

hw10

March 27, 2017

```
In [90]: N = 10
```

```
    A = cat(2,  
            [2, -1, 0, 0, 0],  
            [-1, 2, -1, 0, 0],  
            [0, -1, 2, -1, 0],  
            [0, 0, -1, 2, -1],  
            [0, 0, 0, -1, 2])  
    x = [1, 2, 3, 4, 5]  
    b = A * x
```

```
Out[90]: 5-element Array{Int64,1}:
```

```
 0  
 0  
 0  
 0  
 6
```

```
In [91]: function conjugate_gradient(A, x, b, )
```

```
    r = b - (A * x)  
    d = r  
    res_cond = * norm(b)  
    rs = [norm(r)]  
    for i in 1:10  
        r_prev = r  
        x_prev = x  
        _cond = * norm(x)  
        if dot(d, A*d) != 0  
            = dot(d,r) / dot(d, A*d)  
        else  
            return rs, x  
        end  
        x = x + *d  
        r = b - (A * x)  
        if norm(r) < res_cond && norm(x - x_prev) < _cond  
            return rs,x  
        end  
        = dot(r,r) / dot(r_prev, r_prev)  
        d = r + *d
```

```

        push!(rs, norm(r))
    end
    return rs, x
end

```

WARNING: Method definition conjugate_gradient(Any, Any, Any, Any) in module Main at In[85]:2 overloads previous definition.

Out[91]: conjugate_gradient (generic function with 1 method)

```

In [92]: residuals, x = conjugate_gradient(A, collect(1:5), b, .0001)
println("Residuals: $residuals\nFinal x: $x\nCompleted in $(length(residuals)-1) iterations")

```

Residuals: [0.0]

Final x: [1,2,3,4,5]

Completed in 0 iterations.

```

In [93]: residuals, x = conjugate_gradient(A, zeros(5), b, .0001)
println("Residuals: $residuals\nFinal x: $x\nCompleted in $(length(residuals)-1) iterations")

```

Residuals: [6.0,3.0,2.0,1.5,1.2,6.28037e-16]

Final x: [1.0,2.0,3.0,4.0,5.0]

Completed in 5 iterations.

```

In [94]: A = cat(2,
    [2,-1,0,-1,0],
    [-1,3,-1,0,-1],
    [0,-1,2,-1,0],
    [-1,0,-1,3,-1],
    [0,-1,0,-1,3])

```

```

Out[94]: 5x5 Array{Int64,2}:
 2  -1   0  -1   0
-1   3  -1   0  -1
 0  -1   2  -1   0
-1   0  -1   3  -1
 0  -1   0  -1   3

```

```

In [95]: residuals, x = conjugate_gradient(A, collect(1:5), b, .0001)
println("Residuals: $residuals\nFinal x: $x\nCompleted in $(length(residuals)-1) iterations")
residuals, x = conjugate_gradient(A, zeros(5), b, .0001)
println("Residuals: $residuals\nFinal x: $x\nCompleted in $(length(residuals)-1) iterations")

```

Residuals: [6.55744,1.32075,1.27839,2.29952,0.875979,7.48392e-15]

Final x: [6.0,6.0,6.0,6.0,6.0]

Completed in 5 iterations.

Residuals: [6.0,2.82843,2.42437,1.29625e-14]

Final x: [6.0,6.0,6.0,6.0,6.0]

Completed in 3 iterations.