

№ 15.

$$\begin{cases} 0.63x_1 - 1.72x_2 + 3.37x_3 = -0.75; \\ -1.72x_1 - 2.27x_2 + 1.62x_3 = 1.27; \\ 3.27x_1 + 1.62x_2 - 0.43x_3 = 2.74. \end{cases}$$

$$\xi = 1e^{-3}$$

$$Ax=y, \quad A=U U^T, \quad U=\begin{pmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{pmatrix}, \quad A=\begin{pmatrix} u_{11}^2+u_{12}^2+u_{13}^2 & u_{12}u_{22}+u_{13}u_{23} & u_{13}u_{33} \\ u_{12}u_{22}+u_{13}u_{23} & u_{22}^2+u_{23}^2 & u_{23}u_{33} \\ u_{13}u_{33} & u_{23}u_{33} & u_{33}^2 \end{pmatrix}$$

все решения

$$u_{33} = \pm 0.66i$$

— беря 1-ое $\Rightarrow u_{33}$ берется

$$\{u_{11} \approx -2.0949i, u_{12} \approx -5.6062, u_{13} \approx -5.1392i, u_{22} \approx -1.9579, u_{23} \approx -2.4705i\}$$

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$$Ax=y$$

$$U U^T x = y$$

$$U^T x = z$$

$$U z = y$$

$$z = \begin{pmatrix} \frac{-209i \cdot z_1 - 560z_2 - 514i \cdot z_3}{100} \\ \frac{-196z_2 - 247i \cdot z_3}{100} \\ \frac{33i \cdot z_3}{50} \end{pmatrix} = \begin{pmatrix} -0.75 \\ 1.27 \\ 2.74 \end{pmatrix}$$

$$\begin{pmatrix} z_1 \\ z_2 \\ z_3 \end{pmatrix} = \begin{pmatrix} -5.9i \\ -5.88 \\ -4.15i \end{pmatrix}$$

$$z = \begin{pmatrix} \frac{-209i \cdot x_1}{100} \\ \frac{-140x_1 - 49x_2}{25} \\ \frac{-514i \cdot x_1 - 247i \cdot x_2 + 66i \cdot x_3}{100} \end{pmatrix} = U^T x$$

$$U^T x = z \quad \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2.82 \\ -5.07 \\ -3.26 \end{pmatrix}$$

полные значения

— ответ:

$$x = \begin{pmatrix} 1.087 \\ -0.79 \\ -0.83 \end{pmatrix}$$

2-ое задание (метод итераций)

$$\frac{q^k}{1-q} \cdot \|x^1 - x^0\|_1 < \xi = 1e^{-3}$$

$$\left| \frac{(1-q)}{\|x^1 - x^0\|_1} \right|$$

$$q^k < \frac{\xi(1-q)}{\|x^1 - x^0\|_1} \quad \left| \log q \dots \right.$$

$$k > \log_q \frac{\xi(1-q)}{\|x^1 - x^0\|_1}$$

$$k = \left\lceil \log_q \frac{\xi(1-q)}{\|x^1 - x^0\|_1} \right\rceil$$

4-ое задание (метод Зейделя 2-ой вариант)

все нормы $-A_1^{-1} \cdot A_2 > 1$, поэтому приведём A к диагонально-представляющей матрице.

1-ая норма: 20.082442067736185

2-ая норма: 15.082780748663101

3-ая норма: 14.177122175527723

спектральный радиус $-A_1^{-1} \cdot A_2 = 5.2405108584012465$

$$A = \begin{pmatrix} [0.17, -0.13, -0.11, -0.12], \\ [1.0, -1.0, -0.13, 0.13], \\ [0.35, 0.33, 0.12, 0.13], \\ [0.13, 0.11, -0.13, -0.11], \end{pmatrix} \begin{matrix} (1) = (1) + (3) \\ \sim \end{matrix} \begin{pmatrix} [0.52, 0.2, 0.01, 0.01] \\ [1., -1., -0.13, 0.13] \\ [0.35, 0.33, 0.12, 0.13] \\ [0.13, 0.11, -0.13, -0.11] \end{pmatrix} \begin{matrix} (2) = (2) - (3) \\ \sim \end{matrix}$$
$$\sim \begin{pmatrix} [0.52, 0.2, 0.01, 0.01] \\ [0.65, -1.33, -0.25, 0.] \\ [0.35, 0.33, 0.12, 0.13] \\ [0.13, 0.11, -0.13, -0.11] \end{pmatrix} \sim$$