

Gaussian Elimination Algorithm Original

Forward Elimination

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for  $k = 1:n$  .....The outer loop - this eliminates variable  $k$ 
    if  $A_{k,k} = 0$ 
        Determine  $l$  such that  $|A_{l,k}| = \max\{|A_{i,k}| : i \geq k\}$  .....find the largest of the candidate
        pivots
        if  $A_{l,k} = 0$ .....if the largest is zero, no possible pivot
            warning ('Pivot in Gaussian Elimination is zero')and stop.....and maybe get out of here
        end
        swap  $A_{k,k}, \dots, A_{k,n}$  with  $A_{l,k}, \dots, A_{l,n}$  .....swap the rows to get the pivot into position
        swap  $b_k$  with  $b_l$  .....swap the corresponding right hand sides
    end
    for  $i = k+1:n$  .....loop on the rows
         $m = A_{i,k} / A_{k,k}$ 
        for  $j = k+1:n$  .....loop on the columns – innermost loop
             $A_{i,j} = A_{i,j} - mA_{k,j}$  .....update the  $i,j$  element
        end
         $b_i = b_i - mb_k$  ..... it's just like  $b$  was an extra column
    end
end

```

This results in the upper triangle of the eliminated system in the upper triangle of A .

Solving

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for  $i = n:-1:1$  .....here is where we solve the upper triangular system

    for  $j = i+1:n$  .....
         $b_i = b_i - A_{i,j}x_j$  .....this loop stores  $b(i)$  minus the summation  $A(i,j)*x(j)$  into  $b(i)$ 
    end .....
     $x_i = b_i / A_{i,i}$  .....and divide by  $A(i,i)$  to get  $x(i)$ 
end

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and the output is the solution x .