

Cálculo Numérico y Estadística

Primera parte: Cálculo Numérico

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Segundo semestre



Método de eliminación de Gauss con elección de pivote (I):

Para minimizar los errores de redondeo que se cometan al realizar las operaciones necesarias para aplicar el método de Gauss debemos elegir el pivote de forma conveniente. En la aplicación del método de Gauss con “**pivote parcial**” procederemos de la siguiente forma:

En cada etapa del proceso, para pasar de un sistema de la forma

$$a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2$$

.....

$$a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nn}x_n = b_n$$

a otro equivalente de la forma

$$a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1$$

$$\bar{a}_{22}x_2 + \cdots + \bar{a}_{2n}x_n = \bar{b}_2$$

.....

$$\bar{a}_{n2}x_2 + \cdots + \bar{a}_{nn}x_n = \bar{b}_n$$

reordenamos las ecuaciones originales para que el “**pivote**” a_{11} verifique

$$|a_{11}| = \max_{1 \leq i \leq n} |a_{i1}|.$$

Ejemplo:

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$$3x_2 - 6x_3 + x_4 = 8$$

$$2x_1 + x_2 - x_3 + 2x_4 = -2$$

$$-x_1 + 3x_2 - 5x_3 - 6x_4 = 3$$

$$x_1 + 4x_2 - 3x_3 + x_4 = 4$$

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$$3x_2 - 6x_3 + x_4 = 8 \quad \rightarrow \left\{ 3x_2 - 6x_3 + x_4 = 8 \right\} - \frac{0}{2} \left\{ 2x_1 + x_2 - x_3 + 2x_4 = -2 \right\}$$
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Ejemplo:

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$$-x_1 + 3x_2 - 5x_3 - 6x_4 = 3 \rightarrow \left\{ -x_1 + 3x_2 - 5x_3 - 6x_4 = 3 \right\} \\ -\frac{(-1)}{2} \left\{ 2x_1 + x_2 - x_3 + 2x_4 = -2 \right\} \\ \rightarrow \frac{7}{2}x_2 - \frac{11}{2}x_3 - 5x_4 = 2$$

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$$x_1 + 4x_2 - 3x_3 + x_4 = 4 \rightarrow \left\{ x_1 + 4x_2 - 3x_3 + x_4 = 4 \right\} \\ -\frac{1}{2} \left\{ 2x_1 + x_2 - x_3 + 2x_4 = -2 \right\} \\ \rightarrow \frac{7}{2}x_2 - \frac{5}{2}x_3 = 5$$

Ejemplo:

$$\begin{aligned}3x_2 - 6x_3 + x_4 &= 8 \\2x_1 + x_2 - x_3 + 2x_4 &= -2 \\-x_1 + 3x_2 - 5x_3 - 6x_4 &= 3 \\x_1 + 4x_2 - 3x_3 + x_4 &= 4\end{aligned}$$

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$$3x_2 - 6x_3 + x_4 = 8 \rightarrow \left\{ 3x_2 - 6x_3 + x_4 = 8 \right\} - \frac{3}{\left(\frac{7}{2}\right)} \left\{ \frac{7}{2}x_2 - \frac{11}{2}x_3 - 5x_4 = 2 \right\}$$
$$\rightarrow -\frac{9}{7}x_3 + \frac{37}{7}x_4 = \frac{44}{7}$$

Ejemplo:

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$$\frac{7}{2}x_2 - \frac{5}{2}x_3 = 5 \rightarrow \left\{ \frac{7}{2}x_2 - \frac{5}{2}x_3 = 5 \right\} - \frac{\left(\frac{7}{2}\right)}{\left(\frac{7}{2}\right)} \left\{ \frac{7}{2}x_2 - \frac{11}{2}x_3 - 5x_4 = 2 \right\}$$
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$$\begin{array}{l} 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ 3x_2 - 6x_3 + x_4 = 8 \\ \frac{7}{2}x_2 - \frac{11}{2}x_3 - 5x_4 = 2 \\ \frac{7}{2}x_2 - \frac{5}{2}x_3 = 5 \end{array} \rightarrow \begin{array}{l} 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ \frac{7}{2}x_2 - \frac{11}{2}x_3 - 5x_4 = 2 \\ 3x_2 - 6x_3 + x_4 = 8 \\ \frac{7}{2}x_2 - \frac{5}{2}x_3 = 5 \end{array} \rightarrow$$
$$\begin{array}{l} 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ \frac{7}{2}x_2 - \frac{11}{2}x_3 - 5x_4 = 2 \\ -\frac{9}{7}x_3 + \frac{37}{7}x_4 = \frac{44}{7} \\ 3x_3 + 5x_4 = 3 \end{array} \rightarrow \begin{array}{l} 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ \frac{7}{2}x_2 - \frac{11}{2}x_3 - 5x_4 = 2 \\ 3x_3 + 5x_4 = 3 \\ -\frac{9}{7}x_3 + \frac{37}{7}x_4 = \frac{44}{7} \end{array}$$
$$-\frac{9}{7}x_3 + \frac{37}{7}x_4 = \frac{44}{7} \rightarrow \left\{ -\frac{9}{7}x_3 + \frac{37}{7}x_4 = \frac{44}{7} \right\} - \frac{\frac{-9}{7}}{3} \left\{ 3x_3 + 5x_4 = 3 \right\}$$
$$\rightarrow \frac{52}{7}x_4 = \frac{53}{7}$$

Ejemplo:

$$3x_2 - 6x_3 + x_4 = 8$$

$$2x_1 + x_2 - x_3 + 2x_4 = -2$$

$$-x_1 + 3x_2 - 5x_3 - 6x_4 = 3$$

$$x_1 + 4x_2 - 3x_3 + x_4 = 4$$

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$$3x_2 - 6x_3 + x_4 = 8$$

$$\frac{7}{2}x_2 - \frac{11}{2}x_3 - 5x_4 = 2$$

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$$-\frac{9}{7}x_3 + \frac{37}{7}x_4 = \frac{44}{7}$$

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$$\frac{7}{2}x_2 - \frac{11}{2}x_3 - 5x_4 = 2$$

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$$\frac{52}{7}x_4 = \frac{53}{7}$$

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$$-\frac{9}{7}x_3 + \frac{37}{7}x_4 = \frac{44}{7}$$

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$$-\frac{9}{7}x_3 + \frac{37}{7}x_4 = \frac{44}{7}$$

$$x_4 = \frac{53}{52}, \quad x_3 = -\frac{109}{156},$$

$$x_2 = \frac{145}{156}, \quad x_1 = -\frac{17}{6}$$

Método de eliminación de Gauss con elección de pivote (II):

Para minimizar aún más los errores de redondeo podemos aplicar el método de Gauss con “**pivote total**”. En ese caso, en cada etapa del proceso, pasaremos de un sistema de la forma

$$a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2$$

.....

$$a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nn}x_n = b_n$$

a otro equivalente de la forma

$$a'_{11}x'_1 + a'_{12}x'_2 + \cdots + a'_{1n}x'_n = b'_1$$

$$a'_{22}x'_2 + \cdots + a'_{2n}x'_n = b'_2$$

.....

$$a'_{n2}x'_2 + \cdots + a'_{nn}x'_n = b'_n$$

reordenando las ecuaciones (e incógnitas) originales para que $a'_{11} = a_{IJ}$ y $x'_1 = x_J$, siendo

$$|a_{IJ}| = \max_{1 \leq i, j \leq n} |a_{ij}|.$$

Ejemplo:

Ejemplo:

$$3x_2 - 6x_3 + x_4 = 8$$

$$2x_1 + x_2 - x_3 + 2x_4 = -2$$

$$-x_1 + 3x_2 - 5x_3 - 6x_4 = 3$$

$$x_1 + 4x_2 - 3x_3 + x_4 = 4$$

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Ejemplo:

$$\begin{array}{l} 3x_2 - 6x_3 + x_4 = 8 \\ 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ -x_1 + 3x_2 - 5x_3 - 6x_4 = 3 \\ x_1 + 4x_2 - 3x_3 + x_4 = 4 \end{array} \rightarrow \begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\ -3x_3 + x_1 + 4x_2 + x_4 = 4 \end{array}$$

Ejemplo:

$$\begin{array}{l} 3x_2 - 6x_3 + x_4 = 8 \\ 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ -x_1 + 3x_2 - 5x_3 - 6x_4 = 3 \\ x_1 + 4x_2 - 3x_3 + x_4 = 4 \end{array} \rightarrow \begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\ -3x_3 + x_1 + 4x_2 + x_4 = 4 \end{array}$$
$$-x_3 + 2x_1 + x_2 + 2x_4 = -2 \rightarrow \left\{ \begin{array}{l} -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -\frac{(-1)}{-6} \left\{ -6x_3 + 3x_2 + x_4 = 8 \right\} \end{array} \right.$$
$$\rightarrow 2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 = -\frac{10}{3}$$

Ejemplo:

$$\begin{array}{l} 3x_2 - 6x_3 + x_4 = 8 \\ 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ -x_1 + 3x_2 - 5x_3 - 6x_4 = 3 \\ x_1 + 4x_2 - 3x_3 + x_4 = 4 \end{array} \rightarrow \begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\ -3x_3 + x_1 + 4x_2 + x_4 = 4 \end{array}$$

$$-x_3 + 2x_1 + x_2 + 2x_4 = -2 \rightarrow \left\{ \begin{array}{l} -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -\frac{(-1)}{-6} \{ -6x_3 + 3x_2 + x_4 = 8 \} \end{array} \right.$$

$$\rightarrow 2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 = -\frac{10}{3}$$

$$-5x_3 - x_1 + 3x_2 - 6x_4 = 3 \rightarrow \left\{ \begin{array}{l} -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\ -\frac{(-5)}{-6} \{ -6x_3 + 3x_2 + x_4 = 8 \} \end{array} \right.$$

$$\rightarrow -x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 = -\frac{11}{3}$$

Ejemplo:

$$\begin{array}{l} 3x_2 - 6x_3 + x_4 = 8 \\ 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ -x_1 + 3x_2 - 5x_3 - 6x_4 = 3 \\ x_1 + 4x_2 - 3x_3 + x_4 = 4 \end{array} \rightarrow \begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\ -3x_3 + x_1 + 4x_2 + x_4 = 4 \end{array}$$
$$-x_3 + 2x_1 + x_2 + 2x_4 = -2 \rightarrow \left\{ \begin{array}{l} -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -\frac{(-1)}{-6} \left\{ -6x_3 + 3x_2 + x_4 = 8 \right. \end{array} \right\}$$
$$\rightarrow 2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 = -\frac{10}{3}$$
$$-5x_3 - x_1 + 3x_2 - 6x_4 = 3 \rightarrow \left\{ \begin{array}{l} -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\ -\frac{(-5)}{-6} \left\{ -6x_3 + 3x_2 + x_4 = 8 \right. \end{array} \right\}$$
$$\rightarrow -x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 = -\frac{11}{3}$$
$$-3x_3 + x_1 + 4x_2 + x_4 = 4 \rightarrow \left\{ \begin{array}{l} -3x_3 + x_1 + 4x_2 + x_4 = 4 \\ -\frac{(-3)}{-6} \left\{ -6x_3 + 3x_2 + x_4 = 8 \right. \end{array} \right\}$$
$$\rightarrow x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 = 0$$

Ejemplo:

$$\begin{array}{l} 3x_2 - 6x_3 + x_4 = 8 \\ 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ -x_1 + 3x_2 - 5x_3 - 6x_4 = 3 \\ x_1 + 4x_2 - 3x_3 + x_4 = 4 \end{array} \rightarrow \begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\ -3x_3 + x_1 + 4x_2 + x_4 = 4 \end{array} \rightarrow$$

$$\begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ 2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 = -\frac{10}{3} \\ -x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 = -\frac{11}{3} \\ x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 = 0 \end{array}$$

Ejemplo:

$$\begin{array}{l} 3x_2 - 6x_3 + x_4 = 8 \\ 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ -x_1 + 3x_2 - 5x_3 - 6x_4 = 3 \\ x_1 + 4x_2 - 3x_3 + x_4 = 4 \end{array} \rightarrow \begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\ -3x_3 + x_1 + 4x_2 + x_4 = 4 \end{array} \rightarrow$$
$$\begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ 2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 = -\frac{10}{3} \\ -x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 = -\frac{11}{3} \\ x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 = 0 \end{array}$$

Ejemplo:

$$\begin{aligned}3x_2 - 6x_3 + x_4 &= 8 \\2x_1 + x_2 - x_3 + 2x_4 &= -2 \\-x_1 + 3x_2 - 5x_3 - 6x_4 &= 3 \\x_1 + 4x_2 - 3x_3 + x_4 &= 4\end{aligned}$$

$$\begin{array}{l} \rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 &= -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 &= 3 \\ -3x_3 + x_1 + 4x_2 + x_4 &= 4\end{aligned} \rightarrow \end{array}$$

$$\begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 &= -\frac{10}{3} \\-x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 &= -\frac{11}{3} \\x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 &= 0\end{aligned}$$

$$\begin{array}{l} \rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\ \frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 &= -\frac{10}{3} \\ \frac{1}{2}x_4 + x_1 + \frac{5}{2}x_2 &= 0\end{aligned}\end{array}$$

Ejemplo:

$$\begin{array}{l} 3x_2 - 6x_3 + x_4 = 8 \\ 2x_1 + x_2 - x_3 + 2x_4 = -2 \\ -x_1 + 3x_2 - 5x_3 - 6x_4 = 3 \\ x_1 + 4x_2 - 3x_3 + x_4 = 4 \end{array} \rightarrow \begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\ -3x_3 + x_1 + 4x_2 + x_4 = 4 \end{array} \rightarrow$$
$$\begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ 2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 = -\frac{10}{3} \\ -x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 = -\frac{11}{3} \\ x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 = 0 \end{array} \rightarrow \begin{array}{l} -6x_3 + 3x_2 + x_4 = 8 \\ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 = -\frac{11}{3} \\ \frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 = -\frac{10}{3} \\ \frac{1}{2}x_4 + x_1 + \frac{5}{2}x_2 = 0 \end{array}$$
$$\frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 = -\frac{10}{3} \rightarrow \left\{ \begin{array}{l} \frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 = -\frac{10}{3} \\ -\frac{\frac{11}{6}}{-\frac{41}{6}} \left\{ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 = -\frac{11}{3} \right. \end{array} \right\} \rightarrow \frac{71}{41}x_1 + \frac{26}{41}x_2 = -\frac{177}{41}$$

Ejemplo:

$$\begin{array}{l}
 \begin{array}{ll}
 3x_2 - 6x_3 + x_4 = 8 & -6x_3 + 3x_2 + x_4 = 8 \\
 2x_1 + x_2 - x_3 + 2x_4 = -2 & -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\
 -x_1 + 3x_2 - 5x_3 - 6x_4 = 3 & -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\
 x_1 + 4x_2 - 3x_3 + x_4 = 4 & -3x_3 + x_1 + 4x_2 + x_4 = 4
 \end{array} \rightarrow \begin{array}{ll}
 -6x_3 + 3x_2 + x_4 = 8 \\
 -x_3 + 2x_1 + x_2 + 2x_4 = -2 \\
 -5x_3 - x_1 + 3x_2 - 6x_4 = 3 \\
 -3x_3 + x_1 + 4x_2 + x_4 = 4
 \end{array} \rightarrow
 \end{array}$$

$$\begin{array}{ll}
 -6x_3 + 3x_2 + x_4 = 8 & -6x_3 + 3x_2 + x_4 = 8 \\
 2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 = -\frac{10}{3} & -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 = -\frac{11}{3} \\
 -x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 = -\frac{11}{3} & \frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 = -\frac{10}{3} \\
 x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 = 0 & \frac{1}{2}x_4 + x_1 + \frac{5}{2}x_2 = 0
 \end{array} \rightarrow \begin{array}{l}
 \left\{ \begin{array}{l} \frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 = -\frac{10}{3} \\ -\frac{\frac{11}{6}}{-\frac{41}{6}} \left\{ \begin{array}{l} -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 = -\frac{11}{3} \\ \frac{71}{41}x_1 + \frac{26}{41}x_2 = -\frac{177}{41} \end{array} \right. \end{array} \right. \\
 \left. \begin{array}{l} \frac{1}{2}x_4 + x_1 + \frac{5}{2}x_2 = 0 \\ -\frac{\frac{1}{2}}{-\frac{41}{6}} \left\{ \begin{array}{l} -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 = -\frac{11}{3} \\ \frac{38}{41}x_1 + \frac{104}{41}x_2 = -\frac{11}{41} \end{array} \right. \end{array} \right.
 \end{array}$$

Ejemplo:

$$\begin{aligned}3x_2 - 6x_3 + x_4 &= 8 \\2x_1 + x_2 - x_3 + 2x_4 &= -2 \\-x_1 + 3x_2 - 5x_3 - 6x_4 &= 3 \\x_1 + 4x_2 - 3x_3 + x_4 &= 4\end{aligned}$$

$$\begin{array}{l} \rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-x_3 + 2x_1 + x_2 + 2x_4 &= -2 \\-5x_3 - x_1 + 3x_2 - 6x_4 &= 3 \\-3x_3 + x_1 + 4x_2 + x_4 &= 4\end{aligned} \rightarrow \\ \rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\\frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 &= -\frac{10}{3} \\\frac{1}{2}x_4 + x_1 + \frac{5}{2}x_2 &= 0\end{aligned} \rightarrow\end{array}$$

$$\begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 &= -\frac{10}{3} \\-x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 &= -\frac{11}{3} \\x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 &= 0\end{aligned}$$

$$\begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\\frac{71}{41}x_1 + \frac{26}{41}x_2 &= -\frac{177}{41} \\\frac{38}{41}x_1 + \frac{104}{41}x_2 &= -\frac{11}{41}\end{aligned}$$

Ejemplo:

$$\begin{aligned}3x_2 - 6x_3 + x_4 &= 8 \\2x_1 + x_2 - x_3 + 2x_4 &= -2 \\-x_1 + 3x_2 - 5x_3 - 6x_4 &= 3 \\x_1 + 4x_2 - 3x_3 + x_4 &= 4\end{aligned}$$

$$\rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-x_3 + 2x_1 + x_2 + 2x_4 &= -2 \\-5x_3 - x_1 + 3x_2 - 6x_4 &= 3 \\-3x_3 + x_1 + 4x_2 + x_4 &= 4\end{aligned} \rightarrow$$

$$\begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 &= -\frac{10}{3} \\-x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 &= -\frac{11}{3} \\x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 &= 0\end{aligned}$$

$$\rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\\frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 &= -\frac{10}{3} \\\frac{1}{2}x_4 + x_1 + \frac{5}{2}x_2 &= 0\end{aligned} \rightarrow$$

$$\begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\\frac{71}{41}x_1 + \frac{26}{41}x_2 &= -\frac{177}{41} \\\frac{38}{41}x_1 + \frac{104}{41}x_2 &= -\frac{11}{41}\end{aligned}$$

Ejemplo:

$$\begin{aligned}3x_2 - 6x_3 + x_4 &= 8 \\2x_1 + x_2 - x_3 + 2x_4 &= -2 \\-x_1 + 3x_2 - 5x_3 - 6x_4 &= 3 \\x_1 + 4x_2 - 3x_3 + x_4 &= 4\end{aligned}$$

$$\begin{array}{l} \rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 &= -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 &= 3 \\ -3x_3 + x_1 + 4x_2 + x_4 &= 4\end{aligned} \rightarrow \\ \rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\ \frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 &= -\frac{10}{3} \\ \frac{1}{2}x_4 + x_1 + \frac{5}{2}x_2 &= 0\end{aligned} \rightarrow \\ \rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\ \frac{104}{41}x_2 + \frac{38}{41}x_1 &= -\frac{11}{41} \\ \frac{26}{41}x_2 + \frac{71}{41}x_1 &= -\frac{177}{41}\end{aligned}\end{array}$$

$$\begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 &= -\frac{10}{3} \\-x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 &= -\frac{11}{3} \\x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 &= 0\end{aligned}$$

$$\begin{array}{l} \rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\ \frac{71}{41}x_1 + \frac{26}{41}x_2 &= -\frac{177}{41} \\ \frac{38}{41}x_1 + \frac{104}{41}x_2 &= -\frac{11}{41}\end{aligned} \rightarrow \\ \rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\ \frac{104}{41}x_2 + \frac{38}{41}x_1 &= -\frac{11}{41} \\ \frac{26}{41}x_2 + \frac{71}{41}x_1 &= -\frac{177}{41}\end{aligned}\end{array}$$

Ejemplo:

$$\begin{aligned} 3x_2 - 6x_3 + x_4 &= 8 \\ 2x_1 + x_2 - x_3 + 2x_4 &= -2 \\ -x_1 + 3x_2 - 5x_3 - 6x_4 &= 3 \\ x_1 + 4x_2 - 3x_3 + x_4 &= 4 \end{aligned}$$

$$\rightarrow \begin{aligned} -6x_3 + 3x_2 + x_4 &= 8 \\ -x_3 + 2x_1 + x_2 + 2x_4 &= -2 \\ -5x_3 - x_1 + 3x_2 - 6x_4 &= 3 \\ -3x_3 + x_1 + 4x_2 + x_4 &= 4 \end{aligned} \rightarrow$$

$$\begin{aligned} -6x_3 + 3x_2 + x_4 &= 8 \\ 2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 &= -\frac{10}{3} \\ -x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 &= -\frac{11}{3} \\ x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 &= 0 \end{aligned}$$

$$\rightarrow \begin{aligned} -6x_3 + 3x_2 + x_4 &= 8 \\ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\ \frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 &= -\frac{10}{3} \\ \frac{1}{2}x_4 + x_1 + \frac{5}{2}x_2 &= 0 \end{aligned} \rightarrow$$

$$\begin{aligned} -6x_3 + 3x_2 + x_4 &= 8 \\ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\ \frac{71}{41}x_1 + \frac{26}{41}x_2 &= -\frac{177}{41} \\ \frac{38}{41}x_1 + \frac{104}{41}x_2 &= -\frac{11}{41} \end{aligned}$$

$$\rightarrow \begin{aligned} -6x_3 + 3x_2 + x_4 &= 8 \\ -\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\ \frac{104}{41}x_2 + \frac{38}{41}x_1 &= -\frac{11}{41} \\ \frac{26}{41}x_2 + \frac{71}{41}x_1 &= -\frac{177}{41} \end{aligned}$$

$$\frac{26}{41}x_2 + \frac{71}{41}x_1 = -\frac{177}{41} \rightarrow \left\{ \frac{26}{41}x_2 + \frac{71}{41}x_1 = -\frac{177}{41} \right\}$$

$$-\frac{\frac{26}{41}}{\frac{104}{41}} \left\{ \frac{104}{41}x_2 + \frac{38}{41}x_1 = -\frac{11}{41} \right\} \rightarrow \frac{3}{2}x_1 = -\frac{17}{4}$$

Ejemplo:

$$\begin{aligned}3x_2 - 6x_3 + x_4 &= 8 \\2x_1 + x_2 - x_3 + 2x_4 &= -2 \\-x_1 + 3x_2 - 5x_3 - 6x_4 &= 3 \\x_1 + 4x_2 - 3x_3 + x_4 &= 4\end{aligned}$$

$$\rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-x_3 + 2x_1 + x_2 + 2x_4 &= -2 \\-5x_3 - x_1 + 3x_2 - 6x_4 &= 3 \\-3x_3 + x_1 + 4x_2 + x_4 &= 4\end{aligned} \rightarrow$$

$$\begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 &= -\frac{10}{3} \\-x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 &= -\frac{11}{3} \\x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 &= 0\end{aligned}$$

$$\rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \rightarrow \\ \frac{11}{6}x_4 + 2x_1 + \frac{1}{2}x_2 &= -\frac{10}{3} \\ \frac{1}{2}x_4 + x_1 + \frac{5}{2}x_2 &= 0\end{aligned}$$

$$\begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \\ \frac{71}{41}x_1 + \frac{26}{41}x_2 &= -\frac{177}{41} \\ \frac{38}{41}x_1 + \frac{104}{41}x_2 &= -\frac{11}{41}\end{aligned}$$

$$\rightarrow \begin{aligned}-6x_3 + 3x_2 + x_4 &= 8 \\-\frac{41}{6}x_4 - x_1 + \frac{1}{2}x_2 &= -\frac{11}{3} \rightarrow \\ \frac{104}{41}x_2 + \frac{38}{41}x_1 &= -\frac{11}{41} \\ \frac{26}{41}x_2 + \frac{71}{41}x_1 &= -\frac{177}{41}\end{aligned}$$

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Ejemplo:

$$\begin{aligned} 3x_2 - 6x_3 + x_4 &= 8 \\ 2x_1 + x_2 - x_3 + 2x_4 &= -2 \\ -x_1 + 3x_2 - 5x_3 - 6x_4 &= 3 \\ x_1 + 4x_2 - 3x_3 + x_4 &= 4 \end{aligned}$$

$$\begin{aligned} -6x_3 + 3x_2 + x_4 &= 8 \\ 2x_1 + \frac{1}{2}x_2 + \frac{11}{6}x_4 &= -\frac{10}{3} \\ -x_1 + \frac{1}{2}x_2 - \frac{41}{6}x_4 &= -\frac{11}{3} \\ x_1 + \frac{5}{2}x_2 + \frac{1}{2}x_4 &= 0 \end{aligned}$$

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$$\begin{array}{c} x_1 = -\frac{17}{6} \rightarrow x_2 = \frac{145}{156} \rightarrow \\ x_4 = \frac{53}{52} \rightarrow x_3 = -\frac{109}{156} \end{array}$$

Repaso de algunos conceptos.

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- El determinante de una matriz triangular superior (o inferior) es igual al producto de los elementos de su diagonal.

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$$\det \begin{pmatrix} 1 & 3 & 5 \\ 0 & -2 & 2 \\ 0 & 0 & 6 \end{pmatrix} = 1 \cdot (-2) \cdot 6 = -12$$

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NO es cierto que el determinante de la suma de matrices sea la suma de determinantes.

$$\det \left(\begin{pmatrix} -2 & 2 \\ 3 & 6 \end{pmatrix} + \begin{pmatrix} 3 & 5 \\ 3 & 6 \end{pmatrix} \right) = \det \begin{pmatrix} 1 & 7 \\ 6 & 12 \end{pmatrix} = -30$$

$$\det \begin{pmatrix} -2 & 2 \\ 3 & 6 \end{pmatrix} + \det \begin{pmatrix} 3 & 5 \\ 3 & 6 \end{pmatrix} = -18 + 3 = -15 \neq -30$$

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Antes de continuar, debemos recordar como se calcula el determinante de una matriz:

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$$\det \begin{pmatrix} 1 & 3 & 5 \\ 4 & -2 & 2 \\ -1 & 3 & 6 \end{pmatrix} = 1 \cdot (-2) \cdot 6 + 3 \cdot 2 \cdot (-1) + 5 \cdot 4 \cdot 3 - 5 \cdot (-2) \cdot (-1) - 3 \cdot 4 \cdot 6 - 1 \cdot 2 \cdot 3 = -46$$

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SI es cierto que el determinante del producto de matrices es el producto de determinantes. Ejemplo:

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Antes de continuar, debemos recordar como se calcula el determinante de una matriz:

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SI es cierto que el determinante del producto de matrices es el producto de determinantes. Ejemplo:

$$\det \left(\begin{pmatrix} -2 & 2 \\ 3 & 6 \end{pmatrix} \begin{pmatrix} 3 & 5 \\ 3 & 6 \end{pmatrix} \right) = \det \begin{pmatrix} -6+6 & -10+12 \\ 9+18 & 15+36 \end{pmatrix} =$$

$$\det \begin{pmatrix} 0 & 2 \\ 27 & 51 \end{pmatrix} = -54 = (-18)3 = \det \begin{pmatrix} -2 & 2 \\ 3 & 6 \end{pmatrix} \det \begin{pmatrix} 3 & 5 \\ 3 & 6 \end{pmatrix}$$

Recordemos también que los **menores principales** de la matriz

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{pmatrix}$$

son

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$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{pmatrix}$$

son

$$\det(a_{11}), \det\begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}, \det\begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}, \dots, \det\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{pmatrix}$$