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CRITICAL-COMPONENT METHOD  
FOR SOLVING SYSTEMS OF LINEAR EQUATIONS  
WITH A TRIDIAGONAL MATRIX  
OF THE GENERAL FORM

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# 1. Introduction

The present paper is in essence a connecting link between series of our theoretical and numerical studies [1-6] and final works [10, 11] where we have given the description and characterization of a new library of programs on solving the problems of linear algebra.

Here we suggest new effective methods for inverting tridiagonal matrices of the general form and solving the systems of equations with matrices of that sort.

## 2. On structures of tridiagonal matrices and their inverses

In this subsection, we derive new types of representations describing the structure of tridiagonal matrices and their inverses of the general form.

Let  $C$  be a nonsingular real tridiagonal matrix of the general form

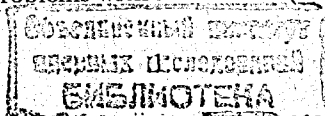
$$C = \begin{bmatrix} q_1 & r_2 & & & & & \\ p_2 & q_2 & r_3 & & & & \\ & \dots & \dots & \dots & & & \\ & & p_{m-1} & q_{m-1} & r_m & & \\ & & & p_m & q_m & & \end{bmatrix} \equiv \begin{bmatrix} [C_1^{l_1-2}] & & & & & & \\ p_{l_1-1} [q_{l_1-1}^{r_{l_1}}] & & & & & & \\ & p_{l_1+1} [q_{l_1+1}^{r_{l_1+1}}] & & & & & \\ & & \dots & \dots & & & \\ & & & p_{l_n-1} [q_{l_n-1}^{r_{l_n}}] & & & \\ & & & & p_{l_n+1} [q_{l_n+1}^m] & & \end{bmatrix}, \quad (2.1)$$

where

$$C_{l_k+1}^{l_{k+1}-2} = \begin{bmatrix} q_{l_k+1} & r_{l_k+2} & & & \\ p_{l_k+2} & q_{l_k+2} & r_{l_k+3} & & \\ & \dots & \dots & \dots & \\ & & p_{l_{k+1}-3} & q_{l_{k+1}-3} & r_{l_{k+1}-2} \\ & & & p_{l_{k+1}-2} & q_{l_{k+1}-2} \end{bmatrix}, \quad k = 0, 1, \dots, n, l_0 = 0, l_{n+1} - 2 = m, \quad (2.2)$$

$\{p_i \neq 0\}_{i=2}^m$  are subdiagonal elements,  $\{r_i \neq 0\}_{i=2}^m$  are off-diagonal ones,  $\{q_i\}_{i=1}^m$  are diagonal ones and  $C_{l_k+1}^{l_{k+1}-2} = \text{tridiag}\{q_{l_k+1}, q_i, p_i, r_i\}_{i=l_k+2}^{l_{k+1}-2}$  are submatrices of matrices  $C(2.1)$ , respectively.

The right-hand representation in (2.1) is a block decomposition of the tridiagonal matrix  $C$  (2.1) in which it is assumed that  $C_p^q$  are well-posed submatrices. This block decomposition of the matrix  $C$  is necessary for the construction of effective direct numerical methods of the decomposition type of solving the algebraic problems with matrices  $C$  (2.1). These problems have



previously been considered in [3, 4] where generators\*) have been proposed for deriving various representations of  $B = C_{-1}$ , matrices inverse of  $C$  (2.1) and for solving the systems of linear equations  $CX = Y$ . Thus, for  $B = C_{-1}$  we have [3]

Representation 2.1 (of the type  $B = \overset{\circ}{B} + B_1 Z$ )

$$B = \underbrace{\begin{bmatrix} [\tilde{B}_1^{l_1-2}] \\ \begin{matrix} [0] \\ \vdots \\ [0] \end{matrix} \\ [\tilde{B}_{l_1+1}^{l_2-2}] \\ \begin{matrix} [0] \\ \vdots \\ [0] \end{matrix} \\ [\tilde{B}_{l_2+1}^{l_3-2}] \\ \dots \\ \begin{matrix} [0] \\ \vdots \\ [0] \end{matrix} \\ [\tilde{B}_{l_n+1}^m] \end{bmatrix}}_{\overset{\circ}{B}} + \underbrace{\begin{bmatrix} \begin{bmatrix} (\tilde{B}_{1l_1-2} r_{l_1-1}) & 0 \\ \vdots & \vdots \\ (\tilde{B}_{1l_1-2l_1-2} r_{l_1-1}) & 0 \\ -1 & 0 \\ 0 & -1 \end{bmatrix} & \begin{bmatrix} (\tilde{B}_{1l_1+1l_2-2} r_{l_2-1}) & 0 \\ \vdots & \vdots \\ (\tilde{B}_{1l_2-2l_1-2} r_{l_2-1}) & 0 \\ -1 & 0 \\ 0 & -1 \end{bmatrix} \\ \begin{bmatrix} 0(\tilde{B}_{l_1+1l_1+1} p_{l_1+1}) \\ \vdots \\ 0(\tilde{B}_{l_2-2l_1+1} p_{l_1+1}) \end{bmatrix} & \begin{bmatrix} (\tilde{B}_{l_1+1l_2-2} r_{l_2-1}) & 0 \\ \vdots & \vdots \\ (\tilde{B}_{l_2-2l_2-2} r_{l_2-1}) & 0 \\ -1 & 0 \\ 0 & -1 \end{bmatrix} \\ \begin{bmatrix} 0(\tilde{B}_{l_2+1l_2+1} p_{l_2+1}) \\ \vdots \\ 0(\tilde{B}_{l_3-2l_2+1} p_{l_2+1}) \end{bmatrix} & \begin{bmatrix} (\tilde{B}_{l_{n-1}+1l_n-2} r_{l_n-1}) & 0 \\ \vdots & \vdots \\ (\tilde{B}_{l_n-2l_n-2} r_{l_n-1}) & 0 \\ -1 & 0 \\ 0 & -1 \end{bmatrix} \\ \begin{bmatrix} 0(\tilde{B}_{l_n+1l_n+1} p_{l_n+1}) \\ \vdots \\ 0(\tilde{B}_{ml_{n+1}l_n+1} p_{l_n+1}) \end{bmatrix} & \begin{bmatrix} (\tilde{B}_{l_n+1l_n+1} p_{l_n+1}) \\ \vdots \\ (\tilde{B}_{ml_{n+1}l_n+1} p_{l_n+1}) \end{bmatrix} \end{bmatrix}}_{B_1} \cdot Z, \quad (2.3)$$

\*) In these papers, results have been obtained for block-tridiagonal matrices of the general form C(2.1).

where  $\overset{\circ}{B}$  is a block-diagonal matrix of the dimension  $m \times m$ ,  $B_1$  is a rectangular matrix of the dimension  $m \times 2n$ ,  $\tilde{B}_{ij}$  are elements<sup>1)</sup> of submatrices  $\tilde{B}_\rho^\nu = [C_\rho^\nu]^{-1}$ , where  $[C_\rho^\nu]^{-1}$  is a matrix inverse of  $C_\rho^\nu$ . It is seen that  $B_1$  contains only the elements of last (first) columns of matrices  $\tilde{B}_\rho^\nu$ . The rectangular matrix  $Z$  of the dimension  $2n \times m$  is a solution to the matrix system of equations

$$\Omega Z = B_2, \quad (2.4)$$

where  $\Omega$  is a nonsingular [3] tridiagonal matrix of the dimension  $2n \times 2n$  and  $B_2$  is a rectangular matrix of the dimension  $2n \times m$ , whose general form looks as follows:

$$\Omega = \begin{bmatrix} [Q_{l_1}] & [R_{l_2}] \\ [P_{l_2}] & [Q_{l_2}] & [R_{l_3}] \\ \dots & \dots & \dots \\ [P_{l_n}] & [Q_{l_n}] \end{bmatrix}, \quad \text{where } R_{l_i} = \begin{bmatrix} (q_{l_i-1} - p_{l_i-1} \tilde{B}_{l_i-2l_i-2} r_{l_i-1}) & (r_{l_i}) \\ (p_{l_i}) & (q_{l_i} - r_{l_i+1} \tilde{B}_{l_i+1l_i+1} p_{l_i+1}) \\ 0 & 0 \end{bmatrix}, \quad (2.5)$$

$$P_{l_i} = \begin{bmatrix} 0 & (-p_{l_i-1} \tilde{B}_{l_i-2l_i-1} + p_{l_i-1+1}) \\ 0 & 0 \end{bmatrix},$$

$$B_2 = \begin{bmatrix} [b_{l_1 l_1-2}] \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} [b_{l_1 l_2-2}] \\ [b_{l_2 l_2-2}] \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} [b_{l_2 l_3-2}] \\ \dots \\ [b_{l_n l_n-2}] \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} [b_{l_n m}] \end{bmatrix}, \quad (2.6)$$

где

$$b_{l_i l_i-2} = \begin{bmatrix} (p_{l_i-1} \tilde{B}_{l_i-2l_i-1} + 1) \dots (p_{l_i-1} \tilde{B}_{l_i-2l_i-2}) \\ 0 & \dots & 0 \end{bmatrix}, \quad (2.7)$$

$$b_{l_i l_i+1-2} = \begin{bmatrix} (r_{l_i+1} \tilde{B}_{l_i+1l_i+1}) \dots (r_{l_i+1} \tilde{B}_{l_i+1l_i+2}) \\ (r_{l_i+1} \tilde{B}_{l_i+1l_i+1}) & \dots & (r_{l_i+1} \tilde{B}_{l_i+1l_i+2}) \end{bmatrix}, \quad i = 1, 2, \dots, n.$$

In (2.3)  $\div$  (2.7), the elements  $(\tilde{B}_\rho^\nu)_{ij}$  possess [1,2,9] (when  $C_\rho^\nu$  have no zeroth minors\*\*) the following\*\*\*) representations:

Representation 2.2

$$\tilde{B}_{ij}(\Lambda) = \begin{cases} \tilde{B}_{ij+1}^{(\Lambda)} \beta_{j+1}, & l_k + 1 \leq j < i \leq l_{k+1} - 2, \\ c_{i+1} \tilde{B}_{i+1j}^{(\Lambda)}, & l_k + 1 \leq i < j \leq l_{k+1} - 2, \quad k = 0, 1, \dots, n, \end{cases} \quad (2.8)$$

<sup>1)</sup> Hereafter,  $B$ -matrix elements will be denoted by  $B_{ij}$ , in contrast to  $\tilde{B}_{ij}$  elements of submatrices  $\tilde{B}_\rho^\nu = [C_\rho^\nu]^{-1}$ .

<sup>2)</sup> This restriction is not principal and will be removed in what follows.

<sup>3)</sup> Note that  $(\tilde{B}_\rho^\nu)_{ij}$  elements can be calculated by any other algebraic method [3]. In the representations 2.2  $\div$  2.7, we use, for simplicity, the notation  $\tilde{B}_{ij}$  instead of  $(\tilde{B}_\rho^\nu)_{ij}$ .

where  $\tilde{B}_{ii}(\Lambda) = \Lambda_{i+1}^{-1} + c_{i+1} \tilde{B}_{i+1, i+1}(\Lambda) \beta_{i+1}$ ,  $\tilde{B}_{l_{k+1}, l_{k+1}}(\Lambda) = \Lambda_{l_{k+1}-1}^{-1}$ ,  $i = l_{k+1} - 3, \dots, l_{k+1} - 2$ ;  
Representation 2.3

$$\tilde{B}_{ij}(G) = \begin{cases} \hat{c}_i \tilde{B}_{i-1, j}^{(G)}, & l_k + 1 \leq j < i \leq l_{k+1} - 2, \\ \tilde{B}_{ij-1}^{(G)} \beta_j, & l_k + 1 \leq i < j \leq l_{k+1} - 2, \quad k = 0, 1, \dots, n, \end{cases} \quad (2.9)$$

where  $\tilde{B}_{ii}(G) = G_{i-1}^{-1} + \hat{c}_i \tilde{B}_{i-1, i-1}^{(G)} \hat{\beta}_i$ ,  $\tilde{B}_{l_{k+1}, l_{k+1}}(G) = G_{l_k}^{-1}$ ,  $i = l_k + 2, \dots, l_{k+1} - 2$ ;  
Representation 2.4

$$\tilde{B}_{ij}(\Lambda, G) = \begin{cases} \tilde{B}_{ii}(\Lambda, G) \prod_{\xi=j+1}^i \beta_\xi, & l_k + 1 \leq j < i \leq l_{k+1} - 2, \\ \prod_{\xi=i+1}^j c_\xi \tilde{B}_{jj}(\Lambda, G), & l_k + 1 \leq i < j \leq l_{k+1} - 2, \\ k = 0, 1, \dots, n; \end{cases} \quad (2.10)$$

Representation 2.5

$$\tilde{B}_{ij}(\Lambda, G) = \begin{cases} \prod_{\xi=j+1}^i \hat{c}_\xi \tilde{B}_{jj}(\Lambda, G), & l_k + 1 \leq j < i \leq l_{k+1} - 2, \\ \tilde{B}_{ii}(\Lambda, G) \prod_{\xi=i+1}^j \hat{\beta}_\xi, & l_k + 1 \leq i < j \leq l_{k+1} - 2, \\ k = 0, 1, \dots, n; \end{cases} \quad (2.11)$$

Representation 2.6

$$\tilde{B}_{ij}(\Lambda, G) = \begin{cases} \tilde{B}_{ii}(\Lambda, G) \prod_{\xi=j+1}^i \beta_\xi, & l_k + 1 \leq j < i \leq l_{k+1} - 2, \\ \tilde{B}_{ii}(\Lambda, G) \prod_{\xi=i+1}^j \hat{\beta}_\xi, & l_k + 1 \leq i < j \leq l_{k+1} - 2, \\ k = 0, 1, \dots, n; \end{cases} \quad (2.12)$$

Representation 2.7

$$\tilde{B}_{ij}(\Lambda, G) = \begin{cases} \prod_{\xi=j+1}^i \hat{c}_\xi \tilde{B}_{jj}(\Lambda, G), & l_k + 1 \leq j < i \leq l_{k+1} - 2, \\ \prod_{\xi=i+1}^j c_\xi \tilde{B}_{jj}(\Lambda, G), & l_k + 1 \leq i < j \leq l_{k+1} - 2, \\ k = 0, 1, \dots, n. \end{cases} \quad (2.13)$$

Remark 1. In the above representations we took advantage of the notation  $\tilde{B}_{ij}(\Lambda)$ ,  $\tilde{B}_{ij}(G)$  and  $\tilde{B}_{ij}(\Lambda, G)$  for elements  $\tilde{B}_{ij}$  in order to emphasize which sequences,  $\{\Lambda\}$ ,  $\{G\}$  or  $\{\Lambda, G\}$ , make the basis for computing the elements  $\tilde{B}_{ij}$ .

In (2.10)  $\div$  (2.13),  $\tilde{B}_{ii}$ , diagonal elements of the submatrices  $\tilde{B}_\rho = [C_\rho^\nu]^{-1}$  are defined in the following manner:

$$\begin{cases} [\tilde{B}_{ii} = \tilde{B}_{ii}(\Lambda, G)] = (\Lambda_{i+1} + G_{i-1} - q_i)^{-1}, & i = l_k + 1, \dots, l_{k+1} - 2, \\ \tilde{B}_{l_{k+1}, l_{k+1}} = G_{l_k}^{-1}, \quad \tilde{B}_{l_{k+1}-2, l_{k+1}-2} = \Lambda_{l_{k+1}-1}^{-1}, & k = 0, 1, \dots, n, \end{cases} \quad (2.14)$$

where elements of the sequences  $\{\Lambda_i\}$  and  $\{G_i\}$  are as follows:

$$\begin{cases} \Lambda_{i+1} = q_i - p_i \Lambda_i^{-1} r_i, \quad \Lambda_{l_{k+2}} = q_{l_{k+1}} \text{ and} \\ l_k + 2 \leq i \leq l_{k+1} - 2. \\ \text{Here } \beta_i = -p_i \Lambda_i^{-1}, \quad c_i = -\Lambda_i^{-1} r_i \\ \text{for all } i = l_k + 2, \dots, l_{k+1} - 2, \quad k = 0, 1, \dots, n; \end{cases} \quad (2.15)$$

$$\begin{cases} G_{i-1} = q_i - r_{i+1} G_i^{-1} p_{i+1}, \quad G_{l_{k+1}-3} = q_{l_{k+1}-2} \text{ and} \\ l_k + 1 \leq i \leq l_{k+1} - 3. \\ \text{Here } \hat{\beta}_{i+1} = -r_{i+1} G_i^{-1}, \quad \hat{c}_{i+1} = -G_i^{-1} p_{i+1} \\ \text{for all } i = l_{k+1} - 3, \dots, l_k + 1, \quad k = n, n-1, \dots, 0. \end{cases} \quad (2.16)$$

As it is seen from (2.15)  $\div$  (2.16), these processes are determined when  $C_\rho^\nu$  has no zeroth minors. In ref. [3] we introduced the generalized sequences  $\{\Lambda_i\}$  and  $\{G_i\}$  in the case when the whole matrix  $C(2.1)$  and its submatrices  $C_\rho^\nu$  contain some zeroth leading upper (lower) angular minors\*):

$$\begin{cases} \Lambda_{i+1} = q_i - p_i \Lambda_i^{-1} r_i, \quad \Lambda_2 = q_1, \quad i = 2, \dots, m, \quad \text{when } \Lambda_i \neq 0 \\ \text{for all } 2 \leq i \leq m. \\ \text{If } \Lambda_i = 0 \text{ for any } i \text{ from } (2 \leq i \leq m), \text{ then} \\ \Lambda_{i+1} \text{ is nondefined, but } \Lambda_{i+2} = q_{i+1}; \end{cases} \quad (2.17)$$

$$\begin{cases} G_{i-1} = q_i - r_{i+1} G_i^{-1} p_{i+1}, \quad G_{m-1} = q_m, \quad i = m-1, \dots, 1, \\ \text{when } G_i \neq 0 \text{ for all } 1 \leq i \leq m-1. \\ \text{If } G_i = 0 \text{ for any } i \text{ from } (1 \leq i \leq m-1), \text{ then} \\ G_{i-1} \text{ is nondefined, but } G_{i-2} = q_{i-1}. \end{cases} \quad (2.18)$$

Remark 2. If in (2.17), (2.18)  $q_1 = 0$  ( $q_{i+1} = 0$ ) or  $q_m = 0$  ( $q_{i-1} = 0$ ), then we first choose a new block decomposition [2,7] for the initial matrix  $C(2.1)$ . Really:

1. If  $[\Delta_1^1 \neq 0]$  (i.e.  $[\Lambda_2 = q_1] \neq 0$ ), but if for any fixed  $i$  from the interval  $3 \leq i \leq m-1$  there holds the inequality

$$[\Lambda_i = 0], \text{ i.e. } [\Delta_1^{i-1} = 0] \text{ provided that } q_{i+1} = 0, \quad (2.19)$$

\*By leading upper  $\{\Delta_i^i\}_{i=1}^m$  and lower  $\{\Delta_i^i\}_{i=1}^m$  angular minors of matrix  $C(2.1)$  we mean the determinants of its submatrices starting from  $q_1$  and  $q_m$  respectively.







Theorem 2.1. Let  $C$  be a nonsingular tridiagonal matrix of the form (2.1), whose some leading angular minors vanish (or turn into the computer zero), i.e.  $\Delta_i^i = 0$  and /or  $\Delta_j^m = 0$ , for any  $i$  from  $1 \leq i < m$ , and  $j$  from  $1 < j \leq m$ . Then, off-diagonal elements  $B_{ij}$  of the inverse matrix  $B = C^{-1}$  possess the following representations:

Representation 2.11 (of multiplicative type)

$$B_{ij} = \begin{cases} \omega_i \prod_{\xi=j+1}^i \beta_\xi, & \text{if } 1 \leq j < i \leq m, \\ 0 & \text{for all } i \text{ from } j < i \leq m, \text{ if } \Lambda_j = 0, \\ 0 & \text{for all } j \text{ from } 1 \leq j < i, \text{ if } G_i = 0, \\ \omega_i \prod_{\xi=i+1}^j \hat{\beta}_\xi, & \text{if } 1 \leq i < j \leq m, \\ 0 & \text{for all } i \text{ from } 1 \leq i < j, \text{ if } G_j = 0, \\ 0 & \text{for all } j \text{ from } i < j \leq m, \text{ if } \Lambda_i = 0. \end{cases} \quad (2.29)$$

Representation 2.12 (of multiplicative type)

$$B_{ij} = \begin{cases} \prod_{\xi=j+1}^i \hat{c}_\xi \omega_j, & \text{if } 1 \leq j < i \leq m, \\ 0 & \text{for all } j \text{ from } 1 \leq j < i, \text{ if } G_i = 0, \\ 0 & \text{for all } i \text{ from } j < i \leq m, \text{ if } \Lambda_j = 0, \\ \prod_{\xi=i+1}^j c_\xi \omega_j, & \text{when } 1 \leq i < j \leq m, \\ 0, & \text{for all } j \text{ from } i < j \leq m, \text{ when } \Lambda_i = 0, \\ 0, & \text{for all } i \text{ from } 1 \leq i < j, \text{ when } G_j = 0. \end{cases} \quad (2.30)$$

Diagonal elements  $B_{ii}$  of the matrices  $B$  and the quantities  $\omega_i$  in (2.29) ÷ (2.30) can be represented in the form:

$$\begin{cases} B_{ii} = (\Lambda_{i+1} + G_{i-1} - q_i)^{-1}, & \text{when } \Lambda_i \neq 0 \neq G_i \\ \text{and } \omega_i = B_{ii}; \\ B_{ii} = 0, B_{i-1i-1} = G_{i-1} \omega_i; B_{i+1i+1} = G_i^{-1}, & \text{when } \Lambda_i = 0 \\ \text{and } \omega_i = (-p_i r_i)^{-1}; \\ B_{ii} = 0, B_{i-1i-1} = \Lambda_i^{-1}, B_{i+1i+1} = \Lambda_{i+1} \omega_i, & \text{when } G_i = 0 \\ \text{and } \omega_i = (-r_{i+1} p_{i+1})^{-1}, \\ i = 1, 2, \dots, m. \end{cases} \quad (2.31)$$

In (2.29) ÷ (2.31), the elements  $\Lambda$  and  $G$  are given by (2.17) ÷ (2.18), with Remark 2 included into consideration. Structure elements  $\beta$ ,  $\hat{\beta}$ ,  $c$ ,  $\hat{c}$  and products  $\prod \beta_\xi$ ,  $\prod \hat{\beta}_\xi$ ,  $\prod c_\xi$ ,  $\prod \hat{c}_\xi$  in (2.29) ÷ (2.30) are of the form:

$$\beta_i = \begin{cases} -p_i \Lambda_i^{-1}, & \text{when } \Lambda_i \neq 0, \\ -p_i, & \text{when } \Lambda_i = 0, \\ \text{and } \beta_{i+1} = -p_{i+1} \omega_i; \end{cases} \quad c_i = \begin{cases} -\Lambda_i^{-1} r_i, & \text{when } \Lambda_i \neq 0, \\ -r_i, & \text{when } \Lambda_i = 0, \\ \text{and } c_{i+1} = -\omega_i r_{i+1}; \end{cases} \quad (2.32)$$

$$\hat{c}_{i+1} = \begin{cases} -G_i^{-1} p_{i+1}, & \text{if } G_i \neq 0, \\ -p_{i+1}, & \text{if } G_i = 0, \\ \text{and } \hat{c}_i = -\omega_i p_i; \end{cases} \quad \hat{\beta}_{i+1} = \begin{cases} -r_{i+1} G_i^{-1}, & \text{when } G_i \neq 0, \\ -r_{i+1}, & \text{when } G_i = 0, \\ \text{and } \hat{\beta}_i = -r_i \omega_i; \end{cases} \quad (2.33)$$

$$\prod_{\xi=j+1}^i \beta_\xi = \begin{cases} \beta_i \cdots \beta_{j+1}, & \text{when } j < i, \\ 1, & \text{when } j \geq i; \end{cases} \quad \prod_{\xi=i+1}^j c_\xi = \begin{cases} c_{i+1} \cdots c_j, & \text{when } i < j, \\ 1, & \text{when } i \geq j; \end{cases} \quad (2.34)$$

$$\prod_{\xi=i+1}^j \hat{\beta}_\xi = \begin{cases} \hat{\beta}_{i+1} \cdots \hat{\beta}_j, & \text{when } i < j, \\ 1, & \text{when } i \geq j; \end{cases} \quad \prod_{\xi=j+1}^i \hat{c}_\xi = \begin{cases} \hat{c}_i \cdots \hat{c}_{j+1}, & \text{when } j < i, \\ 1, & \text{when } j \geq i. \end{cases} \quad (2.35)$$

Proof. Representations (2.11) and (2.12) were derived with the use of results (specifically, on the structure of the inverse matrix  $B$ ) of theorems 7 and 8 from [1,2] and the combination [8] of representations 2.9 and 2.10 for  $C$ . B [1,2], the following sequences constructed on  $C$ -matrix elements

$$\begin{cases} \alpha_{i+1} = q_i \alpha_i - p_i r_i \alpha_{i-1}, & i = 1, 2, \dots, m, \quad \alpha_0 = \alpha_1 = 1, \\ \beta_{i-1} = q_i \beta_i - r_{i+1} p_{i+1} \beta_{i+1}, & i = m, \dots, 2, 1, \quad \beta_{m+1} = \beta_m = 1, \end{cases} \quad (2.36)$$

were considered. In those refs., it was shown that the elements  $B_{ij}$  of the matrix  $B = C^{-1}$  obeyed the following relations:

- if  $\alpha_i = 0$ , then  $B_{ii-1} = r_i^{-1}$  and  $B_{ij} \stackrel{j \geq i}{\geq} 0, B_{ki} \stackrel{k \geq i}{\geq} 0$ ;
- if  $\beta_i = 0$ , then  $B_{ii+1} = p_{i+1}^{-1}$  and  $B_{ij} \stackrel{j \leq i}{\leq} 0, B_{ki} \stackrel{k \leq i}{\leq} 0$ ;
- when  $\alpha_i = 0$ , to  $B_{ii} = 0$  but here  $B_{i+1i+1}$  and  $B_{i-1i-1}$  do not vanish simultaneously;
- when  $\beta_i = 0$ , then  $B_{ii} = 0$  but  $B_{i-1i-1}$  and  $B_{i+1i+1}$  do not vanish simultaneously;
- when  $\alpha_i = 0 = \beta_i$ , then  $\det(C) = 0$ .

From (2.36) it follows\*) that

$$\begin{cases} \left[ \frac{\alpha_{i+1}}{\alpha_{i-1}} = (-p_i r_i) \right] \equiv \omega_i^{-1}, & \text{when } \alpha_i = 0, \\ \left[ \frac{\beta_{i-1}}{\beta_{i+1}} = (-r_{i+1} p_{i+1}) \right] \equiv \omega_i^{-1}, & \text{when } \beta_i = 0. \end{cases} \quad (2.37)$$

Here we introduced the notation  $\omega_k^{-1}$  for the corresponding products  $(-p_k r_k)$  and  $(-r_{k+1} p_{k+1})$ .

\*) For nonsingular matrices  $C(2.1)$ , if  $\alpha_i = 0$ , then  $\alpha_{i-1} \neq 0$  and if  $\beta_i = 0$ , then  $\beta_{i+1} \neq 0$  (see Lemma 10 from [2,7]).

If now we go over from the sequences  $\{\alpha\}(2.36)_1$  and  $\{\beta\}(2.36)_2$  to sequences  $\{\Lambda\}(2.17)$  and  $\{G\}(2.18)$ , then having eqs. (2.37) at hand, we obtain the structure elements  $\beta, \hat{\beta}, c, \hat{c}$  and products  $\prod \beta_\xi, \prod \hat{\beta}_\xi, \prod c_\xi, \prod \hat{c}_\xi$  of the form (2.32) ÷ (2.35). The validity of expressions (2.29) ÷ (2.35) is established via verifying<sup>\*)</sup> basic equalities основных равенств  $BC = E = CB$ . The theorem is proved.

Thus, matrices  $B = C^{-1}$  can be obtained with the use of either multiplicative representations 2.11 and 2.12, or additive-multiplicative representation 2.1 provided that  $\hat{B}_\rho$  is obtained with the help of representation 2.11 or 2.12. In this case, the matrix  $Z$  in (2.3) ÷ (2.4) has an analytic representation to be derived in a subsequent paper [10].

Now, let us apply to the solution of the system of linear algebraic equations  $CX = Y$ . Representation 2.1 combined with representation 2.11 (or 2.12) gives [4] the following

Representation 2.13 (of the type  $X = \overset{\circ}{X} + B_1 \Delta X$ )

$$\underbrace{\begin{bmatrix} X_{l_1-2}^{l_1-2} \\ x_{l_1-1} \\ X_{l_1+1}^{l_2-2} \\ x_{l_2-1} \\ X_{l_2+1}^{l_3-2} \\ \dots \\ x_{l_n-1} \\ x_{l_n} \\ X_{l_n+1}^m \end{bmatrix}}_X = \underbrace{\begin{bmatrix} \tilde{B}_1^{l_1-2} \times \begin{bmatrix} y_1 \\ \dots \\ y_{l_1-2} \end{bmatrix} \\ \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\ \tilde{B}_{l_1+1}^{l_2-2} \times \begin{bmatrix} y_{l_1+1} \\ y_{l_2-2} \end{bmatrix} \\ \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\ \tilde{B}_{l_2+1}^{l_3-2} \times \begin{bmatrix} y_{l_2+1} \\ y_{l_3-2} \end{bmatrix} \\ \dots \\ \tilde{B}_{l_n+1}^m \times \begin{bmatrix} y_{l_n+1} \\ y_m \end{bmatrix} \end{bmatrix}}_{\overset{\circ}{X}} +$$

<sup>\*)</sup>Hereafter we do not dwell upon separate details of the calculational technique and verification of the given representations.

$$+ \underbrace{\begin{bmatrix} (\tilde{B}_{1l_1-2r_{l_1-1}}) & 0 \\ \vdots & \vdots \\ (\tilde{B}_{l_1-2l_1-2r_{l_1-1}}) & 0 \\ -1 & 0 \\ 0 & -1 \\ 0(\tilde{B}_{l_1+1l_1+1p_{l_1+1}}) & (\tilde{B}_{l_1+1l_2-2r_{l_2-1}}) & 0 \\ \vdots & \vdots & \vdots \\ 0(\tilde{B}_{l_2-2l_1+1p_{l_1+1}}) & (\tilde{B}_{l_2-2l_2-2r_{l_2-1}}) & 0 \\ -1 & 0 \\ 0 & -1 \\ 0(\tilde{B}_{l_2+1l_2+1p_{l_2+1}}) & \dots & (\tilde{B}_{l_{n-1}+1l_n-2r_{l_n-1}}) & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0(\tilde{B}_{l_3-2l_2+1p_{l_2+1}}) & \dots & (\tilde{B}_{l_n-2l_n-2r_{l_n-1}}) & 0 \\ -1 & 0 \\ 0 & -1 \\ 0 & (\tilde{B}_{l_n+1l_n+1p_{l_n+1}}) \\ \vdots & \vdots \\ 0 & (\tilde{B}_{ml_n+1p_{l_n+1}}) \end{bmatrix}}_{B_1} \underbrace{\begin{bmatrix} x_{l_1-1} \\ x_{l_1} \\ x_{l_2-1} \\ x_{l_2} \\ \dots \\ x_{l_n-1} \\ x_{l_n} \end{bmatrix}}_{\Delta X} \quad (2.38)$$

Here  $\Delta X$  is the solution of the system [4] of linear equations

$$\Omega \Delta X = \Delta Y, \quad (2.39)$$

where  $\Omega$  is a nonsingular tridiagonal matrix of the general form (2.5), and

$$\Delta Y = \begin{bmatrix} y_{l_1-1} - p_{l_1-1} \overset{\circ}{x}_{l_1-2} \\ y_{l_1} - r_{l_1+1} \overset{\circ}{x}_{l_1+1} \\ y_{l_2-1} - p_{l_2-1} \overset{\circ}{x}_{l_2-2} \\ y_{l_2} - r_{l_2+1} \overset{\circ}{x}_{l_2+1} \\ \dots \\ y_{l_n-1} - p_{l_n-1} \overset{\circ}{x}_{l_n-2} \\ y_{l_n} - r_{l_n+1} \overset{\circ}{x}_{l_n+1} \end{bmatrix}, \quad (2.40)$$

where

$$\overset{\circ}{x}_{l_k-1} = \sum_{j=l_{k-1}+1}^{l_k-2} \tilde{B}_{l_k-2j} y_j, \quad (2.41)$$

$$\overset{\circ}{x}_{l_k} = \sum_{j=l_k+1}^{l_{k+1}-2} \tilde{B}_{l_k+1j} y_j, \quad k = 1, 2, \dots, n.$$



However, it is to be noted [3,4] that if  $C(2.1)$  ill-posed, matrix  $\Omega(2.39)$  becomes also ill-posed. Therefore, a direct use of representation 2.13 as a generator of the methods of numerical solution of the systems of equations  $CX = Y$  is not always justified. The problem for  $\Omega$  being ill-posed in inverting matrices  $C(2.1)$  is significantly relaxed by the possibility of explicit computation of  $Z(2.3) \div (2.4)$ , as was said above.

### 3. Critical-component method for solving a system of linear algebraic equations with tridiagonal matrices of the general form

As follows from the above consideration, if  $\Omega$  is ill-posed, then components of the vector  $\Delta X(2.38) \div (2.39)$  are ill-posed; but not all of them, obviously. In this section, we carry out modifications of representation 2.13 that allow us to separate well- and ill-posed components from  $\Delta X$ . A method of that sort of deriving a solution  $X$  will be called the critical-component method.

In what follows, we will employ theorem 2.1 and results of ref. [9].

Let matrices  $C(2.1)$  have leading upper  $[\Delta_1^i \neq 0]$ , where  $i = 1, 2, \dots, n$  or leading lower  $[\Delta_{l_j}^m \neq 0]$ , where  $j = 1, 2, \dots, n$  angular minors that differ from zero and let the matrices  $\{\tilde{C}_{i+1}^{l_i}\}_{i=0}^n$  be well-defined, where

$$\begin{cases} \tilde{C}_{i+1}^{l_i+1} = C_{i+1}^{l_i+1} - [0, \dots, 0, p_{i+1}] [\tilde{C}_{i-1}^{l_i}]^{-1} [0, \dots, 0, r_{i+1}]^T, \\ \tilde{C}_1^{l_1} = C_1^{l_1}, i = 1, 2, \dots, n \\ \text{or} \\ \tilde{C}_{i-1}^{l_i} = C_{i-1}^{l_i} - [r_{i+1}, 0, \dots, 0] [\tilde{C}_{i+1}^{l_i+1}]^{-1} [p_{i+1}, 0, \dots, 0]^T, \\ \tilde{C}_{l_n+1}^m = C_{l_n+1}^m, i = n, \dots, 2, 1 \end{cases} \quad (3.1)$$

and

$$C_{l_k+1}^{l_k+1} = \begin{bmatrix} q_{l_k+1} & r_{l_k+2} \\ p_{l_k+2} & q_{l_k+2} & r_{l_k+3} \\ \dots & \dots & \dots \\ p_{l_k+1-1} & q_{l_k+1-1} & r_{l_k+1} \\ p_{l_k+1} & q_{l_k+1} \end{bmatrix}, k = 0, 1, \dots, n, l_0 = 0, l_{n+1} = m, \quad (3.2)$$

i.e.  $C_{l_k+1}^{l_k+1} = \text{tridiag}\{q_{l_k+1}, q_i, p_i, r_i, j_{i=l_k+2}^{l_k+1}\}$  are submatrices of matrices  $C(2.1)$ , respectively. If we represent the matrix  $C(2.1)$  in the following block form:

$$C = \begin{bmatrix} q_1 & r_2 & & & & \\ p_2 & q_2 & r_3 & & & \\ \dots & \dots & \dots & \dots & & \\ & & & & p_{m-1} & q_{m-1} & r_m \\ & & & & p_m & q_m & \end{bmatrix} \equiv \begin{bmatrix} [C_1^{l_1}] \\ p_{l_1+1} [C_{l_1+1}^{l_2}] \\ \dots \\ p_{l_n+1} [C_{l_n+1}^m] \end{bmatrix}, \quad (3.3)$$

we arrive at the following lemma 1. Let  $C$  be a nonsingular tridiagonal matrix of the general form (2.1) satisfying the conditions (3.1) - (3.3). Then  $C(2.1)$  possess the following representations:

#### Representation 3.1

$$C = \begin{bmatrix} [\tilde{E}_1^{l_1}] \\ [\tilde{\beta}_1^{l_1}] [\tilde{E}_{l_1+1}^{l_2}] \\ \dots \\ [\tilde{\beta}_{l_n+1}^m] [\tilde{E}_{l_n+1}^m] \end{bmatrix} \begin{bmatrix} [\tilde{C}_1^{l_1}] \\ [\tilde{C}_{l_1+1}^{l_2}] \\ \dots \\ [\tilde{C}_{l_n+1}^m] \end{bmatrix} \begin{bmatrix} [\tilde{E}_1^{l_1}] [\tilde{c}_1^{l_1}] \\ [\tilde{E}_{l_1+1}^{l_2}] [\tilde{c}_{l_1+1}^{l_2}] \\ \dots \\ [\tilde{E}_{l_n+1}^m] [\tilde{c}_{l_n+1}^m] \end{bmatrix}, \quad (3.4)$$

where

$$\begin{aligned} \tilde{C}_{l_k+1}^{l_k+1} &= \begin{bmatrix} \tilde{q}_{l_k+1} & r_{l_k+2} \\ p_{l_k+2} & q_{l_k+2} & r_{l_k+3} \\ \dots & \dots & \dots \\ p_{l_k+1-1} & q_{l_k+1-1} & r_{l_k+1} \\ p_{l_k+1} & q_{l_k+1} \end{bmatrix}, \\ \tilde{\beta}_{l_k+1}^{l_k+1} &= \begin{bmatrix} \tilde{\beta}_{l_k+1} & \dots & \tilde{\beta}_{l_k+1} \\ \dots & \dots & \dots \\ 0 & & \end{bmatrix}, \tilde{c}_{l_k+1}^{l_k+1} = \begin{bmatrix} \tilde{c}_{l_k+1} \\ \dots \\ 0 \\ \dots \\ \tilde{c}_{l_k+1} \end{bmatrix}, \quad (3.5) \\ \tilde{q}_{l_k+1} &= q_{l_k+1} - p_{l_k+1} \tilde{B}_{l_k+1} r_{l_k+1}, \tilde{q}_1 = q_1, \\ \tilde{\beta}_i &= -p_{l_k+1} \tilde{B}_{l_k+1}, \tilde{c}_i = -\tilde{B}_{l_k+1} r_{l_k+1}, i = l_k+1, l_k+2, \dots, l_{k+1}, \\ k &= 0, 1, \dots, n, l_0 = 0, l_{n+1} = m; \end{aligned}$$

#### Representation 3.2

$$C = \begin{bmatrix} [\tilde{E}_1^{l_1}] [\tilde{\beta}_{l_1+1}^{l_2}] \\ [\tilde{E}_{l_1+1}^{l_2}] [\tilde{\beta}_{l_1+1}^{l_2}] \\ \dots \\ [\tilde{E}_{l_n+1}^m] [\tilde{\beta}_{l_n+1}^m] \end{bmatrix} \begin{bmatrix} [\tilde{C}_1^{l_1}] \\ [\tilde{C}_{l_1+1}^{l_2}] \\ \dots \\ [\tilde{C}_{l_n+1}^m] \end{bmatrix} \begin{bmatrix} [\tilde{E}_1^{l_1}] \\ [\tilde{c}_{l_1+1}^{l_2}] [\tilde{E}_{l_1+1}^{l_2}] \\ \dots \\ [\tilde{c}_{l_n+1}^m] [\tilde{E}_{l_n+1}^m] \end{bmatrix}, \quad (3.6)$$

where

$$\tilde{C}_{l_{k+1}}^{l_{k+1}} = \begin{bmatrix} q_{l_{k+1}} & r_{l_{k+2}} & & \\ p_{l_{k+2}} & q_{l_{k+2}} & r_{l_{k+3}} & \\ & \dots & \dots & \\ p_{l_{k+1}-1} & q_{l_{k+1}-1} & r_{l_{k+1}} & \\ & p_{l_{k+1}} & \tilde{q}_{l_{k+1}} & \end{bmatrix}, \quad (3.7)$$

$$\tilde{\beta}_{l_{k+1}}^{l_{k+1}} = \begin{bmatrix} 0 & & & \\ \tilde{\beta}_{l_{k+1}} & \dots & \tilde{\beta}_{l_{k+1}} & \end{bmatrix}, \quad \tilde{c}_{l_{k+1}}^{l_{k+1}} = \begin{bmatrix} \tilde{c}_{l_{k+1}} \\ 0 \\ \vdots \\ \tilde{c}_{l_{k+1}} \end{bmatrix},$$

$$\tilde{q}_{l_{k+1}} = q_{l_{k+1}} - r_{l_{k+1}+1} \tilde{B}_{l_{k+1}+1, l_{k+1}+1} p_{l_{k+1}+1}, \quad \tilde{q}_m = q_m,$$

$$\tilde{\beta}_i = -r_{l_{k+1}} \tilde{B}_{l_{k+1}+1, i}, \quad \tilde{c}_i = -\tilde{B}_{i, l_{k+1}+1} p_{l_{k+1}}, \quad i = l_{k+1}, l_{k+2}, \dots, l_{k+1},$$

$$k = n, n-1, \dots, 0, \quad l_0 = 0, \quad l_{n+1} = m.$$

Here  $\tilde{B}_{i,j}$  are elements of the last (first) rows and columns of submatrices  $\tilde{B}_\rho^\nu = [\tilde{C}_\rho^\nu]^{-1}$  that can be derived by using either (2.8) ÷ (2.13) or (2.29) ÷ (2.35).

Proof. Decompositions of the type (3.4) and (3.7) immediately follow from the results of refs. [9], if matrix  $C(2.1)$  is decomposed in the block form (3.3).

The validity of these decompositions is verified by multiplying the corresponding factorizing matrices. The Lemma is proved.

Further, making use of the results of Theorem 2.1 and Lemma 3.1, we shall prove the validity of the following

Theorem 3.1. Let  $C(2.1)$  be a nonsingular tridiagonal matrix obeying the conditions of Lemma 3.1. Then for  $B = C^{-1}$  there exist the following representations:

Representation 3.3 (of the type  $B = [\tilde{B} \equiv \tilde{B} \tilde{\beta}] + [\Delta B = \tilde{c} \tilde{\beta}]$ )

$$B = \underbrace{\begin{bmatrix} \tilde{B}_1^{l_1} \\ \tilde{B}_{l_1+1}^{l_2} \\ \tilde{B}_{l_2+1}^{l_3} \\ \dots \\ \tilde{B}_{l_{n+1}}^m \end{bmatrix}}_{\tilde{B}} + \underbrace{\begin{bmatrix} \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ \beta_1 & \dots & \beta_{l_1} & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ 0 & & & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ [(\tilde{\beta}_{l_1+1}) \tilde{\beta}_1^{l_1}] & \beta_{l_1+1} \dots \beta_{l_2} & & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ 0 & & & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ \dots & \dots & \dots & \dots \\ [(\prod_{\xi=1}^{n-1} \tilde{\beta}_{l_\xi+1}) \tilde{\beta}_1^{l_1}] & \dots & \beta_{l_{n-1}+1} \dots \beta_{l_n} & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ 0 & & & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \end{bmatrix}}_{\tilde{\beta}} +$$

$$+ \underbrace{\begin{bmatrix} \begin{bmatrix} 0 & & & \tilde{c}_1 \\ & \ddots & & \vdots \\ & & 0 & \tilde{c}_{l_1} \\ & & & \vdots \\ & & & 0 & \tilde{c}_{l_2} \\ & & & & \vdots \\ & & & & 0 & \tilde{c}_{l_3} \\ & & & & & \vdots \\ & & & & & 0 & \tilde{c}_{l_{n+1}} \end{bmatrix}}_{\tilde{c}} + \underbrace{\begin{bmatrix} \begin{bmatrix} 0 \\ \tilde{b}_{l_1+1}^{l_2} \\ 0 \\ \tilde{b}_{l_2+1}^{l_3} \\ 0 \\ \dots \\ \tilde{b}_{l_{n+1}}^m \end{bmatrix}}_{\tilde{b}} \begin{bmatrix} \begin{bmatrix} 0 \\ [(\tilde{c}_{l_1+1}) \tilde{b}_{l_2+1}^{l_3}] \dots [(\prod_{\xi=1}^{n-1} \tilde{c}_{l_\xi+1}) \tilde{b}_{l_n+1}^m] \\ 0 \\ \dots \\ 0 \end{bmatrix}} \times \begin{bmatrix} 0 \\ \tilde{b}_{l_{n+1}}^m \\ 0 \end{bmatrix} \end{bmatrix}}_{\tilde{b}}$$

$$\begin{bmatrix} \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ \bar{\beta}_1 & \dots & \bar{\beta}_{l_1} & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ 0 & & & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ \dots & & & \dots \\ \underbrace{\left[ \begin{array}{ccc} [(\bar{\beta}_{l_1+1})\bar{\beta}_1^{l_1}] & \bar{\beta}_{l_1+1} \dots \bar{\beta}_{l_2} & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ 0 & & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ \dots & & \dots \\ [(\prod_{\xi=1}^{n-1} \bar{\beta}_{l_{\xi+1}})\bar{\beta}_1^{l_1}] & \dots & \bar{\beta}_{l_{n-1}+1} \dots \bar{\beta}_{l_n} & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \\ 0 & & & \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} \end{array} \right]}_{\bar{\beta}} \end{bmatrix}, \quad (3.8)$$

where

$$\begin{cases} \prod_{\xi=j}^i \bar{\beta}_{l_{\xi+1}} = \bar{\beta}_{l_i+1} \bar{\beta}_{l_{i-1}+1} \dots \bar{\beta}_{l_j+1}, & \prod_{\xi=i}^j \bar{c}_{l_{\xi+1}} = \bar{c}_{l_i+1} \bar{c}_{l_{i+1}+1} \dots \bar{c}_{l_j+1}, \\ \bar{\beta}_j^i = [\bar{\beta}_j, \bar{\beta}_{j+1}, \dots, \bar{\beta}_i], & \bar{b}_j^i = [\bar{B}_{ii}, \bar{B}_{i+1}, \dots, \bar{B}_{ij}], \\ \bar{\beta}_i = -p_{l_k+1} \bar{B}_{l_k, i}, & \bar{c}_i = -\bar{B}_{il_k} r_{l_k+1}, \\ k = 0, 1, \dots, n, & l_0 = 0, \quad l_{n+1} = m; \end{cases} \quad (3.9)$$

Representation 3.4 (of the type  $B = [\bar{B} \equiv \bar{B}\bar{\beta}] + [\Delta B = \bar{c}\bar{b}\bar{\beta}]$ ).

$$B = \underbrace{\begin{bmatrix} \bar{B}_1^{l_1} \\ \dots \\ \bar{B}_{l_1+1}^{l_2} \\ \dots \\ \bar{B}_{l_2+1}^{l_3} \\ \dots \\ \bar{B}_{l_n+1}^m \end{bmatrix}}_{\bar{B}} + \underbrace{\begin{bmatrix} \begin{bmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ \bar{\beta}_{l_1+1} \dots \bar{\beta}_{l_2} & \dots & [(\prod_{\xi=2}^n \bar{\beta}_{l_{\xi}})\bar{\beta}_{l_{n+1}}] \\ \dots & & \dots & \dots \\ \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} & 0 & \dots \\ \dots & \dots & \dots \\ \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} & \bar{\beta}_{l_{n-1}+1} \bar{\beta}_{l_n} [(\bar{\beta}_{l_n})\bar{\beta}_{l_{n+1}}] & \dots \\ \dots & \dots & \dots \\ \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} & \bar{\beta}_{l_{n+1}} \dots \bar{\beta}_m & \dots \\ \dots & \dots & \dots \\ \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} & & \dots \end{bmatrix}}_{\bar{\beta}}$$

$$\underbrace{\begin{bmatrix} \begin{bmatrix} 0 & & \\ & \ddots & \\ & & 0 \end{bmatrix} \\ \dots \\ \bar{c}_{l_{n-2}+1} \begin{bmatrix} 0 & & \\ & \ddots & \\ & & 0 \end{bmatrix} \\ \dots \\ \bar{c}_{l_{n-1}} \begin{bmatrix} 0 & & \\ & \ddots & \\ & & 0 \end{bmatrix} \\ \dots \\ \bar{c}_{l_n} \begin{bmatrix} 0 & & \\ & \ddots & \\ & & 0 \end{bmatrix} \\ \dots \\ \bar{c}_{l_{n+1}} \begin{bmatrix} 0 & & \\ & \ddots & \\ & & 0 \end{bmatrix} \\ \dots \\ \bar{c}_m \begin{bmatrix} 0 & & \\ & \ddots & \\ & & 0 \end{bmatrix} \end{bmatrix}}_{\bar{c}} + \underbrace{\begin{bmatrix} \begin{bmatrix} 0 \\ \dots \\ \bar{b}_1^{l_1} \\ \dots \\ 0 \\ \dots \\ [(\prod_{\xi=2}^{n-1} \bar{c}_{l_{\xi}})\bar{b}_1^{l_1}] \dots \begin{bmatrix} 0 \\ \dots \\ \bar{b}_{l_{n-2}+1}^{l_{n-1}} \\ \dots \\ 0 \\ \dots \\ [(\prod_{\xi=2}^n \bar{c}_{l_{\xi}})\bar{b}_1^{l_1}] \dots [(\bar{c}_{l_n})\bar{b}_{l_{n-2}+1}^{l_{n-1}}] \begin{bmatrix} 0 \\ \dots \\ \bar{b}_{l_{n-1}+1}^{l_n} \\ \dots \\ 0 \end{bmatrix} \\ \dots \\ 0 \end{bmatrix} \end{bmatrix}}_{\bar{b}} \times$$

$$\times \underbrace{\begin{bmatrix} \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} & 0 & \dots & [(\prod_{\xi=2}^n \bar{\beta}_{l_{\xi}})\bar{\beta}_{l_{n+1}}] \\ \dots & \dots & \dots & \dots \\ \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} & 0 & \dots & \dots \\ \dots & \dots & \dots & \dots \\ \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} & \bar{\beta}_{l_{n-1}+1} \bar{\beta}_{l_n} [(\bar{\beta}_{l_n})\bar{\beta}_{l_{n+1}}] & \dots & \dots \\ \dots & \dots & \dots & \dots \\ \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} & \bar{\beta}_{l_{n+1}} \dots \bar{\beta}_m & \dots & \dots \\ \dots & \dots & \dots & \dots \\ \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix} & & \dots & \dots \end{bmatrix}}_{\bar{\beta}}, \quad (3.10)$$

where

$$\begin{cases} \prod_{\xi=i}^j \bar{\beta}_{l_{\xi}} = \bar{\beta}_{l_i} \bar{\beta}_{l_{i+1}} \dots \bar{\beta}_{l_j}, & \prod_{\xi=j}^i \bar{c}_{l_{\xi}} = \bar{c}_{l_i} \bar{c}_{l_{i-1}} \dots \bar{c}_{l_j}, \\ \bar{\beta}_j^i = [\bar{\beta}_i, \bar{\beta}_{i+1}, \dots, \bar{\beta}_j], & \bar{b}_j^i = [\bar{B}_{ij}, \bar{B}_{ij+1}, \dots, \bar{B}_{ii}], \\ \bar{\beta}_i = -r_{l_k+1} \bar{B}_{l_k+1, i}, & \bar{c}_i = -\bar{B}_{il_k+1} p_{l_k+1}, \\ k = n, \dots, 1, 0, & l_0 = 0, \quad l_{n+1} = m. \end{cases} \quad (3.11)$$

In these representations,  $\bar{B}_\rho^\nu = [\bar{C}_\rho^\nu]^{-1}$ . Elements  $\bar{B}_{ij}$  of submatrices  $\bar{B}_\rho^\nu$  can be represented either in the form (2.8) ÷ (2.13) or in the form (2.29) ÷ (2.35).

Proof. We have obtained representations 3.3 and 3.4 from decompositions (3.4) ÷ (3.5) and (3.6) ÷ (3.7) for  $C(2.1)$ , respectively. In this case,

zeroth semirows (half-columns) of the matrix  $B$  are defined both as the corresponding zeroth semirows (half-columns) of matrices  $\tilde{B}_\rho^\nu$  and the corresponding zeroth values of the elements  $\{\tilde{c}_i\}$ ,  $\{\tilde{\beta}_i\}$ ,  $\{\tilde{c}_i\}$  and  $\{\tilde{\beta}_i\}$ . The validity of representations 3.3 and 3.4 is established by verifying the basic equalities  $BC = E = CB$ . The theorem is thus proved.

Finally, let us determine direct methods for solving the systems of linear equations  $CX = Y$ . There exists

Theorem 3.2. Let  $C(2.1)$  be a nonsingular tridiagonal matrix of the general form obeying the conditions of Lemma 3.1. Then, for  $x_i$  - components of the  $X$  - solution of the system of linear equations  $CX = Y$  there hold the following representations:

Representation 3.5

$$\begin{cases} x_i = \tilde{x}_i + \tilde{c}_i \gamma_k, & k = n+1, n, \dots, 1, \\ i = l_k, l_k - 1, \dots, l_{k-1} + 1, & l_{n+1} = m, l_0 = 0, \end{cases} \quad (3.12)$$

where

$$\begin{cases} \tilde{x}_i = \tilde{B}_{il_{k+1}} \tilde{y}_{l_{k+1}} + \sum_{j=l_{k+2}}^{l_{k+1}} (\tilde{B}_{ij} y_j), & i = l_{k+1}, \dots, l_k + 1, & k = n, \dots, 1, 0; \\ [\gamma_k \equiv x_{l_{k+1}}] = \tilde{x}_{l_{k+1}} + \tilde{c}_{l_{k+1}} [\gamma_{k+1} \equiv x_{l_{k+1}+1}], & [\gamma_{n+1} \equiv x_{m+1}] = 0, & k = n, \dots, 2, 1; \\ \tilde{y}_{l_{k+1}} = y_{l_{k+1}} + \tilde{\beta}_{l_{k-1}+1} \tilde{y}_{l_{k-1}+1} + \sum_{j=l_{k-1}+2}^{l_k} (\tilde{\beta}_j y_j), & \tilde{y}_1 = y_1, & k = 1, 2, \dots, n; \\ \tilde{\beta}_i = -p_{l_{k+1}} \tilde{B}_{l_{k+1}i}, & \tilde{c}_i = -\tilde{B}_{il_{k+1}} r_{l_{k+1}}, & i = l_{k-1} + 1, \dots, l_k, & k = 1, 2, \dots, n; \end{cases} \quad (3.13)$$

Representation 3.6

$$\begin{cases} x_i = \tilde{x}_i + \tilde{c}_i \gamma_k, & k = 0, 1, \dots, n, \\ i = l_k + 1, l_k + 2, \dots, l_{k+1} - 1, & l_0 = 0, l_{n+1} = m, \end{cases} \quad (3.14)$$

where

$$\begin{cases} \tilde{x}_i = \tilde{B}_{il_k} \tilde{y}_{l_k} + \sum_{j=l_{k-1}+1}^{l_k-1} (\tilde{B}_{ij} y_j), & k = 1, 2, \dots, n+1; & i = l_{k-1} + 1, \dots, l_k; \\ [\gamma_k \equiv x_{l_k}] = \tilde{x}_{l_k} + \tilde{c}_{l_{k-1}} [x_{l_{k-1}} \equiv \gamma_{k-1}], & [x_0 \equiv \gamma_0] = 0, & k = 1, 2, \dots, n; \\ \tilde{y}_{l_k} = y_{l_k} + \tilde{\beta}_{l_{k+1}} \tilde{y}_{l_{k+1}} + \sum_{j=l_k+1}^{l_{k+1}-1} (\tilde{\beta}_j y_j), & \tilde{y}_m = y_m, & k = n, \dots, 2, 1; \\ \tilde{\beta}_i = -r_{l_{k+1}} \tilde{B}_{l_{k+1}i}, & \tilde{c}_i = -\tilde{B}_{il_{k+1}} p_{l_{k+1}}, & i = l_{k+1}, \dots, l_k + 1, & k = n, \dots, 2, 1. \end{cases} \quad (3.15)$$

Here  $\tilde{B}_{ij}$  are elements of submatrices  $\tilde{B}_\rho^\nu = [\tilde{C}_\rho^\nu]^{-1}$  matrices  $B(3.8) \div (3.11)$  respectively. They can be found with the help of any of the representations (2.8)  $\div$  (2.13) and (2.29)  $\div$  (2.35).

Proof. If for matrix  $C$  (2.1), divided into blocks of the form (3.3), the matrix  $B = C^{-1}$  is in structure of the form (3.8)  $\div$  (3.11), the vector  $X$ , a solution to the system  $CX = Y$ , can be represented as the following graphic scheme:

$$\underbrace{\begin{matrix} X_1^{l_1-1} \\ x_{l_1} \\ X_{l_1+1}^{l_2-1} \\ x_{l_n} \\ X_{l_n+1}^m \end{matrix}}_X = \underbrace{\begin{matrix} \tilde{B} + \Delta B & \Delta B \\ \tilde{B}\tilde{\beta} + \Delta B & \tilde{B} + \Delta B & B_{l_1} & \Delta B \\ \tilde{B}\tilde{\beta} & B_{l_n} & \tilde{B} \end{matrix}}_B \underbrace{\begin{matrix} Y_1^{l_1-1} \\ y_{l_1} \\ Y_{l_1+1}^{l_2-1} \\ y_{l_n} \\ Y_{l_n+1}^m \end{matrix}}_Y; \quad (3.16)$$

$$\underbrace{\begin{matrix} X_1^{l_1} \\ x_{l_1+1} \\ X_{l_{n-1}+2}^{l_n} \\ x_{l_n+1} \\ X_{l_n+2}^m \end{matrix}}_X = \underbrace{\begin{matrix} \tilde{B} & \tilde{B}\tilde{\beta} \\ \Delta B & B_{l_{n+1}} & \tilde{B} + \Delta B & \tilde{B}\tilde{\beta} + \Delta B \\ \Delta B & \tilde{B} + \Delta B \end{matrix}}_B \underbrace{\begin{matrix} Y_1^{l_1} \\ y_{l_1+1} \\ Y_{l_{n-1}+2}^{l_n} \\ y_{l_n+1} \\ Y_{l_n+2}^m \end{matrix}}_Y; \quad (3.17)$$

From (3.16) and (3.17) it is seen that components of the solution  $X$  (3.12) and  $X$  (3.14) are sums of two constituents, the constituent  $\tilde{X}$  and constituent

$\Delta X$ ; also, note that in (3.12)  $\dot{X} = [\dot{B} \equiv \dot{B}\bar{\beta}]Y$  and  $\Delta X = [\Delta B \equiv \bar{c}\bar{b}\bar{\beta}]Y$ , whereas in (3.14)  $\dot{X} = [\dot{B} \equiv \dot{B}\bar{\beta}]Y$  and  $\Delta X = [\Delta B \equiv \bar{c}\bar{b}\bar{\beta}]Y$ . Here  $\dot{B}$  and  $\Delta B$  are given by the representations 3.3 and 3.4. From the graphic representation it also follows that the vector  $X$  is in turn splitted into subvectors  $X_\nu$  with  $(x \equiv \gamma)$  - support components calculated by formulae (3.13)<sub>2</sub>, (3.15)<sub>2</sub> and critical components  $x_{i_k}, x_{i_{k+1}}$ .

Since the solutions (3.12)  $\div$  (3.13) and (3.14)  $\div$  (3.15) have been derived from the formal equality  $X = (B = C^{-1})Y$ , where  $B = C^{-1}$  (of the type  $B = \dot{B} + \Delta B$ ), its validity is verified by direct substitution of  $X$  (3.12)  $\div$  (3.13) or  $X$  (3.14)  $\div$  (3.15) into the equation  $CX = Y$ , respectively. Here, one should also take account of the basic equalities  $BC = E = CB$ . The theorem is proved.

Remark 5. As follows from (3.16), representation (3.12)  $\div$  (3.13) may be called the direct representation of critical components of the solution of a system of linear equations  $CX = Y$ . The reason is that any components  $x_i$  of the solution of the system  $CX = Y$  are not recurrent functions of  $(\gamma_k \equiv x_{i_{k+1}})$ , well-posed components. Ill-posed components,  $x_{i_k}$ , are determined separately and do not participate in the recurrence processes of obtaining  $x_i$ , any components of the solution  $X$ . It is therefore natural to call the components  $x_{i_k}$  the critical components. This method of solving the system of equations  $CX = Y$  belongs, in essence (see subsect.2) to the class of direct methods of the decomposition type whose generators have been constructed in refs [3,4].

The said also applies to representations (3.14)  $\div$  (3.15), where  $(\gamma_k \equiv x_{i_k})$  are well-posed components and  $x_{i_{k+1}}$  are critical components of the solution to the system  $CX = Y$ .

#### 4. Conclusion

We have suggested the new method of inverting tridiagonal matrices of the general form and of solving the systems of linear algebraic equations with matrices like that. Efficiency of the algorithms and programs developed on the basis of this method and their advantages over known similar programs are demonstrated in refs. [10 and 11].

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