AdvancedProblemAnswers

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1 Advanced Problem Answers

1.1 Metaprogramming Problem

1.2 Plot the roots of Wilkinson's polynomial with perturbation

First, we need to construct coefficients a_k . For the polynomial $\prod_{i=1}^4 (x-z_i)$, we have the coefficients

$$\begin{pmatrix} z_1 z_2 z_3 z_4 \\ -z_1 z_2 z_3 - z_1 z_4 z_3 - z_2 z_4 z_3 - z_1 z_2 z_4 \\ z_1 z_2 + z_3 z_2 + z_4 z_2 + z_1 z_3 + z_1 z_4 + z_3 z_4 \\ -z_1 - z_2 - z_3 - z_4 \end{pmatrix},$$

thus we can exploit the structure and write a double for loop to calculate the coefficients. A more general formula is

```
\begin{cases} 1 = a_n \\ x_1 + x_2 + \dots + x_{n-1} + x_n = -a_{n-1} \\ (x_1 x_2 + x_1 x_3 + \dots + x_1 x_n) + (x_2 x_3 + x_2 x_4 + \dots + x_2 x_n) + \dots + x_{n-1} x_n = a_{n-2} \\ \vdots \\ x_1 x_2 \dots x_n = (-1)^n a_0. \end{cases}
```

Checkout Vieta's formulas for more information.

```
In [4]: function root2coeff(z::AbstractVector{T}) where T
            N = length(z)
            co = zeros(T, N+1)
            # The last coefficient is always one
            co[end] = 1
            # The outer loop adds one root at a time
            for j in 1:N, i in j:-1:1
                co[end-i] -= z[j]*co[end-i+1]
            end
            СО
        end
        @show typemax(Int), typemax(Int128)
        root2coeff(1:20)
(typemax(Int), typemax(Int128)) = (9223372036854775807, 17014118346046923173168730371588410572
Out[4]: 21-element Array{Int64,1}:
          2432902008176640000
         -8752948036761600000
         -4642984320068847616
          5575812828558562816
          8037811822645051776
         -3599979517947607200
          1206647803780373360
          -311333643161390640
            63030812099294896
           -10142299865511450
             1307535010540395
             -135585182899530
               11310276995381
                -756111184500
                  40171771630
                  -1672280820
                     53327946
                     -1256850
```

20615

```
-210
1
```

Those numbers are close to typemax(Int), so integer overflows may occur, lets use Int128 instead.

```
In [5]: root2coeff(Int128(1):20)
Out[5]: 21-element Array{Int128,1}:
           2432902008176640000
          -8752948036761600000
          13803759753640704000
         -12870931245150988800
           8037811822645051776
          -3599979517947607200
           1206647803780373360
           -311333643161390640
             63030812099294896
            -10142299865511450
              1307535010540395
              -135585182899530
                11310276995381
                 -756111184500
                   40171771630
                   -1672280820
                      53327946
                       -1256850
                         20615
                           -210
                              1
```

Next, we need to construct a companion matrix and solve for roots. A companion matrix is in the form of

```
\begin{bmatrix} 0 & 0 & \dots & 0 & -z_1 \\ 1 & 0 & \dots & 0 & -z_2 \\ 0 & 1 & \dots & 0 & -z_3 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \dots & 1 & -z_{n-1} \end{bmatrix}.
```

```
In [15]: using LinearAlgebra
    function poly_roots(z)
    len = length(z)
    # construct the ones part
    mat = diagm(-1 => ones(len-2))
    # insert coefficients
    mat[:, end] = -z[1:end-1]
    eigvals(mat)
end
```

```
Out[15]: poly_roots (generic function with 1 method)
```

We have everything ready now. We just need to calculate all the roots and plot it.

```
In [16]: using Random
        Random.seed!(1)
         function wilkinson_poly_roots(n=100)
             # original coefficients
             coeff = root2coeff(Int128(1):20)
             rts = Vector{Complex{Float64}}[]
             # add perturbation
             for i in 1:n
                 pert_coeff = coeff.*(1 .+ rand(21)*1e-10)
                 push!(rts, poly_roots(pert_coeff))
             rts
         end
         using Plots; gr()
         function plt_wilkinson_roots(rts)
             # plot roots without perturbation
             plt = scatter(1:20, zeros(20), color = :green, markersize = 5, legend=false)
             for i in eachindex(rts)
                 # plot roots with perturbation
                 scatter!(plt, real.(rts[i]), imag.(rts[i]), color = :red, markersize = .5)
             end
             plt
         end
         wilkinson_poly_roots() |> plt_wilkinson_roots
```

Out[16]:

