

1 Assignment 2 - Solving Sets of Equations

1. Solve the following linear system by using *Gauss-Jordan Method*;

$$\begin{aligned}x_1 + 2x_2 + x_3 + 4x_4 &= 13 \\2x_1 + 4x_3 + 3x_4 &= 28 \\4x_1 + 2x_2 + 2x_3 + x_4 &= 20 \\-3x_1 + x_2 + 3x_3 + 2x_4 &= 6\end{aligned}$$

- What is the solution vector?
- Which method is better? Why?

Hint: Modify the MATLAB code for *Upper Triangularization Followed by Back Substitution* (*uptrbk.m*).

2. Modify the MATLAB code for *PA = LU:Factorization with Pivoting* (*lufact.m*) so that L, U and P are output, then by using solve the following linear system;

$$\begin{aligned}x_1 + 2x_2 + 4x_3 + x_4 &= 21 \\42x_1 + 8x_2 + 6x_3 + 4x_4 &= 52 \\3x_1 + 10x_2 + 8x_3 + 8x_4 &= 79 \\4x_1 + 12x_2 + 10x_3 + 6x_4 &= 82\end{aligned}$$

- What is the solution vector?
- Output L, U and P matrices.

Hint: You can check your results by using MATLAB as;

```
>>[L,U,P]=lu(A,b)
>>inv(P)*L*U
```

3. Solve the following linear system by using *Gauss-Seidel Iteration*;

$$\begin{aligned}4x - y + z &= 7 \\4x - 8y + z &= -21 \\-2x + y + 5z &= 15\end{aligned}$$

- Start by $P_0 = (1, 2, 2)$.
- Tabulate the iterations. Compare with the *Jacobi Iteration*.

Hint: Modify the MATLAB code for *Jacobi Iteration* (*jacobi.m*).