Homework 5

Due: Mar. 2, 2004

1. (10 points)

Solve a linear system of equations given by

$$2x_1 + x_2 + x_4 = 4$$

$$2x_1 + 2x_2 + 2x_3 + 4x_4 = 10$$

$$4x_1 + 2x_2 - 3x_3 + 3x_4 = 6$$

$$-2x_1 + x_2 + x_3 + 5x_4 = 5$$

You should first write the above system in matrix form, Ax = b. Then, use Gaussian Elimination to factor the matrix A = LU, where L is unit lower triangular and U is upper triangular. Now you have $Ax = b \Rightarrow (LU)x = b$. Use forward substitution to find y such that Ly = b, and as the last step use backward substitution to find the final answer x such that Ux = y. **Note 1:** Do the above computations using pen/pencil and paper. Show all intermediate steps.

Note 2: Verify your answer in MATLAB using $A \setminus b$.

2. (10 points)

Write a program in Matlab [x] = lsolve(A,b) to do the above computations. Note that A can be any matrix and b can be any right hand side. However, assume that A is nonsingular and that no "pivoting" is required to solve the linear system. You can use 'if', 'for', 'while' statements and '+', '-', '*' and '/' operations. DO NOT USE any MATLAB functions that directly solve the linear system, such as, LU mldivide, \setminus , etc.