MAT341 - Project 1 - Matrix Theory

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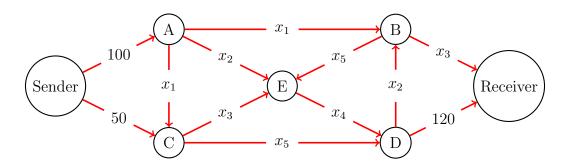


Figure 1: The Network Graph

1 Introduction

This project demonstrates Matrix Theory when applied to a network throughput graph. The scenario to be solved is as follows.

A sender is transmitting data with a total rate of 150 megabits per second along the network graph in Figure 1. The data is transmitted from the sender to the receiver over a network of five different routers. These routers are labeled A, B, C, D, and E. The connections and data rates between the routers are labeled as x_1, x_2, x_3, x_4, x_5 . This project will find a solution to the data transfer through the specific routers in this network. Two methods will be used to find the solution: LU Factorization and Cramer's Rule. At the end will be a recommendation on network changes.

2 A System of Linear Equations

This problem can be solved by utilizing a system of linear equations. Each equation represents the input and output of a specific router node. First we must construct a table of the input and output flow of each node. The input and output must be equivalent for each node. Solving for variables for each node gives us a system of linear equations.

Node	Input	Output
A	100	$2x_1 + x_2$
В	$x_1 + x_2$	$x_3 + x_5$
\mathbf{C}	$50 + x_1$	$x_3 + x_5$
D	$x_4 + x_5$	$x_2 + 120$
\mathbf{E}	$x_2 + x_3 + x_5$	x_4

Node	Equations	
A	$2x_1 + x_2 = 100$	
В	$x_1 + x_2 - x_3 - x_5 = 0$	
\mathbf{C}	$x_1 - x_3 - x_5 = -50$	
D	$-x_2 + x_4 + x_5 = 120$	
\mathbf{E}	$x_2 + x_3 - x_4 + x_5 = 0$	

Utilizing this system of equations, we can construct a matrix equation of the form Ax = b representing it. This becomes equation (1) below:

$$\begin{bmatrix} 2 & 1 & 0 & 0 & 0 \\ 1 & 1 & -1 & 0 & -1 \\ 1 & 0 & -1 & 0 & -1 \\ 0 & -1 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 100 \\ 0 \\ -50 \\ 120 \\ 0 \end{bmatrix}$$
(1)

3 LU Factorization

The first method to solve this system of equations will be LU Factorization. This involves decomposing the coefficient matrix Ainto two factors, L and U, resulting in an equation of the form A = LU. Doing so gives:

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & 1 & 0 & 0 & 0 \\ \frac{1}{2} & -1 & 1 & 0 & 0 \\ 0 & -2 & 1 & 1 & 0 \\ 0 & 2 & -\frac{3}{2} & -1 & 1 \end{bmatrix} \begin{bmatrix} 2 & 1 & 0 & 0 & 0 \\ 0 & \frac{1}{2} & -1 & 0 & -1 \\ 0 & 0 & -2 & 0 & -2 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

Using the LU decomposition it's possible to decompose the original matrix equation into two separate equations:

$$Ux = y \tag{2}$$

$$Ly = b \tag{3}$$

We must first solve for y in equation (3).

$$y = L^{-1}b \tag{4}$$

This requires the inverse of L, which is:

$$L^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 & 0 & 0 \\ -1 & 1 & 1 & 0 & 0 \\ 0 & 1 & -1 & 1 & 0 \\ -\frac{1}{2} & \frac{1}{2} & -\frac{1}{2} & 1 & 1 \end{bmatrix}$$

Plugging in values for equation (4) gives:

$$\begin{bmatrix} 2 & 1 & 0 & 0 & 0 \\ 1 & 1 & -1 & 0 & -1 \\ 1 & 0 & -1 & 0 & -1 \\ 0 & -1 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 100 \\ 0 \\ -50 \\ 120 \\ 0 \end{bmatrix} \qquad y = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 & 0 & 0 \\ -1 & 1 & 1 & 0 & 0 \\ 0 & 1 & -1 & 1 & 0 \\ 0 & 1 & -1 & 1 & 0 \\ -\frac{1}{2} & \frac{1}{2} & -\frac{1}{2} & 1 & 1 \end{bmatrix} \begin{bmatrix} 100 \\ 0 \\ -50 \\ 120 \\ 0 \end{bmatrix} = \begin{bmatrix} 100 \\ -50 \\ 170 \\ 45 \end{bmatrix}$$

In order to compute for x, we rearrange equation (2) into:

$$x = U^{-1}y \tag{5}$$

Calculating the inverse of U gives:

$$U^{-1} = \begin{bmatrix} \frac{1}{2} & -1 & \frac{1}{2} & 0 & 0\\ 0 & 2 & -1 & 0 & 0\\ 0 & 0 & -\frac{1}{2} & 0 & -1\\ 0 & 0 & 0 & 1 & -1\\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

As given in equation (5), the product of the values of U^{-1} and y gives the solution x:

$$x = \begin{bmatrix} 25 \\ 50 \\ 30 \\ 125 \\ 45 \end{bmatrix}$$

4 Cramer's Rule

The second method used to solve this is the use of Cramer's Rule. Let us first recap the original matrix equation.

$$\begin{bmatrix} 2 & 1 & 0 & 0 & 0 \\ 1 & 1 & -1 & 0 & -1 \\ 1 & 0 & -1 & 0 & -1 \\ 0 & -1 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 100 \\ 0 \\ -50 \\ 120 \\ 0 \end{bmatrix}$$

We must first find the determinant of A, as noted below:

$$\begin{vmatrix} A \\ A \end{vmatrix} = \begin{vmatrix} 2 & 1 & 0 & 0 & 0 \\ 1 & 1 & -1 & 0 & -1 \\ 1 & 0 & -1 & 0 & -1 \\ 0 & -1 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 & 1 \end{vmatrix} = -2$$

Following Cramer's rule then leads to finding the determinant of each $A_i(b)$, which indicates the matrix formed when replacing the i^{th} column of A with b.

$$\begin{vmatrix} A_1 \\ = \begin{vmatrix} 100 & 1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 & -1 \\ -50 & 0 & -1 & 0 & -1 \\ 120 & -1 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 & 1 \end{vmatrix} = -50$$

$$\begin{vmatrix} A_2 \\ A_3 \end{vmatrix} = -100$$
$$\begin{vmatrix} A_4 \\ A_5 \end{vmatrix} = -250$$
$$\begin{vmatrix} A_5 \\ A_5 \end{vmatrix} = -90$$

Then for each determinant, division by the original determinant provides the solution to that particular x value.

$$\frac{1}{-2} \begin{bmatrix}
-50 \\
-100 \\
-60 \\
-250 \\
-90
\end{bmatrix}$$

The result is then the answer:

This answer is identical to the answer obtained through LU Factorization.

5 Conclusion

Through two methods, LU Factorization and Cramer's Rule, the network flow has been determined. Solutions and recommendations for network changes are listed in Figure 2.

Network Link	Recommended Capacity (Mbps)	Solution	Recommendation	Explanation
x_1	60	25	No Change	The link can handle the traffic.
x_2	50	50	No Change	The link can handle the traffic.
x_3	100	30	No Change	The link can handle the traffic.
x_4	100	125	Upgrade	The traffic is higher than the link can handle.
x_5	50	45	No Change	The link can handle the traffic.

Figure 2: Network Link Recommendations