



Gauss jordan elimination

A system of equations can be represented in a couple of different array shapes. One way is to perform the system as the matrix multiplication of coefficients in the system and the column vector of its variables. The square array is called a coefficient matrix because it consists of the coefficients of variables in the equation system: Matrix product: $2x+4y+7z=43x+3y+2z=85x+6y+3z=0 \rightarrow [247332563][xyz]=[480]$. \text{Matrix product: }\quad \begin{array}{c c c c} 2x and + & amp; & amp; + & amp; 3y & amp; & amp; + & amp; 2z & amp; & amp; + & amp; 3y & amp; + & amp; 3y & amp; + & amp; 3y & amp; + $longrightarrow left \begin{array}{c} 2 and 4 and 7\3 and 2\5 and 3 lond{array} light] \left[\begin{array}{c} x \\y \z lond{array} \right]. Matrix product: 2x3x5x +++ 4y3y6y +++ 7z2z3z === 480 \rightarrow [235 436 723] [xyz] = [480] . An alternate representation called augmented$ array is created by sewing the array columns together and divided by a vertical bar. The coefficient matrix is placed to the left of this vertical bar, while the constants on the right side of each equation are placed to the right of the vertical bar: Augmented matrix: 2x+4y+7z=43x+3y+2z=85x+6y+3z=0 ->[24743328563]. \text{Augmented matrix: } \quad \quad \begin{array}{c c c c} 2x & amp; & amp;; 4y & amp;; 4y & amp;; 7z & amp;; 7z & amp;; 7z & amp;; 2z & amp;; 4y & amp;; 2z & amp;; 2z & amp;; 2z & amp;; 6y and + & amp;; 2z & amp;; 4y & amp;; 2z & amp;; 4y & amp;; 2z & amp;; 2z & amp;; 2z & amp;; 2z & amp;; 4y & amp;; 2z & amp;; 4y & amp;; 2z & amp;; 4y & amp;; 2z & amp;; and 4 \\3 i 3 i 2 i 8 \\5 i 6 i 3 i 0 \end{array}\right]. Augmented matrix: $2x3x5x +++ 4y3y6y +++ 7z2z3z === 480 \rightarrow [235 436 723 480]$. Matrices representing these systems can be manipulated in such a way as to provide easy-to-read solutions. This manipulation is called row reduction. Row reduction techniques transform the array into a reduced row echelon form without changing solutions to the system. The reduced row echelon shape of an AAA array (\big((denoted rref(A)) \text{rref}(A)) is an equal dimension array that satisfies the following: The left-plus non-zero element in each row is 1 1 1. This item is known as pivot. Any column can have a maximum of 11 pivot. If a column has a pivot, all other items in the column will be 0 0 0. For the two columns C1C_{1} C1 and C2C_{2}C2 that have pivots in C1 C_{1} C1 is to the left of pivot in C2 C_{2}C2, then R1 R_{1} R1 is above R2 R_{2} R2. In other words, for any two pivots P1 P_{1}P1 and P2P_{2}P2, if P2 P_{2}P2 is to the right of P1 P1, then P2 P_{2}P2 is below P1 P_{1}P1. Rows consisting only of zeros are located at the bottom of the array. To convert matrix to its reduced row echelon shape, the Gauss-Jordan removal is performed. There are three elementary row operations used to achieve a reduced row echelon shape: Change two rows. Multiply a row by any non-zero constant. Add a multiple scalar from one row to any other row. Find rref(A) text{rref}(A)rref(A) using the Gauss-Jordan removal, where A=[26-216-4-149]. $A = \[26-216-4-149]$. $A = \[26-2$ 21-1664-2-49]. The leftest element in the first row must be 1, so the first row is divided by 2: [26-216-4-149]. \left[\begin{array}{c c} 2 and 6 and -2\\1 and 4 and 9 \\\end{array}\right] \ce{->[\large \text{Split First Row by 2.}]} \left[\begin{array}{c c} 1 & amp; amp; 3 and -1\\1 and -4 \\-1 and 4 and 9 \\\end{array}\right]. [21-1 664 -2-49]] the front row by 2. [11-1 364 -1-49]]. The top left item is a pivot, so the other items in the first column must be 0. This can be done by subtracting the first row of the second row. In addition, the first row can be added to the third row to obtain the necessary 0 in the first column: $[13-116 - 4-149] \rightarrow RX2 - RX1$ and RX3 + RX1[13-103-3078]. \left[\begin{array}{c c} 1 & amp;& amp; 3 and -1\\1 and 6 and -4 \\-1 and 4 and 9 \\\end{array}\right] \ce{->[\large R_2 - R_1 \text{ and } R_3 + R_1]} \left[\begin{array}{c c} 1 & amp; amp; 3 and -1\\0 and -3 \\0 and -3 \\0 and -3 \\0 and -3 \\0 and 7 and 8 \\end{array}\right]. [11 -1 364 -1-49] RX2 -RX1 and RX3 +RX1 [100 337 -1 -38]]. Now that the leftest column is [100], \left[\begin{array}{c} 1 \\0 \\0 \\end{array}{c} 1 \\0 \\0 \\end{array}{c} 1 \\0 \\0 \\end{array}\right], [100]], the center element can be made 1 by dividing the second row by 3: [13 -103 - 3078] \rightarrow Deivide the second row by 3. [13 -101 - 1078]. \left[\begin{array}{c} 1 \\end{array}{c} 1 \\array}{c} 1 \\end{array}{c} 3 and -1\\0 and -3 and -3 \\0 i 7 and 8 \\ \end{array}\right] \ce{->\large \text{Split Second Row by 3.}]} \left[\begin{array}\right]. [100 337 - 1 - 38] the second row by 3. [100 317 - 1 - 1 - 18]. The top and bottom elements of the second column can be made 0 with the appropriate row operations: $[13-101-1078] \rightarrow RX1-3 RX2$ and RX3-7 RX2[10201-10015]. \left[\begin{array}\right] \ce{->[\large R_1 - 3R_2 R_3\ text{ and } R_3 - 7R_2]} \left[\begin{array}\right] \ce{->[\large R_1 - 3R_2 R_3\ text{ and } R_3 - 7R_2]} \left[\begin{array}\c c] 1 & amp;c; 0 and 2\\0 and -1 \\0 and 0 and 15 \\\end{array}\right]. [100 317 -1-18] RX1 -3RX2 and RX3 -7RX2 [100 010 2-115]. With the central column now [010], \left[0 \\1 \\0 \\end{array}\right], [010] , method proceeds to third column by dividing third row by 15: [10201-10015] \rightarrow Dividing the third row by 15. [10201-1001]. \left[\begin{array} c c} 1 & amp;& amp; 0 and 2 \\0 and -1 \\0 i 0 i 15 \\\end{array}\right] \ce{-> [\large \text{Split third row by 15.}]} \left[\begin{array}{c c} 1 & amp;0 and 2\\0 and -1 \\0 and 1 \\\end{array}\right]. [100 010 2-11]]. In the last step of the process, multiples of the third row are added to the first and second row so that the last column is converted to $[001]: \left[\begin{array}{c} 0 \lo \ll \left[\begin{array}{c} 1 & amp;& amp; 0 and 2\lo and -1 \left[\begin{array}{c} c \left[\begin{array}{right} \left[$ || array} right]. _\square [[100 010 2-11]] RX1 -2RX3 and RX2 +RX3 · [[100 010 001]]. \Box Algorithm for solving gaussian elimination linear equation, is a linear algebra algorithm for solving a system of linear equations. It is usually understood as a sequence of operations performed on the corresponding matrix of coefficients. This method can also be used to find the range of an array, to calculate the determinant of an array, and to calculate the inverse of an invertable square array. The method is named after Carl Friedrich Gauss (1777–1855). Some special cases of the method - although presented without evidence were known to Chinese mathematicians as already around 179 CE. To reduce the row in an array, an elementary row sequence of operations is used to modify the array is filled with zeros as much as possible. There are three types of elementary row operations: Swapping two rows, Multiplying a row by a nozero number, Adding a multiple from one row to another row. Using these operations, an array can always be transformed into a superior triangular array, and indeed one that is in the form of an echelon row. Once all major coefficients (the most left non-zero entry in each row) are 1, and each column containing a main coefficient has zeros elsewhere, the array is said to be in reduced row operations. For example, in other words, it is independent of the sequence of row operations (where multiple elementary operations could be performed at each step), the third and fourth arrays are those of row echelon form, and the final array is the single reduced row shape. $[3191 - 111311535] \rightarrow [13190 - 2 - 802228] \rightarrow [13190 - 2 - 80000] \rightarrow [110 - 2 - 3011400]$ (displaystyle \left[\begin{array}{rrr}r]1&3&3&1&9(1&-1&1)(3&1)(amp;11&&5&35\end{array}}\right]\ to \left[{\begin{array}{rrr|r}1&3&3&3&0&2&2&2&2&0&2&2&2&2&2&0&3&3&1&0&0&2&2&2&2&0&2&2&2&2&0&2 2&&0& use the term Gaussian removal to refer to the process until it has reached its top row echelon form, or (not reissued). For computational reasons, when solving linear equation systems, it is sometimes preferable to stop row operations before the array is completely reduced. Definitions and example of algorithm The row reduction process makes use of elementary row operations, and can be divided into two parts. The first part (sometimes called forward removal) reduces a system determined to paddle in the form of echelon, from which you can know if there are no solutions, a single solution or infinitely many solutions. The second part (sometimes called backward replacement) continues to use row operations until the solution is found; in other words, it puts the array in the form of a reduced row echelon. Another point of view, which turns out to be very useful for analyzing the algorithm, is that row reduction produces an array decomposition of the original array. Elementary row operations can be seen as multiplication to the left of the original array by elementary arrays. Alternatively, a sequence of elementary operations that reduces a single row can be seen as a multiplication by a Frobenius array. Then the first part of the algorithm calculates a decomposition of lu, while the second part writes the original array as the product of a single invertable array and a single small row echelon array. Row Operations See also: Elementary Array There are three types of elementary array. Swap two-row positions. Multiply a row by a non-zero scalar. Add multiple scalars from another to one row. If the array is associated with a system of linear equations, these operations do not change the set of solutions. Therefore, if the objective is to solve a system of linear equations, the use of these row could make the problem easier. Echelon form main article: Echelon row shape For each row in an array, if the row does not consist of only

zeros, then the left plus left non-zero entry is called the primary (or pivot) coefficients are in the same column, then you could use a type 3 row operation, rows can always be sorted so that for each non-zero row, the primary coefficient is to the right of the primary coefficient in the previous row. If this is the case, the array is said to be in the form of a row echelon. Therefore, the bottom left of the array contains only zeros, and all zero rows are below the non-zero rows. The word echelon is used here because you can think more or less about the rows that are ranked by their size, with the largest being at the top and the smallest being at the bottom. For example, the following array is in the form of row echelon, and its main coefficients are shown in red: [021-10031000]. {\displaystyle {\begin{bmatrix}0&\color {red}{\mathbf {2}}&1&2&1&2& &&\color {red}} {\mathbf {3} }&1\\0&0&0\end{bmatrix}}.} It is echelon-shaped because row zero is at the bottom, and the main coefficient of the primary coefficient of the first row (in the second column). An array is said to be in the form of a reduced row echelon if in addition all major coefficients are equal to 1 (which can be achieved by using the elementary row operation of type 2), and in each column are zero (which can be achieved by using elemental type 3 row operations). Example of the algorithm Suppose the goal is to find and describe the {}&&\quad (L_{2} <1> <7>)\\-2x&amp; {}+{}&&y; {}+{}&&2z&2z; {}={}&&-3&\quad (L_{3})\end{alignedat}}} The following shows the row reduction process applied simultaneously to the equation system and its associated augmented array. In practice, one does not usually deal with systems in terms of equations, but makes use of the augmented matrix, which is more suitable for computer manipulations. The row reduction procedure can be summed up as follows: remove x from all equations below L1, and then remove y from all equations below L2. This will put the system in $\{\ext{kamp;amp;}\$ $displaystyle displaystyle {displaystyle {} {2}} & amp;{} {1}{2}} & amp;{} {1}{2}} & amp;{} {1}{amp;} & amp$ 1210215 {\displaystyle \left{\begin{array}{rrr}}2&1&-1&8\\0&{\frac {1}{2}}&1\\0&2&2&1\\0&2&2&1\\0&2 ${2}\columbra {1}^{2}\columbra {1}^{2}\$ $2\}$ amp;1\\0&0&0&1\end{array}\right] The matrix is now in echelon form (also called triangular form) 2 x + y = 7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 1 2 y = 3 2 - z = 1 {\displaystyle {\begin{alignedat}{4}2x&}{=}7 + 2 - z = 1 {\begin{alignedat}{4}2x&}{=}7 + 2 - z = 2 - z = 1 {\begin{alignedat}{4}2x&}{=}7 + $\{\ext{amp};\ex$ ${2 x + y = 7 y = 3 z = -1 {displaystyle {begin{alignedat}{4}2x&}{amp;}{a$ $displaystyle {begin{aligned}2L {2}&\to L {2}\-L {3}&\to L {3}\end{aligned}} [2 1 0 7 0 1 0 3 0 0 1 - 1] {\displaystyle \left[{\begin{array}}\rr|r} 2&0&1&1&a$ 01 - 1] {\displaystyle \left[{\begin{array}{rrr|r}1&0&1&1&0&1&am Aquestes operacions de fila estan in the table as $L 2 + 3 2 L 1 \rightarrow L 2$, $L 3 + L 1 \rightarrow L 3$. {\displaystyle {\begin{aligned}L_{2}+{\tfrac {3}{2}}L_{1}&\to L_{2},\\\L_{3}+L_{1}&\to L_{2},\\\L_{3}+L_{1}&\to L_{2},\\\L_{3}+L_{1}&\to L_{2},\\\L_{3}+L_{1}&\to L_{3}+L_{1}&\to L_{3}+L_{1} Once y is also removed from the third row, the result is a system of linear equations in triangular form, so the first part of the algorithm is completed. From a computational point of view, it is faster to solve the variables in reverse order, a process known as backward substitution. One sees that the solution is z = -1, y = 3, and x = 2. So there is a to the original system of equations. Instead of stopping once the array is echelon-shaped, it could continue until the matrix is reduced is sometimes referred to as gauss-jordanal removal, to distinguish it from stopping after reaching the form of echelon. History The Method of Gaussian Elimination appears - albeit without evidence - in the Chinese mathematical Art. Its use is illustrated in eighteen problems, with between two and five equations. The first reference to the book of this title is dated 179 AD, but parts of it were written as early as 150 BC. [2] It was commented by Liu Hui in the 3rd century. The method in Europe comes from the notes of Isaac Newton. [4] In 1670, he wrote that all algebra books known to him did not have a lesson in solving simultaneous equations, which Newton then supplied. The University of Cambridge finally published the notes as Arithmetica Universalis in 1707 long after Newton had left academic life. The notes were widely imitated, which is now called) Gaussian removal a standard lesson in algebra textbooks in the late 18th century. Carl Friedrich Gauss in 1810 devised a notation for symmetrical removal that was adopted in the 19th century by professional hand computers to solve normal equations of less square problems. [5] The algorithm taught in high school was named by Gauss only in the 1950s as a result of confusion over the history of the subject. [6] Some authors use the term Gaussian removal to refer only to the procedure until the array is echelon-shaped, and use the term Gauss-Jordan removal to refer to the procedure that ends in the form of reduced echelon. The name is used because it is a variation of gaussian removal as described by Wilhelm Jordan in 1888. However, the method also appears in a Clasen article published the same year. Jordan and Clasen probably discovered the Gauss-Jordan elimination independently. [7] Applications Historically, the first applications of the row reduction method is to solve linear equation systems. Here are some other important applications of the algorithm. Computer determinants To explain how Gaussian removal allows the calculation of the determinant of a square array, we must remember how elementary row operations change the determinant by -1 Multiplying a row by a nozero scalar multiplies the determinant by the same scale By adding to a row a multiple scalar from another does not change the determinant. Gaussian removal applied to a square array A produces a row of echelon B matrix, we will be the product of scalars for which the determinant of A is the quotient by d of the product of the elements of the diagonal of B: det (A) = \Box diag (B) d. {\displaystyle \det(A)= {\frac {\prod \operatorname {diag} (B)}{d}}.} Computationally, for an n× n array, this method only needs O(n3) arithmetic operations. (number of subsets to calculate, if none is calculated twice). Even on faster computers, these two methods are impractical or almost impracticable for n above 20. Find the inverse of an array See also: Invertable matrix A gaussian removal variant called Gauss-Jordan removal can be used to find the inverse of an array, if it exists. If A is a n× n square array, then you can use the row reduction to calculate its inverse array, if it exists. First, the array × n is increased to the right of A, forming a matrix of blocks n × 2nd [A | I]. Now, through the elementary row operations, find the reduced form of × 2nd matrix. Array A is invertable if and only if the left block can be reduced to identity matrix I; in this case the right block of the final matrix is A-1. If the algorithm cannot reduce the left block to I, then A is not investable. For example, note the following matrix: A = [2 - 10 - 12]. {\displaystyle A={\begin{bmatrix}}, amp;-1&&-1& inverse of this matrix, one takes the following increased matrix by identity and the row reduces it as an array of 3×6 : [A | And] = [2 - 10100 - 12001]. {\displaystyle [A| I]=\left[\\begin{array}{ccc|ccc}2&&-1&0&0&0&0&left]. & amp:1&:amp:0\\\0&:& amp:2&:0&am operation as the left product for an elementary array. Denoting by B the product of these elementary arrays, we showed, on the left, that BA = I, and therefore, B = A -1. On the right, we have kept a record of BI = B, which we know is the desired inverse. This procedure to find the reverse works for square arrays of any size. Ranges and {\begin{bmatr a&*&&&&&&&*&&* & amp;0& columns of A has a base consisting of its columns 1, 3, 4, 7 and 9 (columns with a, b, c, d, e in T), and stars show how the other columns. This is a consequence of the distributivity of the point product in the expression of a linear map as an array. All of this also applies to the reduced row echelon shape, which is a particular row echelon format. Computational efficiency The number of arithmetic operations required to perform row reduction is a way of measuring the computational efficiency of the algorithm. For example, to solve a system of equations n for n unknowns performing row operations on the matrix until it is in the form of echelon, and then resolve for each stranger in reverse order, requires n(n + 1)/2 divisions, (2n3 + 3n2 - 5n)/6 restions, [8] for a total of approximately 2n3/3 operations. Thus it has arithmetic complexity of O(n3); See Big O Notation. This arithmetic complexity is a good measure of the time required for the entire calculation when the time for each arithmetic operation is approximately constant. This is the case of coefficients or when they belong to a finite field. If coefficients are exactly represented integers or rational numbers, intermediate entries can grow exponentially large, so the complexity of O(n3), has some complexity of O(n3). This algorithm can be used on a computer for systems with thousands of equations and unknowns. However, the cost becomes prohibitive for systems with millions of equations. These large systems are generally solved using iterative methods. There are specific methods for systems whose coefficients follow a regular pattern (see linear equation system). To put an array n × n in the form of a reduced echelon for row, one needs n3 arithmetic operations, which is about 50% more computing steps. [10] One possible problem is numerical instability, caused by the possibility of dividing by very small numbers. If, for example, the main coefficient of one of the rows is very close to zero, then to reduce the one should be divided by this number. This means that any existing error for the number that was close to zero would be amplified. Gaussian removal is numerically stable for diagonally dominant or positive-definitive matrices. For general arrays, Gaussian removal is usually considered stable, when partial pivot is used, although there are examples. of stable arrays for which it is unstable. [11] Generalizations of Gaussian removal can be performed on any field, not just actual numbers. Buchberger's algorithm is a generalization of Gaussian elimination in polynomial equation systems. This generalization depends largely on the notion of a monomial order. The choice of an order on variables is already implicit in Gaussian removal, manifesting itself as the option of working from left to right when selecting dynamic positions. Calculating the range of a higher order tensors (arrays are matrix representations of order-2 tensors). Pseudocode This section does not cite any sources. Please help improve this section by adding appointments to reliable sources. The non-source material can be challenged and removed. (March 2018) In 1987, China's government decided to delete this template message. As explained above, Gaussian removal transforms an m× n array A into a fila-echelon-shaped matrix. In the following pseudocode, A[i, j] denotes the input of array A in row and column j with indexes from 1. The transformation is performed instead, meaning that the original array is lost to be eventually replaced by its row-echelon shape. h := 1 /* Dynamic row initialization */ k := 1 /* Dynamic column initialization */ k := 1 /* Dynamic column */ k := 1 /* Dynamic column, move to the following rows in the pivot k-th: */ i max := argmax (i = h ... m, abs(A[i, k])) if A[i max, k] = 0 /* There is no pivot in this column, move to the following rows in the pivot: */ for i = h + 1 ... m:f := A[i, k] / A[h, k] /* Fill with zeros at the bottom of the dynamic column: */ A[i, k] := 0 /* Make for all remaining items in the current row: */ per j = k + 1 ... n: A[i, j] := A[i, j] - A[h, j] * f /* Increase row and dynamic column */ h := h + 1 k := k + 1 This algorithm differs slightly from what was discussed above, choosing a pivot with more absolutevalue. This partial pivoting may be necessary if, in the central place, the input of the array is zero. In any case, choosing the highest possible absolute value of the algorithm, when using the floating point to numbers. Once this procedure is complete, the array will be in the form of a row and the corresponding system may be resolved by subsequent replacement. See also Fangcheng (mathematics) (inks Interactive teaching tool Notes ^ Calinger (1999), pp. 234–236 ↑ Timothy Gowers; June Barrow-Green; Retrieved September 8, 2008. Princeton's partner in mathematics. Retrieved 19, 2015. Modify punctuation: America, 94 (2): 130–142, doi:10.2307/2322413, ISSN 0002-9890, JSTOR 2322413 ^ Farebrother (1988), p. 12. ^ Fang, Xin Gui; 1997: Havas, George (1997). In the worst case scenario, the complexity of gaussian elimination integers (PDF). Proceedings of the 1997 international symposium on symbolic and algebraic computing. ISSAC '97, Kihei, Maui, Hawaii, United States; ACM, Modify vour web reservation Doi:10.1145/258726.258740 .. 258740 Loan (1996), §3.4.6. ^ Hillar, Christopher; Lim, Lek-Heng (2009-11-07). Most of the tensioning problems are difficult for NP. ArXiv:0911.1393 [cs. CC]. References The Linear Algebra wikibook has a page on the subject of: Gaussian Elimination Atkinson, Kendall A. (1989), An Introduction to Numerical Analysis (2nd ed), New York: John Wiley & amp; & Sounds, ISBN 978-0471624899. Bolch, Gunter; Greiner, Stefan; of Meer, Hermann; Trivedi, Kishor S. (2006), Markov Queue and Chain Networks: Modeling and Performance Evaluation with Computer Applications (2nd ed), Wiley-Interscience, ISBN 978-0-471-79156-0. Calinger, Ronald (1999), A Contextual History of Mathematics, Prentice Hall, ISBN 978-0-02-318285-3, Farebrother, R.W. 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