

## Gaussian elimination of lower triangular matrix

Given a lower triangular matrix  $A \in \mathbb{R}^{n \times n}$  we know that it requires  $\leq cn^2 + O(n)$  operations to perform Gaussian elimination on the matrix  $(A, b)$   $b \in \mathbb{R}^n$ . We want to find the constant  $c$ .

Note that I only count the number of multiplications. See sec 1.8 in book for discussion on this.

We have that

$$(A, b) = \begin{bmatrix} a_{11} & & & & \\ a_{21} & a_{22} & & & \\ a_{31} & a_{32} & a_{33} & & \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ \vdots \end{bmatrix}$$

$$\begin{bmatrix} \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{n1} & \dots & \dots & \dots & a_{nn} & b_n \end{bmatrix}$$

In the first step we use row 1 to eliminate all elements in column 1 by comparing

$$s_i = \frac{a_{i1}}{a_{11}} \quad \left. \vphantom{\frac{a_{i1}}{a_{11}}} \right\} 1$$

$$(a_{i1} \dots a_{ii} \ 0 \dots 0 \ b_i) - s_i (a_{11} \ 0 \dots 0 \ b_1)$$

for  $i = 2, \dots, n$ .

Each iteration requires 3 multiplications, i.e., a total of  $3(n-1)$  operations.

To eliminate all elements under the main diagonal in column 2 we use the same procedure

This will cost  $3(n-2)$  operations. More generally we see that it will cost

$$3(n-1) + 3(n-2) + \dots + 3 \cdot 2 + 3 \cdot 1$$

operations to remove all elements under the main diagonal.

Thus the total cost is

$$\sum_{i=1}^{n-1} 3i = \frac{3(n-1)n}{2} = \frac{3}{2}n^2 + O(n)$$