
Session 29


Strategy 4: Transform-and-Conquer

Lecture Summary

Transform by Simplification

3. Efficiency of solution of linear equations based on Gaussian elimination
4. Improvements to straight elimination algorithm
5. Other applications of Gaussian elimination
 - LU decomposition and fast solutions of systems of linear equations
 - Matrix inverse, singular matrices, singularity check, use to solve systems of linear equations
 - Computing matrix inverse

Session Exercise

 Exercise 6.2 • 1, 2, 3, 5, 7

Reading List

 6.2

Keywords

[LU] Decomposition, [matrix] inverse, partial pivoting, singular [matrix]