

سوال ۱: تابع Jacobi_eig را به صورت زیر پیاده‌سازی می‌کنیم:

```
function [jV, jD] = Jacobi_eig(A)
    tol = 0.0001;
    delta = tol*norm(A, 'fro');
    n = size(A, 1);
    jV = eye(n);
    jD = A;
    while (off(jD) > delta)
        for p=1:n-1
            for q=p+1:n
                [c, s] = symSchur2(jD, p, q);
                J = eye(n);
                J([p, q], [p, q]) = [c, s; -s, c];
                jV = jV*J;
                jD = J'*jD*J;
            end
        end
    end
    jD = diag(jD);
    for i=1:n-1
        for j=1:n-i
            if jD(j) > jD(j+1)
                temp = jD(j);
                jD(j) = jD(j+1);
                jD(j+1) = temp;
                temp = jV(:, j);
                jV(:, j) = jV(:, j+1);
                jV(:, j+1) = temp;
            end
        end
    end
    jD = diag(jD);
end
```

که در آن توابع off و symSchur2 به ترتیب به صورت زیر تعریف شده‌اند:

```
function s = off(A)
    s = norm(A, 'fro')^2;
    for i=1:min(size(A))
        s = s-A(i, i)^2;
    end
    s = sqrt(s);
end
function [c, s] = symSchur2(A, p, q)
    a = A([p, q], [p, q]);
    if (a(1, 2) == 0)
        c = 1;
        s = 0;
    else
        tau = (a(2, 2)-a(1, 1))/(2*a(1, 2));
        if (tau >= 0)
            t_min = 1/(tau+sqrt(1+tau^2));
        else
            t_min = 1/(tau-sqrt(1+tau^2));
        end
        c = 1/(sqrt(1+t_min^2));
        s = t_min*c;
    end
end
```

A =

0.4456	0.4612	0.4142	0.6700
0.4612	0.6797	0.5767	0.1932
0.4142	0.5767	0.9597	0.5458
0.6700	0.1932	0.5458	0.2551

jV =

0.6071	-0.3869	0.5152	0.4652
-0.2419	-0.6032	-0.5950	0.4729
0.2100	0.6931	-0.2912	0.6250
-0.7272	0.0778	0.5438	0.4115

jD =

-0.3975	0	0	0
0	0.2879	0	0
0	0	0.3861	0
0	0	0	2.0637

V =

-0.6071	0.3869	-0.5152	0.4652
0.2419	0.6032	0.5950	0.4729
-0.2100	-0.6931	0.2912	0.6250
0.7272	-0.0778	-0.5438	0.4115

D =

-0.3975	0	0	0
0	0.2879	0	0
0	0	0.3861	0
0	0	0	2.0637

A =

0.5060	0.7699	0.7535	0.8582	0.7406	0.2249	0.2999	0.1678
0.7699	0.2543	0.6438	0.4986	0.5296	0.4393	0.1402	0.3469
0.7535	0.6438	0.3517	0.6056	0.5770	0.3577	0.5731	0.1962
0.8582	0.4986	0.6056	0.5678	0.2726	0.3280	0.7221	0.8705
0.7406	0.5296	0.5770	0.2726	0.0119	0.3000	0.1573	0.3995
0.2249	0.4393	0.3577	0.3280	0.3000	0.6541	0.7575	0.7615
0.2999	0.1402	0.5731	0.7221	0.1573	0.7575	0.5383	0.9067
0.1678	0.3469	0.1962	0.8705	0.3995	0.7615	0.9067	0.8687

jV =

-0.4977	-0.2421	0.5302	0.1704	0.0244	-0.1155	-0.4867	0.3643
0.1683	-0.4545	-0.5906	0.2516	0.3047	0.2554	-0.3147	0.3098
-0.2751	0.4368	-0.4174	-0.3419	-0.4715	0.1040	-0.3006	0.3448
0.4043	0.3691	-0.0160	0.4253	-0.0029	-0.5863	-0.0133	0.4186
0.5433	0.0957	0.3486	-0.5646	0.2757	0.2071	-0.2609	0.2615
-0.0060	0.2794	0.2246	0.4075	-0.0509	0.6915	0.3372	0.3330
0.1936	-0.5650	0.0764	-0.1755	-0.5664	-0.0937	0.3750	0.3693
-0.3900	0.0359	-0.1336	-0.3069	0.5337	-0.1922	0.5012	0.4020

jD =

-0.8258	0	0	0	0	0	0	0
0	-0.5940	0	0	0	0	0	0
0	0	-0.3877	0	0	0	0	0
0	0	0	-0.2541	0	0	0	0
0	0	0	0	0.0678	0	0	0
0	0	0	0	0	0.3300	0	0
0	0	0	0	0	0	1.3299	0
0	0	0	0	0	0	0	4.0867

V =

-0.4978	0.2421	-0.5302	0.1705	-0.0244	0.1155	-0.4867	0.3643
0.1683	0.4545	0.5906	0.2516	-0.3047	-0.2554	-0.3147	0.3098
-0.2751	-0.4368	0.4174	-0.3419	0.4715	-0.1040	-0.3006	0.3448
0.4043	-0.3691	0.0160	0.4253	0.0029	0.5863	-0.0133	0.4186
0.5433	-0.0957	-0.3486	-0.5646	-0.2757	-0.2071	-0.2609	0.2615
-0.0060	-0.2794	-0.2246	0.4075	0.0509	-0.6915	0.3372	0.3330
0.1936	0.5650	-0.0764	-0.1755	0.5664	0.0937	0.3750	0.3693
-0.3900	-0.0359	0.1336	-0.3069	-0.5337	0.1922	0.5012	0.4020

D =

-0.8258	0	0	0	0	0	0	0
0	-0.5940	0	0	0	0	0	0
0	0	-0.3877	0	0	0	0	0
0	0	0	-0.2541	0	0	0	0
0	0	0	0	0.0678	0	0	0
0	0	0	0	0	0.3300	0	0
0	0	0	0	0	0	1.3299	0
0	0	0	0	0	0	0	4.0867

سوال ۲: تابع Jacobi_svd_2sided را به صورت زیر پیاده‌سازی می‌کنیم:

```
function [jU2, jS2, jV2] = Jacobi_svd_2sided(A)
    tol = 0.0001;
    delta = tol*norm(A, 'fro');
    [m, n] = size(A);
    jU2 = eye(m);
    jS2 = A;
    jV2 = eye(n);
    while (off(jS2) > delta)
        for p=1:min(m, n)-1
            for q=p+1:min(m, n)
                [c1, s1, c2, s2] = asymSchur2(jS2, p, q);
                J1 = eye(m);
                J1([p, q], [p, q]) = [c1, s1; -s1, c1];
                J2 = eye(n);
                J2([p, q], [p, q]) = [c2, s2; -s2, c2];
                jU2 = jU2*J1;
                jS2 = J1'*jS2*J2;
                jV2 = jV2*J2;
            end
        end
    end
    if m < n
        for p=1:m
            for q=m+1:n
                if jS2(p, p) == 0
                    c2 = 0;
                    s2 = 1;
                else
                    t = -jS2(p, q)/jS2(p, p);
                    c2 = 1/sqrt(1+t^2);
                    s2 = t*c2;
                end
                [~, ~, c2, s2] = asymSchur2(jS2, p, q);
                J2 = eye(n);
                J2([p, q], [p, q]) = [c2, s2; -s2, c2];
                jS2 = jS2*J2;
                jV2 = jV2*J2;
            end
        end
    elseif m > n
        for p=n+1:m
            for q=1:n
                if jS2(q, q) == 0
                    c1 = 0;
                    s1 = 1;
                else
                    t = -jS2(p, q)/jS2(q, q);
                    c1 = 1/sqrt(1+t^2);
                    s1 = t*c1;
                end
                J1 = eye(m);
                J1([q, p], [q, p]) = [c1, s1; -s1, c1];
                jU2 = jU2*J1;
                jS2 = J1'*jS2;
            end
        end
    end
end
for i=1:min(m, n)
    if jS2(i, i) < 0
```

```

        jS2(i, i) = -jS2(i, i);
        jU2(:, i) = -jU2(:, i);
    end
end
jS2 = diag(jS2);
for i=1:min(m, n)-1
    for j=1:min(m, n)-i
        if jS2(j) < jS2(j+1)
            temp = jU2(:, j);
            jU2(:, j) = jU2(:, j+1);
            jU2(:, j+1) = temp;
            temp = jS2(j);
            jS2(j) = jS2(j+1);
            jS2(j+1) = temp;
            temp = jV2(:, j);
            jV2(:, j) = jV2(:, j+1);
            jV2(:, j+1) = temp;
        end
    end
end
temp = jS2;
jS2 = zeros(m, n);
for i=1:min(m, n)
    jS2(i, i) = temp(i);
end
end
end

```

که در آن تابع `asymSchur2` به صورت زیر تعریف شده است:

```

function [c1, s1, c2, s2] = asymSchur2(A, p, q)
a = A([p, q], [p, q]);
if (a(1, 2) == a(2, 1))
    c = 1;
    s = 0;
else
    t = (a(2, 1)-a(1, 2))/(a(1, 1)+a(2, 2));
    c = 1/(sqrt(1+t^2));
    s = t*c;
end
temp = [c, s; -s, c]*a;
[c2, s2] = symSchur2(temp, 1, 2);
c1 = c * c2 + s * s2;
s1 = c * s2 - s * c2;
end
end

```

B =

0.0844	0.4314
0.3998	0.9106
0.2599	0.1818
0.8001	0.2638

jU2 =

0.2987	-0.3694	0.7697	0.4265
0.7404	-0.4817	-0.4542	-0.1162
0.2371	0.1460	0.4487	-0.8492
0.5535	0.7811	-0.0000	0.2889

js2 =

1.2908	0
0	0.5713
0	0
0	0

jv2 =

0.6396	0.7687
0.7687	-0.6396

U =

-0.2987	-0.3694	-0.2745	-0.8360
-0.7404	-0.4817	0.0289	0.4679
-0.2371	0.1460	0.9183	-0.2814
-0.5535	0.7811	-0.2837	-0.0542

S =

1.2908	0
0	0.5713
0	0
0	0

V =

-0.6396	0.7687
-0.7687	-0.6396

B =

0.7447	0.3685	0.9294	0.4468	0.8176	0.8116	0.8759	0.2077
0.1890	0.6256	0.7757	0.3063	0.7948	0.5328	0.5502	0.3012
0.6868	0.7802	0.4868	0.5085	0.6443	0.3507	0.6225	0.4709
0.1835	0.0811	0.4359	0.5108	0.3786	0.9390	0.5870	0.2305

jU2 =

0.6145	0.1752	-0.1577	-0.7529
0.4754	-0.1861	0.8433	0.1680
0.4921	-0.6267	-0.4869	0.3578
0.3929	0.7361	-0.1639	0.5262

jS2 =

3.1632	0	0	0	0	0	0	0
0	0.7682	0	0	0	0	0	0
0	0	0.4528	0	0	0	0	0
0	0	0	0.3996	0	0	0	0

jV2 =

0.3027	-0.2604	-0.7124	-0.4672	0.0151	0.1737	-0.2870	0.0439
0.2970	-0.6264	0.1684	0.3741	-0.2661	0.3564	-0.0037	-0.3915
0.4270	0.0445	0.4398	-0.4153	-0.5647	-0.2579	-0.1617	0.1957
0.2754	0.1023	-0.3167	0.4149	-0.0628	-0.7174	-0.1753	-0.3033
0.4255	-0.1690	0.3656	-0.1310	0.7785	-0.1267	-0.1306	-0.0179
0.4089	0.6697	-0.0073	0.2454	0.0002	0.4956	-0.2694	-0.0763
0.4226	0.1212	-0.1623	-0.0888	0.0032	0.0008	0.8781	-0.0376
0.1875	-0.1889	-0.1011	0.4604	0.0008	0.0005	-0.0003	0.8408

U =

-0.6145	0.1752	-0.1577	-0.7529
-0.4754	-0.1861	0.8433	0.1680
-0.4921	-0.6267	-0.4869	0.3578
-0.3929	0.7361	-0.1639	0.5262

S =

3.1632	0	0	0	0	0	0	0
0	0.7682	0	0	0	0	0	0
0	0	0.4528	0	0	0	0	0
0	0	0	0.3996	0	0	0	0

V =

-0.3027	-0.2604	-0.7124	-0.4672	-0.0116	0.1974	-0.2723	0.0386
-0.2970	-0.6264	0.1684	0.3741	-0.3458	0.2923	0.0192	-0.3817
-0.4270	0.0445	0.4398	-0.4153	-0.4796	-0.3658	-0.2238	0.1894
-0.2754	0.1023	-0.3167	0.4149	0.1076	-0.6890	-0.2247	-0.3232
-0.4255	-0.1690	0.3656	-0.1310	0.7916	0.0648	-0.0884	-0.0306
-0.4089	0.6697	-0.0073	0.2454	-0.1026	0.5065	-0.2269	-0.0740
-0.4226	0.1212	-0.1623	-0.0888	-0.0373	-0.0780	0.8746	-0.0106
-0.1875	-0.1889	-0.1011	0.4604	0.0123	-0.0129	-0.0269	0.8402

سوال ۳: تابع Jacobi_svd_1sided را به صورت زیر پیاده‌سازی می‌کنیم:

```
function [jU1, jS1, jV1] = Jacobi_svd_1sided(A)
[m, n] = size(A);
tol = 0.0001;
if m <= n
    delta = tol * norm(A*A', 'fro');
    D = A';
    jV1 = eye(m);
    while (off(D'*D) > delta)
        for p=1:m-1
            for q=p+1:m
                [c, s] = orthogonalization(D(:, p), D(:, q));
                J = eye(m);
                J([p, q], [p, q]) = [c, s; -s, c];
                D = D*J;
                jV1 = jV1*J;
            end
        end
    end
    jU1 = zeros(n, m);
    jS1 = zeros(n, m);
    for i = 1:m
        jU1(:, i) = D(:, i)/norm(D(:, i));
        jS1(i, i) = norm(D(:, i));
    end
    temp = jU1;
    jU1 = jV1;
    jS1 = jS1';
    jV1 = temp;
else
    delta = tol * norm(A'*A, 'fro');
    D = A;
    jV1 = eye(n);
    while (off(D'*D) > delta)
        for p=1:n-1
            for q=p+1:n
                [c, s] = orthogonalization(D(:, p), D(:, q));
                J = eye(n);
                J([p, q], [p, q]) = [c, s; -s, c];
                D = D*J;
                jV1 = jV1*J;
            end
        end
    end
    jU1 = zeros(m, n);
    jS1 = zeros(m, n);
    for i = 1:n
        jU1(:, i) = D(:, i)/norm(D(:, i));
        jS1(i, i) = norm(D(:, i));
    end
end
jS1 = diag(jS1);
for i=1:min(m, n)-1
    for j=1:min(m, n)-i
        if jS1(j) < jS1(j+1)
            temp = jU1(:, j);
            jU1(:, j) = jU1(:, j+1);
            jU1(:, j+1) = temp;
            temp = jS1(j);
            jS1(j) = jS1(j+1);
        end
    end
end
```



```

        jS1(j+1) = temp;
        temp = jV1(:, j);
        jV1(:, j) = jV1(:, j+1);
        jV1(:, j+1) = temp;
    end
end
temp = jS1;
jS1 = zeros(m, n);
for i=1:min(m, n)
    jS1(i, i) = temp(i);
end
end
end

```

که در آن تابع orthogonalization به صورت زیر تعریف شده است:

```

function [c, s] = orthogonalization(x, y)
    if (norm(x) == norm(y))
        c = 1/sqrt(2);
        s = 1/sqrt(2);
    else
        t = 2*x'*y/(norm(y)^2-norm(x)^2);
        c = sqrt((1+1/sqrt(1+t^2))/2);
        s = sqrt((1-1/sqrt(1+t^2))/2);
    end
end
end

```

B =

0.0844	0.4314
0.3998	0.9106
0.2599	0.1818
0.8001	0.2638

jU1 =

0.2987	-0.3695
0.7404	-0.4817
0.2371	0.1461
0.5536	0.7811

jS1 =

1.2908	0
0	0.5713

jV1 =

0.6397	0.7686
0.7686	-0.6397

U =

-0.2987	-0.3694	-0.2745	-0.8360
-0.7404	-0.4817	0.0289	0.4679
-0.2371	0.1460	0.9183	-0.2814
-0.5535	0.7811	-0.2837	-0.0542

S =

1.2908	0
0	0.5713
0	0
0	0

V =

-0.6396	0.7687
-0.7687	-0.6396

B =

0.7447	0.3685	0.9294	0.4468	0.8176	0.8116	0.8759	0.2077
0.1890	0.6256	0.7757	0.3063	0.7948	0.5328	0.5502	0.3012
0.6868	0.7802	0.4868	0.5085	0.6443	0.3507	0.6225	0.4709
0.1835	0.0811	0.4359	0.5108	0.3786	0.9390	0.5870	0.2305

jU1 =

0.6144	-0.1757	0.1577	0.7528
0.4754	0.1862	-0.8433	-0.1678
0.4921	0.6270	0.4869	-0.3573
0.3929	-0.7358	0.1639	-0.5267

jS1 =

3.1632	0	0	0
0	0.7682	0	0
0	0	0.4528	0
0	0	0	0.3996

jV1 =

0.3027	0.2603	0.7124	0.4677
0.2970	0.6265	-0.1684	-0.3731
0.4270	-0.0447	-0.4398	0.4154
0.2754	-0.1021	0.3167	-0.4149
0.4255	0.1689	-0.3656	0.1314
0.4089	-0.6696	0.0073	-0.2461
0.4226	-0.1212	0.1623	0.0888
0.1875	0.1891	0.1011	-0.4600

U =

-0.6145	0.1752	-0.1577	-0.7529
-0.4754	-0.1861	0.8433	0.1680
-0.4921	-0.6267	-0.4869	0.3578
-0.3929	0.7361	-0.1639	0.5262

S =

3.1632	0	0	0	0	0	0	0
0	0.7682	0	0	0	0	0	0
0	0	0.4528	0	0	0	0	0
0	0	0	0.3996	0	0	0	0

V =

-0.3027	-0.2604	-0.7124	-0.4672	-0.0116	0.1974	-0.2723	0.0386
-0.2970	-0.6264	0.1684	0.3741	-0.3458	0.2923	0.0192	-0.3817
-0.4270	0.0445	0.4398	-0.4153	-0.4796	-0.3658	-0.2238	0.1894
-0.2754	0.1023	-0.3167	0.4149	0.1076	-0.6890	-0.2247	-0.3232
-0.4255	-0.1690	0.3656	-0.1310	0.7916	0.0648	-0.0884	-0.0306
-0.4089	0.6697	-0.0073	0.2454	-0.1026	0.5065	-0.2269	-0.0740
-0.4226	0.1212	-0.1623	-0.0888	-0.0373	-0.0780	0.8746	-0.0106
-0.1875	-0.1889	-0.1011	0.4604	0.0123	-0.0129	-0.0269	0.8402