

LU or Gaussian elim. with outer products (1)

Algorithm 2.4, see also CE 26.

First step: $A^{(2)} = A^{(1)} - m_1 \cdot [a_{11}^{(1)} \dots a_{1n}^{(1)}]$, $m_1 = \begin{bmatrix} 0 \\ m_{21} \\ \vdots \\ m_{n1} \end{bmatrix}$
 $m_{i1} = \frac{a_{i2}^{(1)}}{a_{11}^{(1)}}, i \geq 2$ ← outer products

Second step: $A^{(3)} = A^{(2)} - m_2 \cdot [a_{21}^{(2)} \dots a_{2n}^{(2)}]$, $m_2 = \begin{bmatrix} 0 \\ 0 \\ m_{32} \\ \vdots \\ m_{n2} \end{bmatrix}$
 $m_{i2} = \frac{a_{i2}^{(2)}}{a_{22}^{(2)}}, i \geq 3$

\vdots
 $A^{(n)} = A^{(n-1)} - m_{n-1} \cdot [a_{n-1,1}^{(n-1)} \dots a_{n-1,n}^{(n-1)}]$, $m_{n-1} = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ m_{n,n-1} \end{bmatrix}$
 $m_{n,n-1} = \frac{a_{n,n-1}^{(n-1)}}{a_{n-1,n-1}^{(n-1)}}$

$$A^{(n)} = U.$$

If we want L: $A^{(2)} = M_1 A^{(1)}$, $M_1 = I - m_1 e_1^T = \begin{bmatrix} 1 & 0 & \dots & 0 \\ -m_{21} & 1 & & \\ \vdots & & \ddots & \\ -m_{n1} & 0 & & 1 \end{bmatrix}$
 $A^{(3)} = M_2 A^{(2)}$, $M_2 = I - m_2 e_2^T = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & & \\ \vdots & -m_{32} & \ddots & \\ 0 & -m_{n2} & 0 & 1 \end{bmatrix}$

$$\begin{aligned} \vdots \\ A^{(n)} &= M_{n-1} A^{(n-1)} = \dots = M_{n-1} M_{n-2} \dots M_2 M_1 A^{(1)} \\ U &= L^{-1} A \quad \Leftrightarrow A = LU \end{aligned}$$

so $L = M_1^{-1} M_2^{-1} \dots M_{n-1}^{-1}$.

L is triangular: (i) $M_k^{-1} = I + w_k e_k^T$ since $(I + w_k e_k^T)(I - w_k e_k^T) = I + w_k e_k^T - w_k e_k^T - w_k e_k^T w_k e_k^T = I$
 $= I$

(ii) $M_1^{-1} M_2^{-1} = (I + w_1 e_1^T)(I + w_2 e_2^T) = I + w_1 e_1^T + w_2 e_2^T + w_1 e_1^T w_2 e_2^T = I + w_1 e_1^T + w_2 e_2^T =$
 $= I$

Numerical Linear Algebra

William Ford



Numerical Linear Algebra:

Numerical Linear Algebra Lloyd N. Trefethen, David Bau, III, 1997-06-01 Numerical Linear Algebra is a concise insightful and elegant introduction to the field of numerical linear algebra *Numerical Linear Algebra with Applications* William Ford, 2014-09-14 Numerical Linear Algebra with Applications is designed for those who want to gain a practical knowledge of modern computational techniques for the numerical solution of linear algebra problems using MATLAB as the vehicle for computation The book contains all the material necessary for a first year graduate or advanced undergraduate course on numerical linear algebra with numerous applications to engineering and science With a unified presentation of computation basic algorithm analysis and numerical methods to compute solutions this book is ideal for solving real world problems The text consists of six introductory chapters that thoroughly provide the required background for those who have not taken a course in applied or theoretical linear algebra It explains in great detail the algorithms necessary for the accurate computation of the solution to the most frequently occurring problems in numerical linear algebra In addition to examples from engineering and science applications proofs of required results are provided without leaving out critical details The Preface suggests ways in which the book can be used with or without an intensive study of proofs This book will be a useful reference for graduate or advanced undergraduate students in engineering science and mathematics It will also appeal to professionals in engineering and science such as practicing engineers who want to see how numerical linear algebra problems can be solved using a programming language such as MATLAB MAPLE or Mathematica Six introductory chapters that thoroughly provide the required background for those who have not taken a course in applied or theoretical linear algebra Detailed explanations and examples A through discussion of the algorithms necessary for the accurate computation of the solution to the most frequently occurring problems in numerical linear algebra Examples from engineering and science applications **Numerical Linear Algebra** SUNDARAPANDIAN, V., 2008-04-23 This well organized text provides a clear analysis of the fundamental concepts of numerical linear algebra It presents various numerical methods for the basic topics of linear algebra with a detailed discussion on theory algorithms and MATLAB implementation The book provides a review of matrix algebra and its important results in the opening chapter and examines these results in the subsequent chapters With clear explanations the book analyzes different kinds of numerical algorithms for solving linear algebra such as the elimination and iterative methods for linear systems the condition number of a matrix singular value decomposition SVD of a matrix and linear least squares problem In addition it describes the Householder and Givens matrices and their applications and the basic numerical methods for solving the matrix eigenvalue problem Finally the text reviews the numerical methods for systems and control Key Features Includes numerous worked out examples to help students grasp the concepts easily Provides chapter end exercises to enable students to check their comprehension of the topics discussed Gives answers to exercises with hints at the end of the book Uses MATLAB software for problem solving Primarily designed as a textbook for

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Numerical Linear Algebra Holger Wendland, 2017-11-16 This self contained introduction to numerical linear algebra provides a comprehensive yet concise overview of the subject It includes standard material such as direct methods for solving linear systems and least squares problems error stability and conditioning basic iterative methods and the calculation of eigenvalues Later chapters cover more advanced material such as Krylov subspace methods multigrid methods domain decomposition methods multipole expansions hierarchical matrices and compressed sensing The book provides rigorous mathematical proofs throughout and gives algorithms in general purpose language independent form Requiring only a solid knowledge in linear algebra and basic analysis this book will be useful for applied mathematicians engineers computer scientists and all those interested in efficiently solving linear problems

Numerical Linear Algebra Folkmar Bornemann, 2018-01-29 This book offers an introduction to the algorithmic numerical thinking using basic problems of linear algebra By focusing on linear algebra it

ensures a stronger thematic coherence than is otherwise found in introductory lectures on numerics The book highlights the usefulness of matrix partitioning compared to a component view leading not only to a clearer notation and shorter algorithms but also to significant runtime gains in modern computer architectures The algorithms and accompanying numerical examples are given in the programming environment MATLAB and additionally in an appendix in the future oriented freely accessible programming language Julia This book is suitable for a two hour lecture on numerical linear algebra from the second semester of a bachelor s degree in mathematics

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and numerous examples illustrate the procedures recommended in various circumstances The emphasis is on the reasons for selecting particular numerical methods rather than on programming or coding **Applied Numerical Linear Algebra**

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Karchevskii, 2017-09-19 This book combines a solid theoretical background in linear algebra with practical algorithms for numerical solution of linear algebra problems Developed from a number of courses taught repeatedly by the authors the material covers topics like matrix algebra theory for linear systems of equations spectral theory vector and matrix norms combined with main direct and iterative numerical methods least squares problems and eigenproblems Numerical algorithms illustrated by computer programs written in MATLAB are also provided as supplementary material on SpringerLink to give the reader a better understanding of professional numerical software for the solution of real life problems Perfect for a one or two semester course on numerical linear algebra matrix computation and large sparse matrices this text will interest students at the advanced undergraduate or graduate level *Numerical Linear Algebra* William Layton, Myron Mike

Sussman, 2020-07-14 The numerical algorithms presented are written in pseudocode and based on MATLAB a programming and numeric computing platform widely used in STEM fields Thus no formal training in computer science or knowledge of any specific programming language is needed to parse the algorithms Summing up Recommended CHOICE Many students come to numerical linear algebra from science and engineering seeking modern tools and an understanding of how the tools work and their limitations Often their backgrounds and experience are extensive in applications of numerical methods but limited in abstract mathematics and matrix theory Often enough it is limited to multivariable calculus basic differential equations and methods of applied mathematics This book introduces modern tools of numerical linear algebra based on this background heavy in applied analysis but light in matrix canonical forms and their algebraic properties Each topic is presented as algorithmic ideas and through a foundation based on mostly applied analysis By picking a path through the book appropriate for the level it has been used for both senior level undergraduates and beginning graduate classes with students from diverse fields and backgrounds **An Introduction to Numerical Linear Algebra** Leslie Fox, 1967

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