

Example: $A=LU$

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 1 & 0 & 1 \end{bmatrix}$$

eliminate below the

fix this by swapping rows first
 $r_2 \leftarrow r_2 - 4r_1$
 $r_3 \leftarrow r_3 - 1r_1$
 $r_2 \leftrightarrow r_1$
 row put 4 there col

pivot \rightarrow $\begin{bmatrix} 4 & 5 & 6 \\ 1 & 2 & 3 \\ 1 & 0 & 1 \end{bmatrix}$

$$r_2 \leftarrow r_2 - \frac{1}{4}r_1$$

$$r_3 \leftarrow r_3 - \frac{1}{4}r_1$$

by swapping rows so the pivot has the largest magnitude, errors are kept under control.

$$\begin{bmatrix} 4 & 5 & 6 \\ 0 & 3/4 & 3/2 \\ 0 & -5/4 & -1/2 \end{bmatrix}$$

largest magnitude among the possible pivots

Note, we are working with fractions so no rounding error. So this isn't needed and only an inconvenience... However with floating point it's a necessity...

$$r_2 \leftrightarrow r_3$$

$$\begin{bmatrix} 4 & 5 & 6 \\ 0 & -5/4 & -1/2 \\ 0 & 3/4 & 3/2 \end{bmatrix}$$

$$r_3 \leftarrow r_3 + \frac{3}{5}r_2$$

$$U = \begin{bmatrix} 4 & 5 & 6 \\ 0 & -5/4 & -1/2 \\ 0 & 0 & 6/5 \end{bmatrix}$$

```

julia> Ar=[4 5 6; 0 -5//4 -1//2; 0 3//4 3//2]
3x3 Matrix{Rational{Int64}}:
 4//1  5//1  6//1
 0//1 -5//4 -1//2
 0//1  3//4  3//2

julia> Ar[3,:]=Ar[3,:]+3//5*Ar[2,:];

julia> Ar
3x3 Matrix{Rational{Int64}}:
 4//1  5//1  6//1
 0//1 -5//4 -1//2
 0//1  0//1  6//5
    
```

```

julia> using LinearAlgebra

julia> A=[1 2 3; 4 5 6; 1 0 1]
3x3 Matrix{Int64}:
 1  2  3
 4  5  6
 1  0  1

```

Built-in LU factorization gives the same answer

```

julia> luans=lu(A)
LU{Float64, Matrix{Float64}}
L factor:
3x3 Matrix{Float64}:
 1.0  0.0  0.0
 0.25 1.0  0.0
 0.25 -0.6 1.0
U factor:
3x3 Matrix{Float64}:
 4.0  5.0  6.0
 0.0 -1.25 -0.5
 0.0  0.0  1.2

```

all these things are now stored in luans

Component	Description
F.L	L (lower triangular) part of LU
F.U	U (upper triangular) part of LU
F.p	(right) permutation Vector
F.P	(right) permutation Matrix

```

julia> luans.U
3x3 Matrix{Float64}:
 4.0  5.0  6.0
 0.0 -1.25 -0.5
 0.0  0.0  1.2

```

These were the row swaps

$r_1 \leftrightarrow r_2$
 $r_2 \leftrightarrow r_3$

```

julia> luans.L
3x3 Matrix{Float64}:
 1.0  0.0  0.0
 0.25 1.0  0.0
 0.25 -0.6 1.0

```

```

julia> luans.L*luans.U
3x3 Matrix{Float64}:
 4.0  5.0  6.0
 1.0  0.0  1.0
 1.0  2.0  3.0

```

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 1 & 0 & 1 \end{bmatrix}$$

$r_1 \leftrightarrow r_2$ $r_2 \leftrightarrow r_3$
 4 5 6 4 5 6
 1 2 3 1 0 1
 1 0 1 1 2 3

permutations of the rows in A.

The permutation p tells how the rows are reorganized.

```

julia> luans.p
3-element Vector{Int64}:
 2
 3
 1

```

$p[1] = 2$ the 2nd row is now in the 1st place
 $p[2] = 3$ the 3rd row is now in the 2nd place
 $p[3] = 1$ // 1st // // 3rd place