

$$2.0 \phi_1 - \phi_2 = 10.0$$

$$-\phi_1 + 6.0 \phi_2 = 6.0$$

(a) Simultaneous solution

• Equation substitution

From the first equation $\phi_2 = 2.0 \phi_1 - 10.0$

Substitute this into second equation:

$$-\phi_1 + 6.0 (2.0 \phi_1 - 10.0) = 6.0$$

$$\Rightarrow -\phi_1 + 12.0 \phi_1 - 60.0 = 6.0$$

$$\Rightarrow 11.0 \phi_1 = 66.0 \quad \Rightarrow \quad \phi_1 = \frac{66.0}{11.0} = 6.0$$

From previous equation for ϕ_2

$$\phi_2 = 2.0 (6.0) - 10.0 = 12.0 - 10.0 = 2.0$$

Solution:

$$\boxed{\begin{array}{l} \phi_1 = 6.0 \\ \phi_2 = 2.0 \end{array}}$$

4.1 (Continued)

Alternative: Cramer's Rule

$$A = \begin{bmatrix} 2.0 & -1.0 \\ -1.0 & 6.0 \end{bmatrix}$$

$$\det A = 12 - 1 = 11$$

$$\phi_1 = \frac{1}{11} \det \begin{bmatrix} 10.0 & -1.0 \\ 6.0 & 6.0 \end{bmatrix} = \frac{1}{11} (60 + 6) = \frac{66}{11} = 6.0 \checkmark$$

$$\phi_2 = \frac{1}{11} \det \begin{bmatrix} 2.0 & 10.0 \\ -1.0 & 6.0 \end{bmatrix} = \frac{1}{11} (12 + 10) = \frac{22}{11} = 2.0 \checkmark$$

1(b) Iteration from $\phi_1 = \phi_2 = 0.0$ initial guess (use most recent values as they become available)

Iteration	ϕ_1	ϕ_2
0	0.0	0.0
1	5.0	1.8333
2	5.9167	1.9861
3	5.9931	1.9988
4	5.9994	1.9999

$$3\phi_1 - \phi_2 = 14 \quad (1)$$

$$-\phi_1 + 2\phi_2 = -3 \quad (2)$$

(a) Simultaneous Solution: (by substitution)

From Eqn (2)

$$\phi_1 = 2\phi_2 + 3 \quad (3)$$

Substitute Eqn (3) into Eqn (1)

$$3(2\phi_2 + 3) - \phi_2 = 14$$

$$6\phi_2 - \phi_2 + 9 = 14$$

$$5\phi_2 = 5 \Rightarrow \phi_2 = 1$$

From Eqn. (3) $\phi_1 = 2(1) + 3 = 5$

Solution: $\boxed{\phi_1 = 5 \quad \phi_2 = 1}$

(b) Gauss-Seidel Iteration Summary

Iteration	ϕ_1	ϕ_2
0	0	0
1	4.66667	0.83334
2	4.94445	0.97223
3	4.99074	0.99537
4	4.99846	0.99923

$$\begin{aligned} 2\phi_1 - \phi_2 &= 14 \\ -3\phi_1 + 4\phi_2 &= -46 \end{aligned}$$

(a) Gauss-Seidel Iteration

$$\phi_1 = \frac{14 + \phi_2}{2} = 0.5\phi_2 + 7.0$$

$$\phi_2 = \frac{-46 + 3\phi_1}{4} = 0.75\phi_1 - 11.5$$

Iteration	ϕ_1	ϕ_2
0	2.0	2.0
1	8.0	-5.5
2	4.25	-8.3125
3	2.84375	-9.36719
4	2.31641	-9.76270
5	2.11865	-9.91101

$$(b) \left| \frac{(\phi_1^{k=5} - \phi_1^{k=4})}{\phi_1^{k=5}} \right| \times 100 = 9.33\%$$

$$\left| \frac{(\phi_2^{k=5} - \phi_2^{k=4})}{\phi_2^{k=5}} \right| \times 100 = 1.50\%$$

(c) Substitute equation for ϕ_2 into ϕ_1

$$\phi_1 = 0.5 \{ 0.75\phi_1 - 11.5 \} + 7.0 = 0.375\phi_1 + 1.25$$

$$\Rightarrow \phi_1 = \frac{1.25}{0.625} = \underline{2.0}$$

$$\Rightarrow \phi_2 = 0.75(2.0) - 11.5 = \underline{-10.0}$$

$$\left. \begin{aligned} \phi_1 &= 2.0 \\ \phi_2 &= -10.0 \end{aligned} \right\} \rightarrow \boxed{\begin{aligned} \phi_1 &= 2.0 \\ \phi_2 &= -10.0 \end{aligned}}$$

$$2\phi_1 + \phi_2 = 17 \quad (1)$$

$$3.5\phi_1 + 2\phi_2 = 28 \quad (2)$$

(a) Graphical solution

$$\text{Eqn (1)} \Rightarrow \phi_2 = 17 - 2\phi_1 \quad (3)$$

$$\begin{aligned} \phi_2 \text{ intercept is } & 17 \\ \phi_1 \text{ intercept is } & 8.5 \end{aligned}$$

$$\text{Eqn (2)} \Rightarrow \phi_2 = 14 - 1.75\phi_1 \quad (4)$$

$$\begin{aligned} \phi_2 \text{ intercept is } & 14 \\ \phi_1 \text{ intercept is } & 8 \end{aligned}$$

See graph on ^{the} next page.

Solution from the graph is

$$\begin{aligned} \phi_1 &= 12 \\ \phi_2 &= -7 \end{aligned}$$

(b) From Eqn (1) $\phi_1 = 8.5 - 0.5\phi_2 \quad (5)$

Substitute Eqn (5) into Eqn (2)

$$3.5[8.5 - 0.5\phi_2] + 2\phi_2 = 28$$

$$29.75 - 1.75\phi_2 + 2\phi_2 = 28$$

$$0.25\phi_2 = -1.75 \Rightarrow \phi_2 = -7$$

$$\text{From Eqn (5)} \quad \phi_1 = 8.5 - 0.5(-7) \Rightarrow \phi_1 = 12$$

(c) Check answers

$$\text{Eqn (1)} \quad \text{LHS} = 2(12) + (-7) = 24 - 7 = 17 = \text{RHS} \checkmark$$

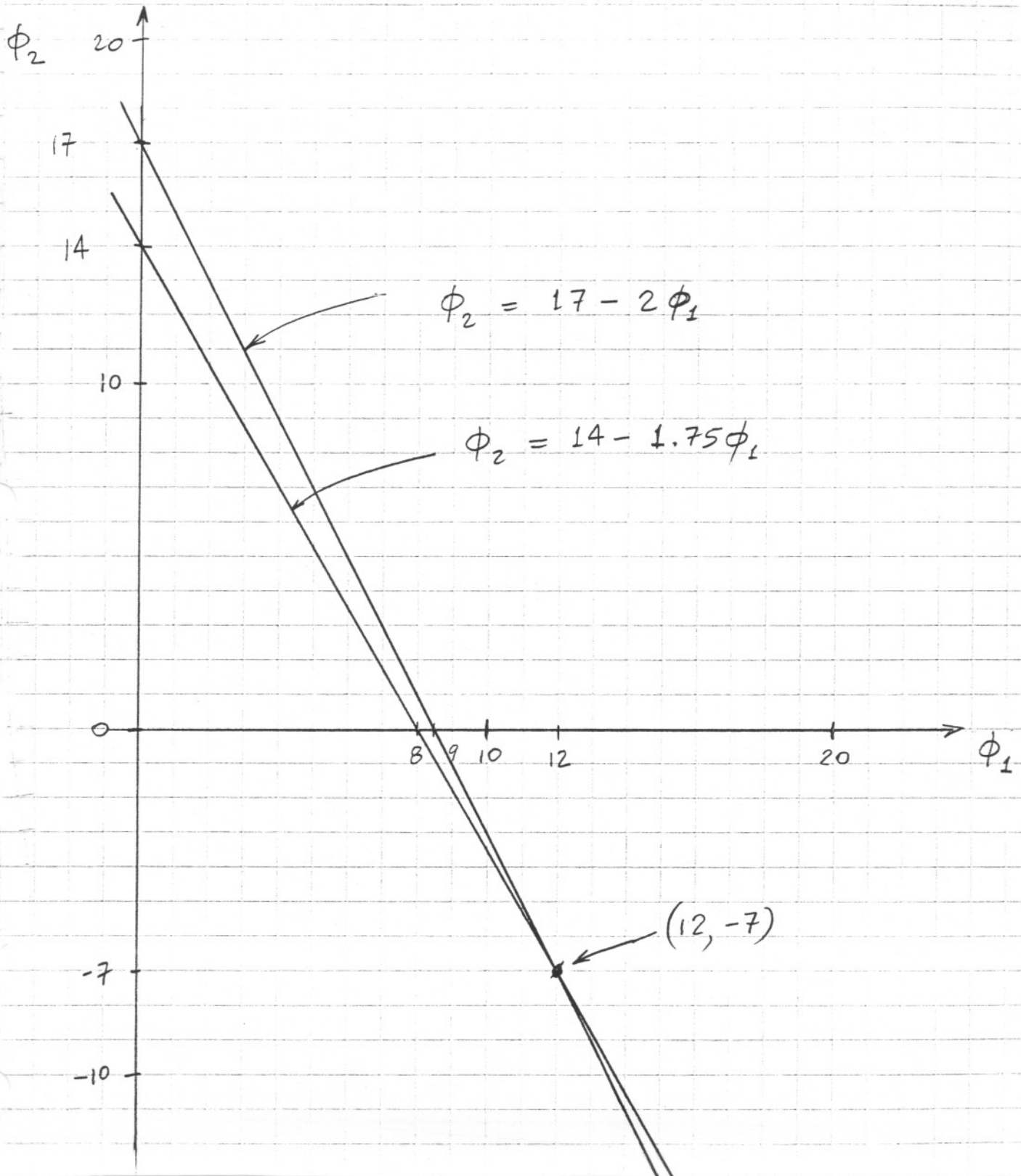
$$\text{Eqn (2)} \quad \text{LHS} = 3.5(12) + 2(-7) = 42 - 14 = 28 = \text{RHS} \checkmark$$

4.4 (continued)

4-4-2

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#2 (a) graph



4.5

4-5-1

$$x_1 - 3x_2 + 12x_3 = 269 \quad (1)$$

$$5x_1 - 13x_2 + 2x_3 = 379 \quad (2)$$

$$x_1 - 14x_2 = -45 \quad (3)$$

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(a) Gauss Elimination

$$\left| \begin{array}{ccc|c} 1 & -3 & 12 & 269 \\ 5 & -13 & 2 & 379 \\ 1 & -14 & 0 & -45 \end{array} \right|$$

row 2 - 5 times row 1 ; row 3 - row 1

$$\left| \begin{array}{ccc|c} 1 & -3 & 12 & 269 \\ 0 & 2 & -58 & -966 \\ 0 & -11 & -12 & -314 \end{array} \right|$$

row 3 + $\frac{11}{2}$ · row 2

$$\left| \begin{array}{ccc|c} 1 & -3 & 12 & 269 \\ 0 & 2 & -58 & -966 \\ 0 & 0 & -331 & -5627 \end{array} \right|$$

$$\Rightarrow x_3 = \frac{-5627}{-331} = 17 \quad \leftarrow$$

$$x_2 = \frac{-966 + 58(17)}{2} = 10 \quad \leftarrow$$

$$x_1 = \frac{269 - 12(17) + 3(10)}{1} = 95 \quad \leftarrow$$

CONTINUED

(b) Gauss Jordan

5

Start with last step of Gauss Elimination

$$\left| \begin{array}{ccc|c} 1 & -3 & 12 & 269 \\ 0 & 2 & -58 & -966 \\ 0 & 0 & -331 & -5627 \end{array} \right|$$

row 2 \div 2; row 3 \div -331

$$\left| \begin{array}{ccc|c} 1 & -3 & 12 & 269 \\ 0 & 1 & -29 & -483 \\ 0 & 0 & 1 & 17 \end{array} \right|$$

row 2 + 29 times row 3

$$\left| \begin{array}{ccc|c} 1 & -3 & 12 & 269 \\ 0 & 1 & 0 & 10 \\ 0 & 0 & 1 & 17 \end{array} \right|$$

row 1 + 3 times row 2

$$\left| \begin{array}{ccc|c} 1 & 0 & 12 & 299 \\ 0 & 1 & 0 & 10 \\ 0 & 0 & 1 & 17 \end{array} \right|$$

row 1 - 12 times row 3

$$\left. \begin{array}{ccc|c} 1 & 0 & 0 & 95 \\ 0 & 1 & 0 & 10 \\ 0 & 1 & 0 & 17 \end{array} \right\} \begin{array}{l} \text{Solution} \\ x_1 = 95 \\ x_2 = 10 \\ x_3 = 17 \end{array}$$

(c) Gauss Seidel iteration, $\epsilon_s = 1\%$
 $x_1 = x_2 = x_3 = 0$ initial guess.

Notes

1. The equations cannot be used in the given order for x_1 , x_2 , & x_3 respectively because Eqn (3) cannot be used as an equation for x_3 .
2. Use diagonal dominance as a criteria for re-arranging the equations.

-
- Use Eqn (3) for x_2
 - Use Eqn (1) for x_3
 - Use Eqn (2) for x_1

4.5 (continued)

$$\Rightarrow x_1 = \frac{379 + 13x_2 - 2x_3}{5} \quad (4)$$

$$x_2 = \frac{+45 + x_1}{14} \quad (5)$$

$$x_3 = \frac{269 - x_1 + 3x_2}{12} \quad (6)$$

Iteration 1

$$x_1 = \frac{379 + 13(0) - 2(0)}{5} = 75.800$$

$$x_2 = \frac{45 + 75.80}{14} = 8.6286$$

$$x_3 = \frac{269 - 75.8 + 3(8.6286)}{12} = 18.2572$$

Iteration 2

$$x_1 = \frac{379 + 13(8.6286) - 2(18.2572)}{5} = 90.931$$

$$(\epsilon_{a_1} = 16.6\%)$$

$$x_2 = \frac{45 + 90.931}{14} = 9.7094$$

$$(\epsilon_{a_2} = 11.1\%)$$

$$x_3 = \frac{269 - 90.931 + 3(9.7094)}{12} = 17.266$$

$$(\epsilon_{a_3} = -5.7\%)$$

Iteration 3

$$x_1 = \frac{379 + 13(9.7094) - 2(17.266)}{5} = 94.138$$

$$(\epsilon_{a_1} = 3.4\%)$$

$$x_2 = \frac{45 + 94.138}{14} = 9.9384$$

$$(\epsilon_{a_2} = 2.3\%)$$

$$x_3 = \frac{269 - 94.138 + 3(9.9384)}{12} = 17.056$$

$$(\epsilon_{a_3} = -1.2\%)$$

Iteration 4

$$x_1 = \frac{379 + 13(9.9384) - 2(17.056)}{5} = 94.817$$

$$(\epsilon_{a1} = 0.72\%)$$

$$x_2 = \frac{45 + 94.817}{14} = 9.9869$$

$$(\epsilon_{a2} = 0.49\%)$$

$$x_3 = \frac{269 - 94.817 + 3(9.9869)}{12} = 17.012$$

$$(\epsilon_{a3} = -0.26\%)$$

stop iteration because $|\epsilon_a|_{\max} < 1\%$

Solution

$$x_1 = 94.817$$

$$x_2 = 9.9869$$

$$x_3 = 17.012$$

(a) Gauss Elimination

$$\left[\begin{array}{ccc|c} 1 & -12 & 5 & 16 \\ 3 & 0 & -2 & 272 \\ 1 & -3 & 10 & 146 \end{array} \right]$$

row 2 $-3 \times$ row 1; row 3 $-$ row 1

$$\left[\begin{array}{ccc|c} 1 & -12 & 5 & 16 \\ 0 & 36 & -17 & 224 \\ 0 & 9 & 5 & 130 \end{array} \right]$$

4 row 3 $-$ row 2

$$\left[\begin{array}{ccc|c} 1 & -12 & 5 & 16 \\ 0 & 36 & -17 & 224 \\ 0 & 0 & 37 & 296 \end{array} \right]$$

$$x_3 = \frac{296}{37} = 8 \quad \leftarrow$$

$$x_2 = \frac{224 + 17(8)}{36} = 10 \quad \leftarrow$$

$$x_1 = \frac{16 + 12(10) - 5(8)}{1} = 96 \quad \leftarrow$$

$$\left. \begin{array}{l} x_1 \\ x_2 \\ x_3 \end{array} \right\} = \left\{ \begin{array}{l} 96 \\ 10 \\ 8 \end{array} \right\} \quad \leftarrow$$

4.6 (continued)

4-6-2

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3 (b) check answers

$$96 - 12(10) + 5(8) = 16 \checkmark$$

$$3(96) - 2(8) = 272 \checkmark$$

$$96 - 3(10) + 10(8) = 146 \checkmark$$

(c) Gauss-Seidel

• Cannot use second row equation for x_2

→ Use it for x_1 , (because the coefficient on x_1 is largest)

$$x_1 = \frac{1}{3} (2x_3 + 272) \quad (1)$$

• Likewise, choose the first equation for x_2 and the last equation for x_3 :

$$x_2 = \frac{1}{12} (x_1 + 5x_3 - 16) \quad (2)$$

$$x_3 = \frac{1}{10} (-x_1 + 3x_2 + 146) \quad (3)$$

4.6 (continued)

4-6-3

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Iterations

$$x_1^0 = x_2^0 = x_3^0 = 0$$

k=1

$$x_1^1 = \frac{(2(0) + 272)}{3} = \underline{90.667}$$

$$x_2^1 = \frac{1}{12} (90.667 + 5(0) - 16) = \underline{6.2223}$$

$$x_3^1 = \frac{1}{10} (-90.667 + 3(6.2223) + 146) = \underline{7.4000}$$

k=2

$$x_1^2 = \frac{1}{3} (2(7.4000) + 272) = \underline{95.600}$$

$$\epsilon_{a1} = \frac{(95.600 - 90.667)}{95.600} \times 100 = 5.16\%$$

$$x_2^2 = \frac{1}{12} (95.600 + 5(7.4000) - 16) = \underline{9.7167}$$

$$\epsilon_{a2} = 35.96\%$$

$$x_3^2 = \frac{1}{10} (-95.600 + 3(9.7167) + 146) = \underline{7.9550}$$

$$\epsilon_{a3} = 6.98\%$$

CONTINUED

4.6 (continued)

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 $k=3$

$$x_1^3 = \frac{1}{3} (2(7.9550) + 272) = \underline{95.970}$$

$$\epsilon_{a1} = 0.39\% \quad \text{OK}$$

$$x_2^3 = \frac{1}{12} (95.970 + 5(7.9550) - 16) = \underline{9.9788}$$

$$\epsilon_{a2} = 2.63\% \quad \text{too large } (>1\%)$$

$$x_3^3 = \frac{1}{10} (-95.970 + 3(9.9788) + 146) = \underline{7.9966}$$

$$\epsilon_{a3} = 0.52\% \quad \text{OK}$$

 $k=4$

$$x_1^4 = \frac{1}{3} (2(7.9966) + 272) = \boxed{95.998}$$

$$\epsilon_{a1} = 0.029\% \quad \text{OK } \checkmark$$

$$x_2^4 = \frac{1}{12} (95.998 + 5(7.9966) - 16) = \boxed{9.9984}$$

$$\epsilon_{a2} = 0.20\% \quad \text{OK } \checkmark$$

$$x_3^4 = \frac{1}{10} (-95.998 + 3(9.9984) + 146) = \boxed{7.9997}$$

$$\epsilon_{a3} = 0.039\% \quad \text{OK } \checkmark$$

$$(a) \begin{bmatrix} 3 & -2 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -2 & 3 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{Bmatrix} = \begin{Bmatrix} 67 \\ -25 \\ 10 \\ -10 \end{Bmatrix}$$

Gauss-Elimination

row 2 + $\frac{1}{3}$ row 1

$$\begin{bmatrix} 3 & -2 & 0 & 0 \\ 0 & 1.3333 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -2 & 3 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{Bmatrix} = \begin{Bmatrix} 67 \\ -2.6667 \\ 10 \\ -10 \end{Bmatrix}$$

row 3 + $\frac{3}{4}$ row 2

$$\begin{bmatrix} 3 & -2 & 0 & 0 \\ 0 & 1.3333 & -1 & 0 \\ 0 & 0 & 1.25 & -1 \\ 0 & 0 & -2 & 3 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{Bmatrix} = \begin{Bmatrix} 67 \\ -2.6667 \\ 8.0 \\ -10.0 \end{Bmatrix}$$

row 4 + $\frac{8}{5}$ * row 3

$$\begin{bmatrix} 3 & -2 & 0 & 0 \\ 0 & 1.3333 & -1 & 0 \\ 0 & 0 & 1.25 & -1 \\ 0 & 0 & 0 & 1.4 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{Bmatrix} = \begin{Bmatrix} 67 \\ -2.6667 \\ 8.0 \\ 2.80 \end{Bmatrix}$$

4.7 (continued)

4-7-2

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Solve

$$x_4 = \frac{2.80}{1.40} = 2.0$$

$$x_3 = \frac{1}{1.25} (8 + 2.0) = 8.0$$

$$x_2 = \frac{1}{1.3333} (-2.6667 + 8.0) = 4.0$$

$$x_1 = \frac{1}{3} (67 + 2(4.0)) = 25.0$$

$$\begin{Bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{Bmatrix} = \begin{Bmatrix} 25.0 \\ 4.0 \\ 8.0 \\ 2.0 \end{Bmatrix}$$

2(b) Gauss-Seidel

$$x_1^{k+1} = \frac{(67 + 2x_2^k)}{3} \quad (1)$$

$$x_2^{k+1} = \frac{(-25 + x_1^{k+1} + x_3^k)}{2} \quad (2)$$

$$x_3^{k+1} = \frac{(10 + x_2^{k+1} + x_4^k)}{2} \quad (3)$$

$$x_4^{k+1} = \frac{(-10 + 2x_3^{k+1})}{3} \quad (4)$$

$$x_1^0 = x_2^0 = x_3^0 = x_4^0$$

CONTINUED

4.7 (continued)

4-7-3

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Iteration 1

$$x_1^1 = \frac{67 + 2(0)}{3} = 22.333$$

$$x_2^1 = \frac{(-25 + 22.333 + 0)}{2} = -1.3335$$

$$x_3^1 = \frac{(10 + (-1.3335) + 0)}{2} = 4.3333$$

$$x_4^1 = \frac{(-10 + 2(4.3333))}{3} = -0.4445$$

Iteration 2

$$x_1^2 = \frac{67 + 2(-1.3335)}{3} = 21.444$$

$$x_2^2 = \frac{-25 + 21.444 + 4.3333}{2} = 0.38865$$

$$x_3^2 = \frac{10 + 0.38865 + (-0.4445)}{2} = 4.9721$$

$$x_4^2 = \frac{-10 + 2(4.9721)}{3} = -0.0186$$

Summary

Iteration	x_1^k	x_2^k	x_3^k	x_4^k
0	0	0	0	0
1	22.333	-1.3335	4.3333	-0.4445
2	21.444	0.38865	4.9721	-0.0186

$$\begin{bmatrix} 3 & 1 & 6 \\ 2 & 1 & 3 \\ 1 & 1 & 1 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 2 \\ 7 \\ 4 \end{Bmatrix}$$

(A) Gauss Elimination

Row 2 - 2 Row 3

Row 3 - $\frac{1}{3}$ Row 1

$$\left[\begin{array}{ccc|c} 3 & 1 & 6 & 2 \\ 0 & -1 & 1 & -1 \\ 0 & \frac{2}{3} & -1 & \frac{10}{3} \end{array} \right]$$

$$\frac{12}{3} - \frac{2}{3} = \frac{10}{3}$$

Row 3 + $\frac{2}{3}$ Row 2

$$\left[\begin{array}{ccc|c} 3 & 1 & 6 & 2 \\ 0 & -1 & 1 & -1 \\ 0 & 0 & -\frac{1}{3} & \frac{8}{3} \end{array} \right]$$

$$\frac{10}{3} - \frac{2}{3} = \frac{8}{3}$$

$$x_3 = \frac{\frac{8}{3}}{\left(-\frac{1}{3}\right)} = -8$$

$$x_2 = \frac{-1 - (-8)}{-1} = \frac{-1 + 8}{-1} = -7$$

$$x_1 = \frac{2 - 6(-8) - (-7)}{3} = \frac{2 + 48 + 7}{3} = \frac{57}{3} = 19$$

$$\begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 19 \\ -7 \\ -8 \end{Bmatrix}$$

4.8 (continued)

4-8-2

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(b) Gauss Seidel

$$x_1^{k+1} = \frac{2 - x_2^k - 6x_3^k}{3} \quad (1)$$

$$x_2^{k+1} = \frac{7 - 2x_1^{k+1} - 3x_3^k}{1} \quad (2)$$

$$x_3^{k+1} = \frac{4 - x_1^{k+1} - 7x_2^{k+1}}{1} \quad (3)$$

$$k=0 \quad x_1^k = 0 \quad x_2^k = 0 \quad x_3^k = 0$$

$$k=1 \quad x_1^1 = \frac{2 - 0 - 0}{3} = \frac{2}{3} = 0.66667$$

$$x_2^1 = 7 - 2(0.66667) - 3(0) = 5.66667$$

$$x_3^1 = 4 - 0.66667 - 5.66667 = -2.33333$$

$$k=2 \quad x_1^2 = \frac{2 - 5.66667 - 6(-2.33333)}{3} = 3.44444$$

$$x_2^2 = 7 - 2(3.44444) - 3(-2.33333) = 7.11111$$

$$x_3^3 = 4 - 3.44444 - 7.11111 = -6.55555$$

TDMA solution of the equation set:

$$\begin{bmatrix} 3 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 3 \end{bmatrix} \begin{Bmatrix} T_1 \\ T_2 \\ T_3 \end{Bmatrix} = \begin{bmatrix} 625 \\ 25 \\ 1225 \end{bmatrix}$$

In terms of "Compass point" notation

$$a_{p1} = 3 \quad a_{w1} = 0 \quad a_{E1} = 1 \quad b_{p1} = 625$$

$$a_{p2} = 2 \quad a_{w2} = 1 \quad a_{E2} = 1 \quad b_{p2} = 25$$

$$a_{p3} = 3 \quad a_{w3} = 1 \quad a_{E3} = 0 \quad b_{p3} = 1225$$

$$(a) \quad i=1 \quad P_1 = \frac{a_{E1}}{a_{p1}} = \frac{1}{3} = 0.333333$$

$$Q_1 = \frac{b_{p1}}{a_{p1}} = \frac{625}{3} = 208.333$$

$$i=2 \quad P_2 = \frac{a_{E2}}{a_{p2} - a_{w2}P_1} = \frac{1}{2 - (1)(0.333333)} = 0.600000$$

$$Q_2 = \frac{a_{w2}Q_1 + b_{p2}}{a_{p2} - a_{w2}P_1} = \frac{(1)(208.333) + 25}{2 - (1)(0.333333)} = 140.000$$

$$i=3 \quad P_3 = \frac{a_{E3}}{a_{p3} - a_{w3}P_2} = 0$$

$$Q_3 = \frac{a_{w3}Q_2 + b_{p3}}{a_{p3} - a_{w3}P_2} = \frac{(1)(140.000) + 1225}{3 - (1)(0.600000)} = 568.75$$

4.9 (continued)

4-9-2

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(b) Back substitution

$$T_3 = Q_3 = 568.75 \quad \leftarrow$$

$$T_2 = P_2 T_3 + Q_2 = 0.600000(568.75) + 140.000$$

$$T_2 = 481.25 \quad \leftarrow$$

$$T_1 = P_1 T_2 + Q_1 = 0.333333(481.25) + 208.333$$

$$T_1 = 368.75 \quad \leftarrow$$

$$\begin{Bmatrix} T_1 \\ T_2 \\ T_3 \end{Bmatrix} = \begin{Bmatrix} 368.75 \\ 481.25 \\ 568.75 \end{Bmatrix} \quad \leftarrow$$

(c) Check

$$(3)(368.75) - (1)(481.25) = 625 \quad \checkmark$$

$$(-1)(368.75) + (2)(481.25) - (1)(568.75) = 25 \quad \checkmark$$

$$-(1)(481.25) + (3)(568.75) = 1225 \quad \checkmark$$

4.10

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$$\begin{bmatrix} 3 & -2 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -2 & 3 \end{bmatrix} \begin{Bmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \\ \phi_4 \end{Bmatrix} = \begin{Bmatrix} 67 \\ -25 \\ 10 \\ -10 \end{Bmatrix}$$

(a)

$$\begin{array}{llll} a_{w1} = 0 & a_{p1} = 3 & a_{e1} = 2 & b_{p1} = 67 \\ a_{w2} = 1 & a_{p2} = 2 & a_{e2} = 1 & b_{p2} = -25 \\ a_{w3} = 1 & a_{p3} = 2 & a_{e3} = 1 & b_{p3} = 10 \\ a_{w4} = 2 & a_{p4} = 3 & a_{e4} = 0 & b_{p4} = -10 \end{array}$$

 $i=1$

$$P_1 = \frac{a_{e1}}{a_{p1}} = \frac{2}{3} = 0.66667$$

$$Q_1 = \frac{b_{p1}}{a_{p1}} = \frac{67}{3} = 22.333$$

 $i=2$

$$P_2 = \frac{a_{e2}}{(a_{p2} - a_{w2} P_1)} = \frac{1}{[2 - 1(0.66667)]} = \frac{1}{1.3333} = 0.75$$

$$Q_2 = \frac{a_{w2} Q_1 + b_{p2}}{(a_{p2} - a_{w2} P_1)} = \frac{(1)(22.333) + (-25)}{1.3333} = -2.0$$

 $i=3$

$$P_3 = \frac{a_{e3}}{a_{p3} - a_{w3} P_2} = \frac{1}{[2 - 1(0.75)]} = \frac{1}{1.25} = 0.80$$

$$Q_3 = \frac{a_{w3} Q_2 + b_{p3}}{a_{p3} - a_{w3} P_2} = \frac{1(-2.0) + 10}{1.25} = \frac{8}{1.25} = 6.40$$

CONTINUED

4.10 (continued)

4-10-2

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 $i=4$

$$P_4 = 0$$

$$Q_4 = \frac{a_{w4} Q_3 + b_{p4}}{a_{pp4} - a_{w4} P_3} = \frac{(2)(6.40) + (-10)}{[3 - (2)(0.8)]} = \frac{2.8}{1.4} = 2.0$$

(b)

$$\phi_4 = Q_4 = 2$$

$$\phi_3 = P_3 \phi_4 + Q_3 = (0.8)(2) + 6.40 = 8.0$$

$$\phi_2 = P_2 \phi_3 + Q_2 = (0.75)(8.0) - 2.0 = 4.0$$

$$\phi_1 = P_1 \phi_2 + Q_1 = (0.66667)(4.0) + 22.333 = 25.0$$

$$\begin{Bmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \\ \phi_4 \end{Bmatrix} = \begin{Bmatrix} 25.0 \\ 4.0 \\ 8.0 \\ 2.0 \end{Bmatrix}$$

(c) Substitution Check

$$\text{row 1} \quad 3(25.0) - 2(4.0) = 75 - 8 = 67 \checkmark$$

$$\text{row 2} \quad -25 + 2(4.0) - 8.0 = -25 + 8 - 8 = -25 \checkmark$$

$$\text{row 3} \quad -4.0 + 2(8.0) - 2.0 = -4 + 16 - 2 = 10 \checkmark$$

$$\text{row 4} \quad -2(8.0) + 3(2.0) = -16 + 6 = -10 \checkmark$$