

Experiment:4

Solving systems using Direct methods

1. Row-Reduced Echelon Form

Create a code in MATLAB that can be called as a function (name it *r_r_e_f.m*) that gives row reduced echelon form of any given vector and also its rank. Find the rref of A and B using the above mentioned function:

$$A = \begin{bmatrix} 1 & 3 & 4 \\ 5 & -9 & -8 \\ 4 & 7 & 8 \end{bmatrix} \text{ and } B = \begin{bmatrix} 1 & 6 & 7 \\ -1 & -5 & 1 \\ 1 & 9 & 0 \end{bmatrix}$$

Algorithm

// Input: $m \times n$ matrix A

// Output: $m \times n$ matrix in reduced row echelon form and rank of matrix

- (a) Create a function which take the matrix A as input
- (b) Set $i = 1, j = 1, \text{rank} = 0$
- (c) While $i \leq m$ and $j \leq n$ (m =number of rows and n =number of columns)
- (d) Find position of maximum absolute value(Pivot element and position) from $A(i, j), i \geq j$.
- (e) If pivot is equal to zero(or less than some tolerance value)
 - i. Set $j = j + 1$
else
 - ii. Perform $R_i \longleftrightarrow R_{pivot}$
 - iii. Divide each element of row i by a_{ij} , thus making the pivot a_{ij} equal to one
 - iv. For each row k from 1 to m , with $k \neq i$ subtract row i multiplied by a_{kj} from row k .
 - v. Set $i = i + 1, j = j + 1, \text{rank} = \text{rank} + 1$;
end if
end while
- (f) Return transformed matrix A and rank.

Solution. Code for the function of rref (r_r_e_f.m)

```
function [B,r]=r_r_e_f(A)
[imax,jmax]=size(A); %dimension of A
i=1; j=1; %loop varriables initialisation
```

```

rank=0;
while i<=imax && j<=jmax
    [p, k] = max(abs(A(i:imax,j))); %searching for pivot element and position
    k=k+i-1;
    if p<=0.000000000000001 || p==0 %testing for non zero pivot
        j=j+1;
    else
        rank=rank+1;
        C=A(k,:); %row swaping
        A(k,:)=A(i,:);
        A(i,:)=C;
        A(i,:) = A(i,:)./A(i,j); %making pivot equal to 1
        for k = [1:imax]
            if k~=i
                A(k,:) = A(k,:) - A(k,j).*A(i,:); %making non pivot entries of
            end
        end
        i = i + 1; %incrementing loop varriable
        j = j + 1;
    end
end
end
B=A; % Returning reduced row echelon form of A
r=rank; %Returning rank of A

```

Code for finding rref form of given matrices:

```

A=[1 3 4;5 -9 -8;4 7 8];
r_r_e_f(A)
A=[1 6 7;-1 -5 1;1 9 0];
r_r_e_f(A)

```

ans =

```

1     0     0
0     1     0
0     0     1

```

ans =

```

1     0     0
0     1     0
0     0     1

```

2. Solving system using Gauss-Elimination method

Create a code in MATLAB that can be called as a function (name it *Gauss.El.m*) that;

- (a) gives the solution of a system of linear equation $Ax = b$ using Gauss-elimination method, where A is a matrix of order $m \times n$, x is the array of n unknowns and b is a m -array, check whether the solution of the system $Ax = b$ is inconsistent, infinitely many or unique solution and, compute the solution in the case of unique solution.
- (b) call this function in MATLAB to solve for following:

$$A = \begin{bmatrix} 1 & -1 & 1 & -1 \\ 2 & 1 & 1 & 1 \\ 7 & -2 & -1 & -1 \end{bmatrix}, b = \begin{bmatrix} -2 \\ 5 \\ 5 \end{bmatrix} \text{ and } A = \begin{bmatrix} 0 & 2 & 4 & 1 \\ 2 & 0 & 5 & 0 \\ 1 & 0 & 1 & 2 \\ 1 & 1 & 3 & 1 \end{bmatrix}, b = \begin{bmatrix} 4 \\ 3 \\ 2 \\ 1 \end{bmatrix}$$

Algorithm

// Input: $m \times n$ matrix A and $m \times 1$ matrix b

// Output: $n \times 1$ matrix x such that $Ax = b$

- (a) Create a function which take the matrix A and b as input.
- (b) Call the *r_e_f* function (discussed earlier in the class) for the matrix A and get the rank of matrix A .
- (c) Call the *r_e_f* function for the augmented matrix $[A \mid b]$ and get the ref form and rank.
- (d) Assign first n columns of the augmented matrix to a new matrix C and its last column to a new column vector d (to get equivalent system $Cx = d$).
- (e) If ranks of A and $[A \mid b]$ are not equal:
 - i. return *Inconsistent Solution - No Solution*
- (f) If ranks are equal and rank of A is less than number of unknowns:
 - i. return *Consistent Solution - Infinitely Many Solutions*
- (g) Otherwise, there will be a unique solution:
 - i. define solution vector as $n \times 1$ vector
 - ii. apply back substitution method and assign the values in solution vector.
 - A. get the value of last variable.
 - B. get the value of second last variable by substituting the value of last variable.
 - C. continue this till you get the value of first variable.
 - iii. return the solution vector.

Solution. Code for the function of Gauss Elimination Method

```
function sol= Gauss_El(A,b)
n=size(A,2); %number of columns of matrix A
[~,rankA]=r_e_f(A); %rank of matrix A
[B,rankAugA]=r_e_f([A b]); %rank of Augmented matrix [A|b]
C=B(:, [1:end-1]);
d=B(:,end);
if rankA~=rankAugA %rank([A|b])>rank(A), that is, 0=c, where c~=0
    sol='Inconsistent Solution - No Solution';
elseif rankA==rankAugA && rankA<n % there exist non-pivotal unknowns
```

```

        sol='Consistent Solution - Infinitely Many Solutions';
    else %rank(A)=n
        sol=zeros(n,1); %define solution vector
        for i = n:-1:1 %every row after n-1 to row 1
            sum=0;
            for j=i+1:n %summing the non-pivotal weighted values of row i
                sum= sum+sol(j)*C(i,j);
            end
            sol(i)=d(i)-sum;
        end
    end
end

```

Code for solving given systems:

```

A=[1 -1 1 -1;2 1 1 1;7 -2 -1 -1];
b=[-2 5 5]';
S1=Gauss_El(A,b)
A=[0 2 4 1;2 0 5 0;1 0 1 2;1 1 3 1];
b=[4 3 2 1]';
S2=Gauss_El(A,b)

```

S1 =

'Consistent Solution - Infinitely Many Solutions'

S2 =

-4.3333
-3.6667
2.3333
2.0000

3. Solving system using Gauss-Jordan-Elimination

Create a code in MATLAB that can be called as a function (name it *Gauss_Jord.m*) that;

- gives the solution of a system of linear equation $Ax = b$ using Gauss-Jordan Elimination method, where A is a matrix of order $m \times n$, x is the array of n unknowns and b is a m -array, check whether the solution of the system $Ax = b$ is inconsistent, infinitely many or unique solution and, compute the solution in the case of unique solution.
- call this function in MATLAB to solve for following:

$$\text{i. } A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 1 & 12 \\ 13 & 14 & 15 & 16 \end{bmatrix} \text{ and } b = \begin{bmatrix} 7 \\ 8 \\ 9 \\ 11 \end{bmatrix}$$

$$\text{ii. } A = \begin{bmatrix} 2 & 1 & 1 & 3 \\ 2 & 2 & 0 & 3 \\ 1 & 1 & -2 & 0 \end{bmatrix} \text{ and } b = \begin{bmatrix} 10 \\ 11 \\ -1 \end{bmatrix}$$

Algorithm

// Input: $m \times n$ matrix A and $m \times 1$ matrix b

// Output: $n \times 1$ matrix x such that $Ax = b$

- (a) Create a function which take the matrix A and b as input.
- (b) Call the *r_r_e_f* function (discussed earlier in the class) for the matrix A and get the rank of matrix A .
- (c) Call the *r_r_e_f* function for the augmented matrix $[A | b]$ and get the rref form and rank.
- (d) If ranks of A and $[A | b]$ are not equal:
 - i. return *Inconsistent Solution - No Solution*
- (e) If ranks are equal and rank of A is less than number of unknowns:
 - i. return *Consistent Solution - Infinitely Many Solutions*
- (f) Otherwise, there will be a unique solution:
 - i. return the last column of rref of the augmented matrix.

Solution. Code for the function of Gauss-Jordan Elimination Method

```
function sol=Gauss_Jord(A,b)
n=size(A,2); %number of columns of matrix A
[~,rankA]=r_r_e_f(A); %rank of matrix A
[B,rankAugA]=r_r_e_f([A b]); %rank of Augmented matrix [A|b]
if rankA~=rankAugA %rank([A|b])>rank(A), that is, 0=c, where c~=0
    sol='Inconsistent Solution - No Solution';
elseif rankA==rankAugA && rankA<n % there exist non-pivotal unknowns
    sol='Consistent Solution - Infinitely Many Solutions';
else %rank(A)=n
    sol=B(:,end);
end
```

Code for solving given systems:

```
A=[1 2 3 4; 5 6 7 8; 9 10 11 12; 13 14 15 16];  
b=[7 8 9 11]';  
S3=Gauss_Jord(A,b)  
A=[1 2 3 4;3 -1 5 -7;-1 -2 -4 2;6 5 15 -4];  
b=[8 -16 -2 0]';  
S4=Gauss_Jord(A,b)
```

S3 =

'Inconsistent Solution - No Solution'

S4 =

1.2381
5.0476
-2.0000
0.6667

