
 GaussElim

m,n: pivot row and col

r = argmax (h = m ... nr, abs(A[h, n])) (not implemented, use r=m)

```

GaussElim (M) := [ A := M  nr := rows (A)  nc := cols (A)  c := [ 1 .. nc ]  m := 1  n := 1 ]
while (m ≤ nr) ∧ (n ≤ nc)
  r := m
  if SameQ (Ar n, 0)
    n := n + 1
  else
    k := [ (n + 1) .. nc ]
    for h := m + 1, h ≤ nr, h := h + 1
      [ f :=  $\frac{A_{h n}}{A_{m n}}$   Ah n := 0  Ah k := Ah k - f · Am k ]
    [ m := m + 1  n := n + 1 ]
  A

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RREF (M, T) := [ A := M  m := rows (A)  n := cols (A)  k := 1  j := 1  B := 0  ro := [ 1 .. m ]  tmp := 0 ]
while (k ≤ m) ∧ (j ≤ n)
  p := k
  for h := k + 1, h ≤ m, h := h + 1
    if SameQ (|Ap j| < |Ah j|, 1)
      p := h
    else
      continue
  if (T ≠ 0) ∧ (|Ap j| < T)
    [ im := [ k .. m ]  Aim j := 0  j := j + 1 ]
  else
    jn := [ j .. n ]
    if p ≠ k
      [ tmpjn := Ak jn  Ak jn := Ap jn  Ap jn := tmpjn ]
    else
      0
    [ f := Ak j  Ak jn :=  $\frac{A_{k jn}}{f}$  ]
    Bro jn := if ro = k
      Aro jn
    else
      Aro jn - Aro j · Ak jn
    [ Aro jn := Bro jn  k := k + 1  j := j + 1 ]
  A

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SameQ (a, b) := num2str (a) = num2str (b)

 GaussElim Numeric

$$A := \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

$$\text{GaussElim} (A) = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\text{maple} (\text{gausselim} (A)) = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & 0 & 0 \end{bmatrix}$$

$$A := \begin{bmatrix} 1 & 2 & -1 & -4 \\ 2 & 3 & -1 & -11 \\ -2 & 0 & -3 & 22 \end{bmatrix} \quad \text{GaussElim}(A) = \begin{bmatrix} 1 & 2 & -1 & -4 \\ 0 & -1 & 1 & -3 \\ 0 & 0 & -1 & 2 \end{bmatrix} \quad \text{maple}(\text{gausselim}(A)) = \begin{bmatrix} 1 & 2 & -1 & -4 \\ 0 & -1 & 1 & -3 \\ 0 & 0 & -1 & 2 \end{bmatrix}$$

GaussElim Symbolic

$$A := \begin{bmatrix} 1 & x & 3 \\ 4 & 5 & 6 \\ 7 & 8 & y \end{bmatrix} \quad \text{GaussElim}(A) = \begin{bmatrix} 1 & x & 3 \\ 0 & 5-4 \cdot x & -6 \\ 0 & 0 & \frac{3 \cdot (-7 \cdot (5-4 \cdot x) + 2 \cdot (8-7 \cdot x)) + y \cdot (5-4 \cdot x)}{5-4 \cdot x} \end{bmatrix}$$

$$\max(\text{maple}(\text{simplify}(\text{GaussElim}(A) - \text{maple}(\text{gausselim}(A)))))) = 0$$

This seems to be a bug en maple gausselim:

$$A := \begin{bmatrix} 1 & 2 & 3 \\ x & 5 & 6 \\ 7 & 8 & y \end{bmatrix} \quad \text{GaussElim}(A) = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 5-2 \cdot x & 3 \cdot (2-x) \\ 0 & 0 & \frac{3 \cdot (-7 \cdot (5-2 \cdot x) + 6 \cdot (2-x)) + y \cdot (5-2 \cdot x)}{5-2 \cdot x} \end{bmatrix}$$

$$\text{maple}(\text{gausselim}(A)) = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -6 & -21+y \\ 0 & 0 & \frac{3 \cdot (-23+8 \cdot x) + 5 \cdot y - 2 \cdot x \cdot y}{6} \end{bmatrix} \quad ??$$

This is ok:

$$\text{GaussElim}(A) \Big|_{\begin{cases} x=4 \\ y=9 \end{cases}} = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & 0 & 0 \end{bmatrix}$$

This is bad:

$$\text{maple}(\text{gausselim}(A)) \Big|_{\begin{cases} x=4 \\ y=9 \end{cases}} = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -6 & -12 \\ 0 & 0 & 0 \end{bmatrix}$$

RREF

$$\text{check}_N(A) := \left\| \text{normi}(\text{RREF}(A, \text{TOL}) - \text{maple}(\text{rref}(A))) \right\| < \text{TOL}$$

$$\text{check}_S(A) := \left\| \text{normi}(\text{maple}(\text{simplify}(\text{RREF}(A, 0) - \text{maple}(\text{rref}(A)))) \right\| = 0$$

$$\text{TOL} := 10^{-9}$$

Symbolic

$$A := \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \quad \text{RREF}(A, \text{TOL}) = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} \quad \text{check}_N(A) = 1$$

$$A := \begin{bmatrix} 1 & 2 & -1 & -4 \\ 2 & 3 & -1 & -11 \\ -2 & 0 & -3 & 22 \end{bmatrix} \quad \text{RREF}(A, \text{TOL}) = \begin{bmatrix} 1 & 0 & 0 & -8 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & -2 \end{bmatrix} \quad \text{check}_N(A) = 1$$

$$A := \begin{bmatrix} 1 & 2 & 3 & 0 \\ x & 5 & 6 & 2 \\ 7 & 8 & y & 0 \end{bmatrix} \quad \text{RREF}(A, 0) = \begin{bmatrix} 1 & 0 & 0 & \frac{4 \cdot (-4 \cdot ((21-y) \cdot (35-8 \cdot x) - 6 \cdot (42-x \cdot y)) + 3 \cdot (y \cdot (35-8 \cdot x) - 8 \cdot (42-x \cdot y)))}{(35-8 \cdot x) \cdot ((21-y) \cdot (35-8 \cdot x) - 6 \cdot (42-x \cdot y))} \\ 0 & 1 & 0 & \frac{14 \cdot (21-y)}{(21-y) \cdot (35-8 \cdot x) - 6 \cdot (42-x \cdot y)} \\ 0 & 0 & 1 & -\frac{84}{(21-y) \cdot (35-8 \cdot x) - 6 \cdot (42-x \cdot y)} \end{bmatrix}$$

$$\text{check}_S(A) = 1$$

Same code, but only for numerics

This is a rref function for numerical calculus only, but with only one (sometimes some eval's make the routines slower).
Sure some other eval can make this faster.

```

RREF (M, T) := [ A := eval (M)  nr := rows (A)  nc := cols (A)  m := 1  n := 1  B := 0  ro := [1..nr]  tmp := 0 ]
while (m ≤ nr) ∧ (n ≤ nc)
  p := m
  for h := m + 1, h ≤ nr, h := h + 1
    if |Ap n| < |Ah n|
      p := h
  else
    continue
  if |Ap n| < T
    [ im := [m..nr]  Aim n := 0  n := n + 1 ]
  else
    jn := [n..nc]
    if p ≠ m
      [ tmpjn := Am jn  Am jn := Ap jn  Ap jn := tmpjn ]
    else
      0
      [ f := Am n  Am jn :=  $\frac{A_{m jn}}{f}$  ]
    Bro jn := if ro = m
      Aro jn
    else
      Aro jn - Aro n · Am jn
    [ Aro jn := NearZero (Bro jn, T)  m := m + 1  n := n + 1 ]
  A

```

rref (M) := [RREF (A, TOL)

NearZero (x, T) := $\begin{cases} \text{if } |x| < T \\ 0 \\ \text{else} \\ x \end{cases}$

Can use this for eliminate small values with roundoff errors, or can try to not, to see where those errors appear (and make the routine faster)

$$A := \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \quad RREF(A, \text{TOL}) = \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}$$

$$A := \begin{bmatrix} 1 & 2 & -1 & -4 \\ 2 & 3 & -1 & -11 \\ -2 & 0 & -3 & 22 \end{bmatrix} \quad RREF(A, \text{TOL}) = \begin{bmatrix} 1 & 0 & 0 & -8 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & -2 \end{bmatrix}$$

Time test

randi function as in Octave

```

randi (_R, _m, _n) := [ d := -R2 - R1 + 1  r := [1.._m]  c := [1.._n]  a := matrix(_m, _n) ]
ar c := round (random (d), 0) + R1

```

lb := -100 ub := 100 m := 50 n := 60 A := randi ([-100 100], m, n) = $\begin{bmatrix} 44 & \cdots \\ \vdots & \ddots \end{bmatrix}$

$[\min(A) \max(A)] = [-100 \ 100]$

$$t_o := \text{time}(0) \quad M := \text{rref}(A)$$

M=	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	-1	-2.5	-4.2	-1.1	1.4	0.5	3.1	0.3	0.3	1.3
	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1.7	3.1	6.9	1.8	-2.3	0.7	-5.5	-0.7	-1.2	-2.6	
	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2.1	3.7	6.2	1.6	-3	0.9	-5.7	-0.5	-1.5	-1.3		
	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	-0.2	1	1.7	0	-0.8	0	-1	0.1	-0.3	-0.4		
	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.8	1.9	2.7	0.3	-1.2	0.6	-2.7	-0.1	-0.7	-0.6		
	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1.3	0.9	2.1	1	-0.3	-0.6	-1.6	-1	-0.4	-1.8		
	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	-1.3	-2.5	-5.3	-1.4	1.9	-0.6	4.5	0.3	0.8	1.3		
	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	-1.3	-2.4	-3.8	-1	1.4	0.3	3.3	0.3	-0.1	1.8		
	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1.4	2.6	3.7	1.1	-1.8	-0.3	-3.4	0.1	-0.6	-1.8		
	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	-0.4	-0.7	-1.8	-0.2	0.8	-1.5	1.8	-0.3	1.2	0.6		
	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.9	0.8	3.8	1.4	-0.7	-0.1	-3.2	-1.3	-0.5	-2.1		
	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	-2.7	-4.6	-10.2	-3	3.6	-2.1	8.7	1.4	2.7	3.9		
	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3.9	4.6	8.7	2	-3.9	0.8	-7.8	-0.6	-2.7	-3.2		
	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	-2.1	-1.9	-3.1	-0.9	1.3	0.3	2.5	0.3	1.3	1.4		
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	-0.6	-0.7	-1.4	-0.2	0.8	0	1.2	0.2	0.6			

$$\text{time}(0) - t_o = 42.741 \text{ s}$$
$$\text{normi}(\text{maple}(\text{rref}(A)) - M) = \blacksquare$$

Enable this for check the result, but it's very slow.

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