

# LUP-DECOMPOSITION( $A, n$ )

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1  let  $\pi[1:n]$  be a new array
2  for  $i = 1$  to  $n$ 
3       $\pi[i] = i$                                      // initialize  $\pi$  to the identity permutation
4  for  $k = 1$  to  $n$ 
5       $p = 0$ 
6      for  $i = k$  to  $n$                                // find largest absolute value in column  $k$ 
7          if  $|a_{ik}| > p$ 
8               $p = |a_{ik}|$ 
9               $k' = i$                                // row number of the largest found so far
10     if  $p == 0$ 
11         error “singular matrix”
12     exchange  $\pi[k]$  with  $\pi[k']$ 
13     for  $i = 1$  to  $n$ 
14         exchange  $a_{ki}$  with  $a_{k'i}$                  // exchange rows  $k$  and  $k'$ 
15     for  $i = k + 1$  to  $n$ 
16          $a_{ik} = a_{ik}/a_{kk}$ 
17         for  $j = k + 1$  to  $n$ 
18              $a_{ij} = a_{ij} - a_{ik}a_{kj}$            // compute  $L$  and  $U$  in place in  $A$ 
```