \end{vmatrix}$$

$$= 9.99$$

$$\mathbf{b)} \begin{vmatrix} 4 & 6 & 2 \\ 7 & 8 & 2 \\ 1 & 1 & 4 \end{vmatrix}$$

The decomposition results in

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 0.571 & 1 & 0 \\ 0.143 & -0.1 & 1.0 \end{pmatrix}$$

$$U = \begin{pmatrix} 7 & 8 & 2 \\ 0 & 1.429 & 0.857 \\ 0 & 0 & 3.8 \end{pmatrix}$$

Therefore, the determinant is 38.01

One can verify this result with the conventional determinant method.

12.6 Let us consider the polynomial

$$F(x) = 2 + 4x + 6x^2 + 6x^3 \quad \text{for } x = 3,$$

Use Horner's method to solve the polynomial.

Solution:

Here $a_0 = 2$

$$A_1 = 4$$

$$a_2 = 6 \quad \text{and } x = 3$$

$$a_3 = 6$$

As per the algorithm, initialize

$$S = a_3 = 6$$

$$i = 1,$$

$$s = a_{3-1} + s \times x$$

$$= a_2 + 6 \times 3 = 6 + 6 \times 3 = 24$$

$$i = 2,$$

$$s = a_{3-2} + s \times x$$

$$= a_1 + 24 \times 3 = 4 + 24 \times 3 = 76$$

$$i = 3,$$

$$s = a_{3-3} + s \times x$$

$$= a_0 + 76 \times 3 = 2 + 76 \times 3 = 230$$

Since $i = 3$, the algorithm terminates.

Cross check :

$$f(3) = 2 + 4 \times 3 + 6 \times 9 + 6 \times 27$$

$$= 2 + 12 + 54 + 162$$

$$= 230.$$

12.7 Use binary exponentiation method and solve the following functions. Show the intermediate steps.

a) x^{14}

Solution:

The binary representation at $(14)_{10}$ is $(1110)_2$.

Binary digits } 1 1 1 0

Action Initialize

Product acc. $x \times x^2 = x^3 \quad x(x^3)^2 = x^7 \quad (x^7)^2 = x^{14}$

$$\therefore x^{14} = (x^7)^2$$

$$= \left[x(x^3)^2 \right]^2$$

$$= \left[x(x \square x^2)^2 \right]^2$$

b) x^{12}

Solution:

The binary representation of

$(12)_{10}$ is 1100

Therefore, the solution is

Binary digits 1 1 0 0

Action Initialize

$x \cdot x^2$ $(x^3)^2$ $(x^6)^2$

Thus, it can be observed that

$$\begin{aligned} x^{12} &= (x^6)^2 \\ &= \left[(x^3)^2 \right]^2 \\ &= \left[(x \cdot x^2)^2 \right]^2 \end{aligned}$$

12.8 Find LCM of the following numbers using GEM

a) 64 and 16

$$\begin{aligned} LCM(m, n) &= \frac{m \times n}{GCD(m, n)} \\ &= \frac{64 \times 16}{GCD(64, 16)} = \frac{1024}{GCD(64, 16)} \\ &= \frac{1024}{16} = 64 \end{aligned}$$

b) 128 and 36

$$\begin{aligned} LCM(m, n) &= \frac{m \times n}{GCD(m, n)} \\ LCM(128, 36) &= \frac{128 \times 36}{GCD(128, 36)} \\ &= \frac{4608}{4} = 1152 \end{aligned}$$

$$GCD(128, 36) = GCD(36, 20) = GCD(20, 16) = GCD(16, 4) = GCD(4, 0) = 4.$$