

Naïve Gaussian Elimination Method
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NOTE: This worksheet demonstrates the use of Matlab to illustrate Naïve Gaussian Elimination, a numerical technique used in solving a system of simultaneous linear equations.

*****Introduction*****

One of the most popular numerical techniques for solving simultaneous linear equations is Naïve Gaussian Elimination method.

The approach is designed to solve a set of n equations with n unknowns, $[A][X]=[C]$, where $[A]_{n \times n}$ is a square coefficient matrix, $[X]_{n \times 1}$ is the solution vector, and $[C]_{n \times 1}$ is the right hand side array.

Naïve Gauss consists of two steps:

1) Forward Elimination: In this step, the coefficient matrix $[A]$ is reduced to an upper triangular matrix. This way, the equations are "reduced" to one equation and one unknown in each equation.

2) Back Substitution: In this step, starting from the last equation, each of the unknowns is found.

A simulation of Naïve Gauss Elimination Method follows.

*****Input Data*****

Below are the input parameters to begin the simulation.

Input Parameters:

n = number of equations

$[A]$ = $n \times n$ coefficient matrix

$[RHS]$ = $n \times 1$ right hand side array

 These are the default parameters used in the simulation.

They can be changed in the top part of the M-file

$n = 6$

$A =$

12	7e-013	3	6.0007	5	6
1	5	1	9	7	8
13	12	4	8	4	6
5.6	3	7	1.003	7	4
1	2	3	4	5	6
6	7	5	6	7	5

$RHS =$

```

22
7e-007
29.001
5.301
9
90

```

With these inputs, to conduct Naïve Gauss Elimination, Matlab will combine the [A] and [RHS] matrices into one augmented matrix, [C](n*(n+1)), that will facilitate the process of forward elimination.

```

C =

12    7e-013     3    6.0007     5     6     22
 1         5     1         9     7     8    7e-007
13        12     4         8     4     6    29.001
5.6        3     7    1.003     7     4    5.301
 1         2     3         4     5     6         9
 6         7     5         6     7     5     90

```

*****Forward Elimination*****

Forward elimination consists of (n-1) steps. In each step k of forward elimination, the coefficient element of the kth unknown will be zeroed from every subsequent equation that follows the kth row. For example, in step 2 (i.e. k=2), the coefficient of x2 will be zeroed from rows 3..n. With each step that is conducted, a new matrix is generated until the coefficient matrix is transformed to an upper triangular matrix. Now, Matlab calculates the upper triangular matrix while demonstrating the intermediate coefficient matrices that are produced for each step k.

===== Step 1 =====

```

C =

12    7e-013     3    6.0007     5     6     22
 0         5     0.75    8.4999    6.5833     7.5    -1.8333
 0        12     0.75    1.4992   -1.4167    -0.5     5.1677
 0         3     5.6   -1.7973    4.6667     1.2   -4.9657
 0         2     2.75    3.4999    4.5833     5.5     7.1667
 0         7     3.5    2.9996     4.5         2     79

```

The elements in column #1 below C[1,1] are zeroed

===== Step 2 =====

```

C =

12    7e-013     3    6.0007     5     6     22
 0         5     0.75    8.4999    6.5833     7.5    -1.8333
 0         0    -1.05   -18.901   -17.217   -18.5     9.5677

```

```

0      0      5.15  -6.8973  0.71667   -3.3  -3.8657
0      0      2.45  0.099965  1.95      2.5    7.9
0      0      2.45  -8.9003  -4.7167   -8.5   81.567

```

The elements in column #2 below C[2,2] are zeroed

=====
Step 3
=====

C =

```

12      7e-013      3      6.0007      5      6      22
0      5      0.75      8.4999      6.5833      7.5  -1.8333
0      0      -1.05  -18.901  -17.217   -18.5  9.5677
0      0      0      -99.6  -83.727  -94.038  43.061
0      0      0  -44.001  -38.222  -40.667  30.225
0      0      0  -53.002  -44.889  -51.667  103.89

```

The elements in column #3 below C[3,3] are zeroed

=====
Step 4
=====

C =

```

12      7e-013      3      6.0007      5      6      22
0      5      0.75      8.4999      6.5833      7.5  -1.8333
0      0      -1.05  -18.901  -17.217   -18.5  9.5677
0      0      0      -99.6  -83.727  -94.038  43.061
0      0      0      0  -1.2333  0.87753  11.201
0      0      0      0  -0.33408  -1.6249  80.976

```

The elements in column #4 below C[4,4] are zeroed

=====
Step 5
=====

C =

```

12      7e-013      3      6.0007      5      6      22
0      5      0.75      8.4999      6.5833      7.5  -1.8333
0      0      -1.05  -18.901  -17.217   -18.5  9.5677
0      0      0      -99.6  -83.727  -94.038  43.061
0      0      0      0  -1.2333  0.87753  11.201
0      0      0      0      0  -1.8626  77.942

```

The elements in column #5 below C[5,5] are zeroed

This is the end of the forward elimination steps. The coefficient matrix has been reduced to an upper triangular matrix

A =

```

12      7e-013      3      6.0007      5      6
0      5      0.75      8.4999      6.5833      7.5

```

```
0      0      -1.05   -18.901   -17.217   -18.5
0      0      0       -99.6    -83.727   -94.038
0      0      0        0      -1.2333   0.87753
0      0      0        0        0       -1.8626
```

RHS =

```
22
-1.8333
9.5677
43.061
11.201
77.942
```

*****Back substitution*****

Back substitution begins with solving the last equation as it has only one unknown.
The remaining equations can be solved for using the following formula:

$$x[i]=(C[i]-(\text{sum}\{A[i,j]*X[j]\}))/A[i,i]$$

Using back substitution, we get the unknowns as:

X =

```
-41.846
-38.858
71.742
73.925
-19.484
-15.409
```

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