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Gaussian Elimination 8.1 The LU Factorization1 Gaussian elimination: LU-factorization This note introduces the process of Gaussian1 elimination, and translates it into matrix language, which gives rise to the so-called LU-factorization. Gaussian elimination transforms the original system of equations into an equivalent one, i.e., one which has the same set of solutions, by adding mul-1 Gaussian elimination: LU-factorizationI claim that the matrix product LU is equal to the original coefficient matrix for my equations. Now I want to remind you of why we bother with L U decomposition. For n equations with n unknowns Gauss elimination, or determining L and U takes something proportional to n 3 computer operations (multiplies andGauss Elimination and LU Decomposition7.2When Gaussian Elimination Breaks Down 7.2.1When Gaussian Elimination Works * View at edX We know that if Gaussian elimination completes (the LU factorization of a given matrix can be computed) and the upper triangular factor U has no zeroes on the diagonal, then Ax =b can be solved for all right-hand side vectors b. Why?More Gaussian Elimination and Matrix Inversion7 8 0 1 C C C A, use Gaussian elimination with partial pivoting to nd the LU ... In general, for an n n matrix A, the LU factorization provided by Gaussian elimination with partial pivoting can be written in the form: (L 0 n 1 0L 2 L 1)(P n 1 P 2P 1)A = U;

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