

## Gaussian elimination algorithm

```
for  $k = 1, \dots, n - 1$  do
  if  $a_{kk} = 0$  then
    quit
  else
    for  $i = k + 1, \dots, n$  do
       $\eta := a_{ik}/a_{kk}$ 
       $a_{ik} = \eta$ 
      for  $j = k + 1, \dots, n$ 
         $a_{ij} := a_{ij} - \eta a_{kj}$ 
      end for
    end for
  end if
end for
```

## Forward substitution algorithm

```
for  $i = 1, \dots, n$  do
   $y_i := b_i$ 
  for  $j = 1, \dots, i - 1$  do
     $y_i := y_i - \ell_{ij} y_j$ 
  end for
   $y_i := y_i / \ell_{ii}$ 
end for
```

## Back substitution algorithm

```
for  $i = n, \dots, 1$  do
   $x_i := y_i$ 
  for  $j = i + 1, \dots, n$  do
     $x_i := x_i - u_{ij} x_j$ 
  end for
   $x_i := x_i / u_{ii}$ 
end for
```

## Cholesky Decomposition (Column version)

for  $k = 1, 2, \dots, n$  do

$$a_{kk} := \left( a_{kk} - \sum_{p=1}^{k-1} a_{kp}^2 \right)^{1/2}$$

for  $i = k + 1, \dots, n$  do

$$a_{ik} := \left( a_{ik} - \sum_{p=1}^{k-1} a_{ip}a_{kp} \right) / a_{kk}$$

end for

end for

$$\mathbf{A} = \begin{bmatrix}
 a_{11} & 0 & a_{13} & 0 & 0 & 0 \\
 0 & a_{22} & 0 & 0 & 0 & a_{26} \\
 a_{31} & 0 & a_{33} & a_{34} & a_{35} & 0 \\
 0 & 0 & a_{43} & a_{44} & 0 & a_{46} \\
 0 & 0 & a_{53} & 0 & a_{55} & 0 \\
 0 & a_{62} & 0 & a_{64} & 0 & a_{66}
 \end{bmatrix}$$

	memory
full matrix	36
band matrix	34
profile matrix	24