

Neloy, M. S

2021290010

1) $x^* = 90,142$

Relative error of $x^* \Rightarrow \frac{E_A}{V_A} \Rightarrow \frac{0,0005}{90,145} \Rightarrow 0,00000554$

Absolute error of $x^* \Rightarrow |X - x|$

$\Rightarrow |90,1415 - 90,142|$

$\Rightarrow 0,0005$

2) $(1, -4, 3, 2)^T, A = \begin{bmatrix} -5 & 2 \\ 3 & 4 \end{bmatrix}$

$\|x\|_1 \Rightarrow |1| + |-4| + |3| + |2| \Rightarrow \begin{bmatrix} 7 \\ 7 \end{bmatrix}$

$\|x\|_8 \Rightarrow |1| + |-4| + |3| + |2| \Rightarrow \begin{bmatrix} 12 \\ 12 \end{bmatrix}$

$\|x\|_2 \Rightarrow 2 \begin{bmatrix} 7 \\ 7 \end{bmatrix}$

$\|A\|_8 \Rightarrow \begin{bmatrix} |1| + |4| + |-5| + |2| \\ |3| + |2| + |3| + |4| \end{bmatrix} \Rightarrow \begin{bmatrix} 12 \\ 12 \end{bmatrix} \Rightarrow 12$

- 3)
- (1) $0,75885 \Rightarrow 0,759$
 - (2) $11,03712 \Rightarrow 11,04$
 - (3) $50,415 \Rightarrow 50,42$
 - (4) $0,73429 \Rightarrow 0,734$

II

- 1) Reason for simple partial pivoting.
 - It helps reduce rounding errors
 - It makes an element above or below a leading one into a zero.
- It's Gaussian with partial pivoting.
- The formula is $a_{ik}^{(k)} = \max_{k \leq i \leq n} |a_{ik}^{(k)}|$
- It's more efficient.
- Fast convergence.

2) Methods for solving system of linear equations

Gauss Elimination

- An augmented matrix is form from the linear systems.
- Operation are a) $\lambda E_i \rightarrow E_i$
 $E_i + \lambda E_i \rightarrow E_i$
- It can solve more than 2 linear equations simultaneously
- Useful for solving large problems.

Pivot strategies

→ It's Gaussian with partial pivoting

→ The formula is $a_{ik} = \max_{k \leq i \leq n} |a_{ik}^{(k)}|$

Iterative strategies

III Prove the theorem

Absolute error → so the magnitude of the difference between the true value of the quantity and individual measurement value is called the absolute error.

The theorem says the maximum ~~abs~~ absolute error does not exceed the sum of absolute error that is if $x_i (i=1, 2, 3, \dots, n)$ be the n approximate numbers and u is their difference,

then ~~Δu~~ $\Delta u \leq \Delta x_1 + \Delta x_2 + \dots + \Delta x_n$.

we prove by :-

Let n_1, n_2 be approximate number to N_1, N_2 with errors E_1, E_2 so $N_1 = n_1 + E_1, N_2 = n_2 + E_2$ then $N_1 + N_2 = (n_1 + E_1) + (n_2 + E_2) \Rightarrow (n_1 + n_2) + (E_1 + E_2)$.

Let $N_1 + N_2 = N$, $n_1 + n_2 = n$ and $N = n + E$ then,

$$N = n + (E_1 + E_2)$$

$$N - n = E_1 + E_2$$

$$E = E_1 + E_2$$

IV. $x_1 - 5x_2 + x_3 = 3$
 $9x_1 + 2x_2 + 3x_3 = 1$
 $x_1 + 2x_2 + 4x_3 = 2$

Formula

$$x_i^{(k)} = \frac{1}{a_{ii}} \left[\sum_{j=1, j \neq i}^n (-a_{ij} x_j^{(k-1)}) + b_i \right]$$

for $i = 1, 2, \dots, n$

$$\begin{aligned} x_1 &= \frac{1}{1} (3 + 5x_2 - 1x_3) \\ x_2 &\Rightarrow \frac{1}{2} (1 - 9x_1 - 3x_3) \\ x_3 &\Rightarrow \frac{1}{4} (2 - 2x_2 - 4x_1) \end{aligned}$$

~~when $x_2 = 0 \Rightarrow x_1 = 3 + 5(0) - x_3$~~

~~x_1~~

$x_1 \Rightarrow 3 + 5x_2 - x_3$
 $x_2 = \frac{1}{2} - \frac{9x_1}{2} - \frac{3}{2}x_3$
 $x_3 = \frac{1}{2} - \frac{1}{4}x_1 - \frac{1}{2}x_2$

\Rightarrow when $x_2 = 0$ then:-
 $x_1 = 3 - x_3$
 $x_2 = \frac{1}{2} - \frac{9}{2}x_1 - \frac{3}{2}x_3$
 $x_3 = \frac{1}{2} - \frac{1}{4}x_1$

when $x_1 = 0$
 $x_1 = 3 - x_3$
 $x_2 = \frac{1}{2} - \frac{9}{2}(0) - \frac{3}{2}x_3$
 $x_3 = \frac{1}{2} - \frac{1}{4}(0)$

$x_1 = 2.75$

$x_2 = -4.75$

$x_3 = 0.25$

V Crout's method

$$x_1 - 5x_2 + x_3 = 3$$

$$9x_1 + 2x_2 + 3x_3 = 1$$

$$x_1 + 2x_2 + 4x_3 = 2$$

$$\begin{bmatrix} 1 & -5 & 1 \\ 9 & 2 & 3 \\ 1 & 2 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$$

Let $A = LU$ that

$$\begin{bmatrix} 1 & -5 & 1 \\ 9 & 2 & 3 \\ 1 & 2 & 4 \end{bmatrix} = \begin{bmatrix} a & 0 & 0 \\ b & c & 0 \\ d & e & f \end{bmatrix} \begin{bmatrix} 1 & g & h \\ 0 & 1 & i \\ 0 & 0 & 1 \end{bmatrix} \text{ i.e. } LUx = B$$

$$\begin{bmatrix} 1 & -5 & 1 \\ 9 & 2 & 3 \\ 1 & 2 & 4 \end{bmatrix} = \begin{bmatrix} a & ag & ah \\ b & bg+e & bh+ei \\ d & dg+e & dh+ei+f \end{bmatrix}$$

$$\therefore a = 1, b = 9, d = 1$$

$$ag = -5 \therefore g = \frac{-5}{1} = -5$$

$$bg+e = 2 \therefore e = 2 - (9)(-5) \Rightarrow 47$$

$$dg+e = 2 \therefore e = 2 - (1)(-5) \Rightarrow -3$$

$$ah = 1 \therefore h = 1$$

$$bh+ei = 3 \therefore i = (3)(2) + 1 \Rightarrow 7$$

$$dh+ei+f = 2 \therefore f = 2 - (1)(7) - (-3) = -2$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 9 & 13 & 0 \\ 1 & -5 & -4 \end{bmatrix} \quad \text{and} \quad U = \begin{bmatrix} 1 & 5 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix}$$

Now, $LY = B$ Where $Y = UX$

$$\therefore \begin{bmatrix} 1 & 0 & 0 \\ 9 & 13 & 0 \\ 1 & -5 & -4 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$y_1 = 1$$

$$y_2 = 1$$

$$y_3 = 1$$

$\therefore x = y = z = 1 \Rightarrow$ proved!!!