



COIMBATORE-35

UNIT -3 / SOLUTION OF EQUATION AND EIGEN VALUE PROBLEMS

DEPARTMENT OF MATHEMATICS

Solution of Linear System by Gauss
elimination & Gauss Jordan method...

Prob. 1: There are two types of methods to
solve simultaneous linear algebraic equations with
many unknowns.

2 Methods.

Direct Method.

Indirect Method.

(Iterative Method).



Direct Method:

1. Gauss elimination
2. Gauss Jordan.

Indirect Method:

1. Gauss Jacobi
2. Gauss Seidal.

* Gauss elimination Method is a direct Method which consists of transforming the given System of Simultaneous equation to a upper triangular system. From this system the required solution can be obtained by the method of back substitution.

* Gauss Jordan Method - The solution of the system of equation by reducing the Matrix to a diagonal Matrix is known as Gauss Jordan Method.

(Direct Method)

Prob.1: Solve the System of equation by ^(to calculate x, y, z value) Gauss elimination method & Gauss Jordan Method.

1). $10x - 2y + 3z = 23$

2). $2x + 10y - 5z = -33$

3). $3x - 4y + 10z = 41$

(i) GAUSS ELIMINATION METHOD:

$$AX = B$$

$$\begin{pmatrix} 10 & -2 & 3 \\ 2 & 10 & -5 \\ 3 & -4 & 10 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 23 \\ -33 \\ 41 \end{pmatrix}$$

By Augmented Matrix:



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* [Row, fix 1st row & change the 2nd & 3rd row.]

$$\Rightarrow \left(\begin{array}{ccc|c} 10 & -2 & 3 & 23 \\ 0 & 52/5 & -28/5 & -188/5 \\ 0 & -32/10 & 91/10 & -29/10 \end{array} \right) \begin{array}{l} R_2 \rightarrow R_2 - 2/10(R_1) \\ R_3 \rightarrow R_3 - 3/10(R_1) \end{array}$$

By Ranking method ; (or)

Fix, 1st row & change 2nd & 3rd row.

$$\Rightarrow \left(\begin{array}{ccc|c} 10 & -2 & 3 & 23 \\ 0 & 52 & -28 & -188 \\ 0 & -32 & 91 & 321 \end{array} \right) \begin{array}{l} R_2 \rightarrow 5R_2 - R_1 \\ R_3 \rightarrow 10R_3 - 3R_1 \end{array}$$

Now, fix, 2nd row ; change 3rd row.

$$\Rightarrow \left(\begin{array}{ccc|c} 10 & -2 & 3 & 23 \\ 0 & 52 & -28 & -188 \\ 0 & 0 & 3780 & 11340 \end{array} \right) \begin{array}{l} R_3 \rightarrow 52R_3 + 34R_2 \end{array} \rightarrow \textcircled{1}$$

upper-triangular matrix

By Back Substitution Method ;

* $3780z = 11340$
 $\Rightarrow z = 3$

* $52y - 28z = -188$
 $52y - 28(3) = -188$
 $52y - 84 = -188$
 $\Rightarrow 52y = -188 + 84$
 $y = \frac{-188 + 84}{52}$
 $\Rightarrow y = \frac{-104}{52}$
 $\Rightarrow y = -2$

* $10x - 2y + 3z = 23$
 $10x - 2(-2) + 3(3) = 23$
 $10x + 4 + 9 = 23$
 $10x = 23 - 13 \Rightarrow x = 1$

$\therefore (x, y, z) = (1, -2, 3) \Rightarrow \textcircled{2} \Rightarrow x = 1$



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Gauss JORDAN METHOD → (convert the eqn to diagonal matrix).

① ⇒
$$\left(\begin{array}{ccc|c} 10 & -2 & 3 & 23 \\ 0 & 13 & -28 & -182 \\ 0 & 0 & 3780 & 11340 \end{array} \right)$$

From ①; Fix 3rd row & change 1st and 2nd row.

$$\left(\begin{array}{ccc|c} 10 & -2 & 3 & 23 \\ 0 & 13 & -7 & -47 \\ 0 & 0 & 3780 & 11340 \end{array} \right) \begin{array}{l} R_2 \rightarrow R_2/13 \\ R_3 \rightarrow R_3/3780 \end{array}$$

⇒
$$\left(\begin{array}{ccc|c} 10 & -2 & 3 & 23 \\ 0 & 13 & -7 & -47 \\ 0 & 0 & 1 & 3 \end{array} \right)$$

⇒
$$\left(\begin{array}{ccc|c} 10 & -2 & 0 & 11 \\ 0 & 13 & 0 & 26 \\ 0 & 0 & 1 & 3 \end{array} \right) \begin{array}{l} R_1 \rightarrow R_1 - 3R_3 \\ R_2 \rightarrow R_2 + 7R_3 \end{array}$$

⇒
$$\left(\begin{array}{ccc|c} 130 & 0 & 0 & 130 \\ 0 & 13 & 0 & 26 \\ 0 & 0 & 1 & 3 \end{array} \right) \begin{array}{l} R_1 \rightarrow 13R_1 + 2R_2 \\ \text{(diagonal matrix)} \end{array}$$

$$\begin{array}{l} 130x = 130 \\ \boxed{x = 1} \end{array} \quad \left| \quad \begin{array}{l} 13y = -26 \\ \boxed{y = -2} \end{array} \quad \left| \quad \begin{array}{l} z = 3 \\ \boxed{z = 3} \end{array} \right.$$

∴ $(x, y, z) = (1, -2, 3) \rightarrow \textcircled{3}$.

From equation ② & ③ ∴ we get $(x, y, z) = (1, -2, 3)$

∴ Hence it proves.

Gauss elimination = Gauss Jordan method.

Problem.2 ... Solve the system of equation by Gauss elimination and Gauss Jordan method...

i). $10x + y + z = 12$.

ii). $2x + 10y + z = 13$.

iii). $x + y + 5z = 7$.



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Consider $Ax = B$.

$$\Rightarrow \begin{pmatrix} 10 & 1 & 1 \\ 2 & 10 & 1 \\ 1 & 1 & 5 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 12 \\ 13 \\ 7 \end{pmatrix}$$

By Augmented Method,...

$$[A/B] \Rightarrow \left(\begin{array}{ccc|c} 10 & 1 & 1 & 12 \\ 2 & 10 & 1 & 13 \\ 1 & 1 & 5 & 7 \end{array} \right)$$

By Ranking Method:

\therefore Fix 1st row & change 2nd & 3rd row.

$$\begin{pmatrix} 10 & 1 & 1 & 12 \\ 0 & 49 & 4 & 53 \\ 0 & 9 & 49 & 58 \end{pmatrix} \begin{array}{l} R_2 \rightarrow 5R_2 - R_1 \\ R_3 \rightarrow 10R_3 - R_1 \end{array}$$

\therefore Now, Fix 2nd row & change 3rd row.

To find get diagonal Matrix:

$$[A/B] = \begin{pmatrix} 98 & 0 & 45 & 535 \\ 0 & 49 & 4 & 53 \\ 0 & 0 & 2365 & 2365 \end{pmatrix} \begin{array}{l} R_1 \rightarrow 49R_1 - R_2 \\ R_3 \rightarrow 9R_3 - 9R_2 \end{array}$$

$$[A/B] = \begin{pmatrix} 98 & 0 & 4 & 104 \\ 0 & 49 & 4 & 53 \\ 0 & 0 & 1 & 1 \end{pmatrix} \begin{array}{l} R_1/5 \\ R_3/2365 \end{array}$$

\therefore Fix the 3rd row, and change 1st & 2nd row.

$$[A/B] = \begin{pmatrix} 98 & 0 & 0 \\ 0 & 49 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 98 \\ 49 \\ 1 \end{pmatrix} \begin{array}{l} R_1 \rightarrow R_1 - 9R_3 \\ R_2 \rightarrow R_2 - 4R_3 \end{array}$$

$$\begin{array}{l} 98x = 98 \\ 49y = 49 \\ z = 1 \end{array} \Rightarrow \begin{array}{l} x = 1 \\ y = 1 \\ z = 1 \end{array}$$

$\therefore (x, y, z) = (1, 1, 1)$

Hence, it is proved by Satisfying Gauss elimination method and Gauss Jordan method...



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Problem 3: Solve the system of equation by Gauss-Jordan method.

- i). $x + 3y + 3z = 16$
- ii). $x + 4y + 3z = 18$
- iii). $x + 3y + 4z = 19$

consider $AX = B$

$$\Rightarrow \begin{pmatrix} 1 & 3 & 3 \\ 1 & 4 & 3 \\ 1 & 3 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 16 \\ 18 \\ 19 \end{pmatrix}$$

By augmented Method:

$$(A/B) = \left(\begin{array}{ccc|c} 1 & 3 & 3 & 16 \\ 1 & 4 & 3 & 18 \\ 1 & 3 & 4 & 19 \end{array} \right)$$

By Rowing Method:

\therefore Fix 1st row & change 2nd & 3rd row.

$$(A/B) = \left(\begin{array}{ccc|c} 1 & 3 & 3 & 16 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{array} \right) \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - R_1 \end{array}$$

To find diagonal Matrix:

\therefore Fix R_2 & change R_1

$$(A/B) = \left(\begin{array}{ccc|c} 1 & 0 & 3 & 10 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{array} \right) \begin{array}{l} R_1 \rightarrow R_1 - 3R_2 \\ \text{change } R_1 \end{array}$$

\therefore Fix R_3 & change R_1 :

$$(A/B) = \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{array} \right) \begin{array}{l} R_1 \rightarrow R_1 - 3R_3 \\ \text{change } R_1 \end{array}$$

$x = 1$ $y = 2$ $z = 3$

$(x, y, z) = (1, 2, 3)$

\therefore Hence solved...



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Problem 4: ^(2M) Solve the system of equation by Gauss Jordan method

method

$$i) 5x + 4y = 15$$

$$ii) 3x + 7y = 12$$

$$Ax = B \Rightarrow \begin{pmatrix} 5 & 4 \\ 3 & 7 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 15 \\ 12 \end{pmatrix}$$

Augmental Matrix:

$$(A/B) = \left(\begin{array}{cc|c} 5 & 4 & 15 \\ 3 & 7 & 12 \end{array} \right) \begin{array}{l} R_1 \rightarrow 7R_1 - 4R_2 \\ R_2 \rightarrow 3R_1 - 5R_2 \end{array}$$

$$\Rightarrow \left(\begin{array}{cc|c} 23 & 0 & 57 \\ 0 & -23 & -15 \end{array} \right)$$

$$\Rightarrow \begin{pmatrix} 23 & 0 \\ 0 & -23 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 57 \\ -15 \end{pmatrix}$$

$$\Rightarrow \begin{array}{l} 23x = 57 \\ x = 57/23 \end{array} \quad \left| \quad \begin{array}{l} -23y = -15 \\ y = 15/23 \end{array} \right.$$

$$\Rightarrow \boxed{x = 2.47}$$

$$\boxed{y = 0.65}$$