

In [34]:

```
import numpy as np
from numpy import linalg as LA
import matplotlib.pyplot as plt
```

Question - 1 (i)

In [35]:

```
def DiagDom(A) -> None:
    """Function that checks if the given matrix is diagonal dominant or not."""
    diag_coeff = np.diag(np.abs(A))
    row_sum = np.sum(np.abs(A), axis=1) - diag_coeff
    if np.all(diag_coeff > row_sum):
        print("\nMatrix is Diagonally Dominant")
    else:
        print("\nNOT Diagonally Dominant")
    return

A = np.random.randint(-10, 10, size=(4, 4))
print(A)
DiagDom(A)
```

```
[[ -8 -10  -4   0]
 [  4   3   4   6]
 [  3  -6   2   3]
 [-8   9   3   3]]
```

NOT Diagonally Dominant

In [36]:

```
def generate_Diag_Dominant_matrix():  
    """  
    This function will generate diagonal dominant martix.  
    This function may take time as matrix generation is completely random.  
    """  
    flag = True  
    iteration_counter = 0  
    while flag:  
        A = np.random.randint(-10, 10, size=(4, 4))  
        diag_coeff = np.diag(np.abs(A))  
        row_sum = np.sum(np.abs(A), axis=1) - diag_coeff  
        if np.all(diag_coeff > row_sum):  
            flag = False  
        else:  
            flag = True  
            iteration_counter += 1  
    # print(f"Diagonal dominant martix Iteration completed after {iteration_counter} iterat  
    print(A)  
    return A  
  
# generate_Diag_Dominant_matrix()
```

Question - 1 (ii)

In [37]:

```

def gauss_seidal(A, b, n, iteration_print_count=5) -> list:
    """Implementation of Gauss seidal Algorithm"""
    # this list will contain the np.linalg.norm(<difference array>)
    iterations_list = []
    print("System of equations:\n")
    # iterating over the rows
    for i in range(A.shape[0]):
        row = ["{0:3g}*x{1}".format(A[i, j], j + 1) for j in range(A.shape[1])]
        print("[{0}] = [{1:3g}]" .format(" + ".join(row), b[i]))
        x = np.zeros_like(b)

    print("\nIterations:\n")

    # Perform n number of iterations
    for it_count in range(0, n):
        x_new = np.zeros_like(x)
        if it_count < iteration_print_count:
            print("Iteration {0}: {1}".format(it_count, x))
            print("1 Norm", np.linalg.norm(x, ord=1))
            print("Inf Norm: ", LA.norm(x, np.inf))
            print("Frobenius Norm", np.linalg.norm(x, ord=2))
            print("*" * 50)

        for i in range(A.shape[0]):
            # using new values directly in x_new
            s1 = np.dot(A[i, :i], x_new[:i])
            s2 = np.dot(A[i, i + 1 :], x[i + 1 :])
            x_new[i] = (b[i] - s1 - s2) / A[i, i]
            if np.allclose(x, x_new, rtol=1e-8):
                break
        diff_matrix = x_new - x
        iterations_list.append(np.linalg.norm(diff_matrix))
        x = x_new

    error = np.dot(A, x) - b
    print(f"\nAfter {n} iterations we have")
    print("\nSolution: {0}".format(x))
    print("\nError term in each x: {0}".format(error))

    return iterations_list

```

In [38]:

```
# n is number of iterations
n = 5
# initialize the matrix
A = np.random.randint(1, 5, size=(4, 4))
# initialize the RHS vector
b = np.round(np.random.uniform(1, 5, 4), 0)
gauss_seidal(A, b, n);
```

System of equations:

$$\begin{aligned} [2x_1 + 1x_2 + 4x_3 + 3x_4] &= [2] \\ [1x_1 + 2x_2 + 1x_3 + 1x_4] &= [1] \\ [4x_1 + 3x_2 + 3x_3 + 4x_4] &= [4] \\ [4x_1 + 1x_2 + 3x_3 + 3x_4] &= [5] \end{aligned}$$

Iterations:

```
Iteration 0: [0. 0. 0. 0.]
1 Norm 0.0
Inf Norm: 0.0
Frobenius Norm 0.0
*****
Iteration 1: [1. 0. 0. 0.33333333]
1 Norm 1.3333333333333333
Inf Norm: 1.0
Frobenius Norm 1.0540925533894598
*****
Iteration 2: [0.5 0.08333333 0.13888889 0.83333333]
1 Norm 1.5555555555555558
Inf Norm: 0.8333333333333334
Frobenius Norm 0.9852304361649
*****
Iteration 3: [-0.56944444 0.29861111 0.68287037 1.64351852]
1 Norm 3.1944444444444446
Inf Norm: 1.6435185185185188
Frobenius Norm 1.8923267779193762
*****
Iteration 4: [-2.98032407 0.82696759 2.28877315 3.07600309]
1 Norm 9.17206790123457
Inf Norm: 3.0760030864197545
Frobenius Norm 4.9261023636392
*****
```

After 5 iterations we have

Solution: [-8.60503472 2.12012924 6.58524627 5.84809028]

Error term in each x: [26.79531572 7.06856031 11.08834877 0.]

Question - 1 (iii)

In [39]:

```

def gauss_jacobi(A, b, n, iteration_print_count=5):
    # this list will contain the np.linalg.norm(<difference array>)
    iterations_list = []
    # prints the system
    print("System of equations:\n")
    for i in range(A.shape[0]):
        row = ["{}*x{}".format(A[i, j], j + 1) for j in range(A.shape[1])]
        print("[{}] = [{}:3g]".format(i + 1, " ".join(row), b[i]))
    print("\nIterations:\n")
    x = np.zeros_like(b)
    for it_count in range(n):
        if it_count < iteration_print_count:
            print("Iteration {}: {}".format(it_count, x))
            print("1 Norm", np.linalg.norm(x, ord=1))
            print("Inf Norm: ", LA.norm(x, np.inf))
            print("Frobenius Norm", np.linalg.norm(x, ord=2))
            print("*" * 50)

        x_new = np.zeros_like(x)

        for i in range(A.shape[0]):
            s1 = np.dot(A[i, :i], x[:i])
            s2 = np.dot(A[i, i + 1 :], x[i + 1 :])
            # update x_new at the last
            x_new[i] = (b[i] - s1 - s2) / A[i, i]
        if np.allclose(x, x_new, atol=1e-10, rtol=0.0):
            break
        diff_matrix = x_new - x
        iterations_list.append(np.linalg.norm(diff_matrix))
        x = x_new

    error = np.dot(A, x) - b
    print(f"\nAfter {n} iterations we have")
    print("\nSolution: {}".format(x))
    print("\nError term in each x: {}".format(error))
    return iterations_list

```

In [40]:

```

n = 5
# initialize the matrix
A = np.random.randint(1, 10, size=(4, 4))
# initialize the RHS vector
b = np.round(np.random.uniform(1, 5, 4), 0)
gauss_jacobi(A, b, n);

```

System of equations:

$$\begin{aligned}
 9x_1 + 6x_2 + 4x_3 + 2x_4 &= [4] \\
 9x_1 + 1x_2 + 3x_3 + 7x_4 &= [1] \\
 8x_1 + 7x_2 + 1x_3 + 4x_4 &= [1] \\
 4x_1 + 8x_2 + 9x_3 + 6x_4 &= [4]
 \end{aligned}$$

Iterations:

Iteration 0: [0. 0. 0. 0.]

1 Norm 0.0

Inf Norm: 0.0

Frobenius Norm 0.0

Iteration 1: [0.44444444 1. 1. 0.66666667]

1 Norm 3.111111111111111

Inf Norm: 1.0

Frobenius Norm 1.625415426480866

Iteration 2: [-0.81481481 -10.66666667 -12.22222222 -2.46296296]

1 Norm 26.166666666666664

Inf Norm: 12.222222222222221

Frobenius Norm 16.428347560437402

Iteration 3: [13.53497942 62.24074074 92.03703704 33.7654321]

1 Norm 201.5781893004115

Inf Norm: 92.03703703703702

Frobenius Norm 116.91033344975929

Iteration 4: [-89.45816187 -633.28395062 -678.02674897 -229.39986283]

1 Norm 1630.1687242798353

Inf Norm: 678.0267489711935

Frobenius Norm 959.8936890191211

After 5 iterations we have

Solution: [774.95671392 4446.00274348 6067.25240055 1921.72416552]

Error term in each x: [61759.08481939 43073.43952904 51074.82197836 10479
9.46540162]

Question - 1 (iv)

In [41]:

```
def DiagDom(A):
    diag_coeff = np.diag(np.abs(A))
    row_sum = np.sum(np.abs(A), axis=1) - diag_coeff
    if np.all(diag_coeff > row_sum):
        print("Matrix is Diagonally Dominant\n")
    else:
        print("NOT Diagonally Dominant\n")
    return

n = 100
A = generate_Diag_Dominant_matrix()
b = np.round(np.random.uniform(1, 5, 4), 0) # B can be randomly initialised
DiagDom(A)
iteration_list = gauss_seidal(A, b, n)
# print(iteration_list)

plt.plot(iteration_list)
plt.xlabel("Iterations")
plt.ylabel("vector norm")
plt.show()
```

```
[[ 9  5  0  0]
 [ 1 -10  5  3]
 [ 1 -4 -10  2]
 [ 5 -2  1 -9]]
```

Matrix is Diagonally Dominant

System of equations:

```
[ 9*x1 + 5*x2 + 0*x3 + 0*x4] = [ 3]
[ 1*x1 + -10*x2 + 5*x3 + 3*x4] = [ 2]
[ 1*x1 + -4*x2 + -10*x3 + 2*x4] = [ 2]
[ 5*x1 + -2*x2 + 1*x3 + -9*x4] = [ 2]
```

Iterations:

Iteration 0: [0. 0. 0. 0.]

1 Norm 0.0

Inf Norm: 0.0

Frobenius Norm 0.0

Iteration 1: [0.33333333 -0.16666667 -0.1 -0.01111111]

1 Norm 0.6111111111111111

Inf Norm: 0.3333333333333333

Frobenius Norm 0.38602117257867136

Iteration 2: [0.42592593 -0.21074074 -0.07533333 0.0528642]

1 Norm 0.7648641975308642

Inf Norm: 0.42592592592592593

Frobenius Norm 0.4840395528007053

Iteration 3: [0.45041152 -0.17676626 -0.07367951 0.05910118]

1 Norm 0.7599584636488341

Inf Norm: 0.45041152263374484

Frobenius Norm 0.4929893180896399

Iteration 4: [0.43153681 -0.17595572 -0.0746438 0.04832796]

1 Norm 0.7304642873952141

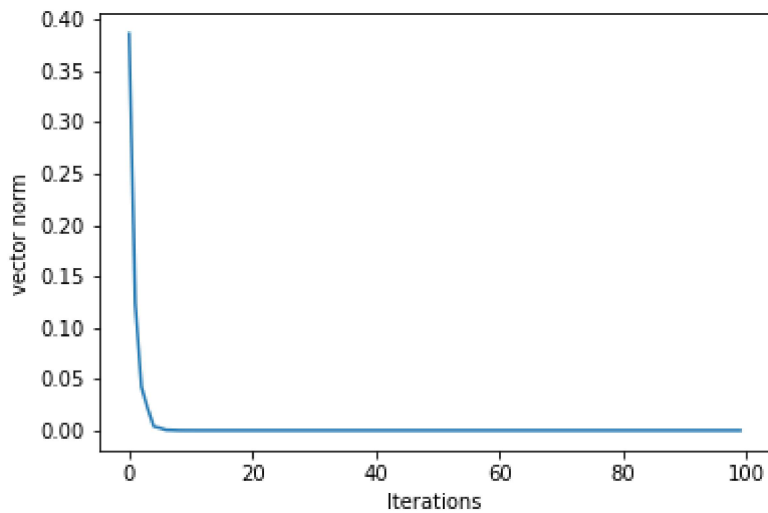
Inf Norm: 0.4315368084133516

Frobenius Norm 0.47443832083070525

After 100 iterations we have

Solution: [0.43293493 -0.17928287 -0.0750332 0.0498008]

Error term in each x: [0.0000000e+00 4.4408921e-16 0.0000000e+00 0.0000000e+00]



Question - 1 (v)

In [42]:

```
def DiagDom(A):
    diag_coeff = np.diag(np.abs(A))
    row_sum = np.sum(np.abs(A), axis=1) - diag_coeff
    if np.all(diag_coeff > row_sum):
        print("Matrix is Diagonally Dominant\n")
    else:
        print("NOT Diagonally Dominant\n")
    return

n = 100
A = generate_Diag_Dominant_matrix()
b = np.round(np.random.uniform(1, 5, 4), 0) # B can be randomly initialised
DiagDom(A)
iteration_list = gauss_jacobi(A, b, n)
# print(iteration_list)

plt.plot(iteration_list)
plt.xlabel("Iterations")
plt.ylabel("vector norm")
plt.show()
```

```
[[-7 -3 -2 -1]
 [ 1 -7  2 -3]
 [-1  0  9 -3]
 [-4  1  0  9]]
```

Matrix is Diagonally Dominant

System of equations:

```
[-7*x1 + -3*x2 + -2*x3 + -1*x4] = [ 1]
[1*x1 + -7*x2 + 2*x3 + -3*x4] = [ 3]
[-1*x1 + 0*x2 + 9*x3 + -3*x4] = [ 4]
[-4*x1 + 1*x2 + 0*x3 + 9*x4] = [ 3]
```

Iterations:

Iteration 0: [0. 0. 0. 0.]

1 Norm 0.0

Inf Norm: 0.0

Frobenius Norm 0.0

Iteration 1: [-0.14285714 -0.42857143 0.44444444 0.33333333]

1 Norm 1.349206349206349

Inf Norm: 0.4444444444444444

Frobenius Norm 0.716047210707299

Iteration 2: [-0.13378685 -0.46485261 0.53968254 0.31746032]

1 Norm 1.4557823129251701

Inf Norm: 0.5396825396825398

Frobenius Norm 0.7912175202887938

Iteration 3: [-0.14318108 -0.42954325 0.53539934 0.3255228]

1 Norm 1.4336464744628008

Inf Norm: 0.5353993449231544

Frobenius Norm 0.773062594672649

Iteration 4: [-0.15824168 -0.4355644 0.53704304 0.31742432]

1 Norm 1.4482734388792051

Inf Norm: 0.5370430359092491

Frobenius Norm 0.7771294610619692

After 100 iterations we have

Solution: [-0.15398633 -0.43280182 0.53166287 0.31298405]

Error term in each x: [2.53303822e-10 4.37571757e-10 3.36202177e-10 -2.03584261e-10]

