

Solve linear equations for a tridiagonal matrix. Extra material for *Introduction to Chemical Engineering Computing*, 2nd ed., Bruce A. Finlayson, Wiley (2012).

Tridiagonal matrix – MATLAB programs

lu_tri.m LU decomposition of a tridiagonal matrix

fas_tri.m solves for the right-hand side after an LU decomposition of a tridiagonal matrix

```
function lu_tri(n)
```

```
global afd bfd cfd
```

```
% this subroutine does an lu decomposition of  
% a tridiagonal system of  
% equations of the type that often occur with the  
% finite difference method.
```

```
% After calling lu_tri one must call fas_tri to  
% process the right-hand side.
```

```
% input
```

```
% a(n), b(n), c(n) in the following equation:
```

```
%  $a(i)*y(i-1) + b(i)*y(i) + c(i)*y(i+1) = d(i)$ 
```

```
% n - the size of the system being solved.
```

```
% output
```

```
% afd(n), bfd(n), cfd(n) this is the lu decomposition.
```

```
% the original afd, bfd, cfd are destroyed.
```

```
% lower decomposition tridiagonal matrix
```

```
for l=2:n
```

```
    s = afd(l)/bfd(l-1);
```

```
    bfd(l) = bfd(l)-s*cfd(l-1);
```

```
    afd(l) = s;
```

```
end
```

```
function fas_tri(n)
```

```
global afd bfd cfd dfd
```

```
% this subroutine does the fore and aft  
% sweep to solve a tridiagonal system of  
% equations of the type that often occur with the  
% finite difference method.
```

```
% One must call lu_tri one must call first.
```

```
% input
```

```
% afd(n), bfd(n), cfd(n) from the lu decomposition
```

```
% solving the problem:
```

```
%  $a(i)*y(i-1) + b(i)*y(i) + c(i)*y(i+1) = d(i)$ 
```

```
% n - the size of the system being solved.
% output
% dfd(n) is the solution

% forward sweep tridiagonal matrix
for l=2:n
    dfd(l) = dfd(l)-afd(l)*dfd(l-1);
end
% back substitution
dfd(n) = dfd(n)/bfd(n);
for l=2:n
    k = n-l+1;
    dfd(k) = (dfd(k)-cfd(k)*dfd(k+1))/bfd(k);
end
```