

Assignment 1 CSU33081 October 2020

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#1 E: None of the options. Should be $[2 \ 2 \ -6] + [1 \ 0 \ 2 \ -4]$ as $x^3 + 2x - 4$ doesn't have an element of degree 2.

#2 B

```
>> A=eye(3,3);  
for x=1:2:3  
A(1,x)=1;  
end  
  
>> disp(A)  
  
1      0      1  
0      1      0  
0      0      1
```

#3 C

```
>> x=[6:8;-1:1;5:7];  
y=x(:,3);  
size(y.')
```

ans =

1 3

#4 E: none. $f(x) = 3 - 17x^3$ evaluated at 2.5 gives us -262.625.

The first derivative of $f(x)$ is $-51x^2$. The second derivative of $f(x)$ is $-102x$.

Evaluating the first derivative $f'(2) = -204$.

Evaluating the second derivative $f''(2) = -204$. Evaluating $f(2) = -133$.

Hence the Taylor polynomial of degree 2 about $x=2$ is:

$$P_2(x) = \frac{-133}{0!}(x - (2))^0 + \frac{-204}{1!}(x - (2))^1 + \frac{-204}{2!}(x - (2))^2 = \\ -133 - 204(x - 2) - 102(x - 2)^2.$$

Truncation error = $|P_2(x) - f(x)| = |P_2(2.5) - f(2.5)| = 2.125 =$
truncation error, which is not one of the options, so I answered E.

#5 C:

```
syms x;
f=16*x^5-73*x^2 -133 %The function
n=input('Enter the number of decimal places:');
epsilon = 5*10^-(n+1)
x0 = input('Enter x0:');
x1 = input('Enter x1:');
for i=1:20
    f0=vpa(subs(f,x,x0)); %Calculating the value of function at x0
    f1=vpa(subs(f,x,x1)); %Calculating the value of function at x1
    y=x1-((x1-x0)/(f1-f0))*f1; %[x0,x1] is the interval of the root
    err=abs(y-x1);
    if err<epsilon %check the amount of error at each iteration
        break
    end
    x0=x1;
    x1=y;
end
y = y - rem(y,10^-n); %Displaying upto required decimal places
fprintf('The Root is : %f \n',y);
fprintf('No. of Iterations : %d\n',i);
```

I used a function in matlab to compute this for me as it was taking many many iterations on paper .

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| Published (<i>my site</i>) | | | | | | | | | | | | | | | ... | | | | | | | | | | | | | | | | |
| q1.m | | | | | | | | | | | | | | | f = | | | | | | | | | | | | | | | | |
| q2.m | | | | | | | | | | | | | | | ... | | | | | | | | | | | | | | | | |
| q3.m | | | | | | | | | | | | | | | 16*x^5 - 73*x^2 - 133 | | | | | | | | | | | | | | | | |
| untitled.m | | | | | | | | | | | | | | | Enter the number of decimal places: | | | | | | | | | | | | | | | | |
| untitled.mlx | | | | | | | | | | | | | | | 20 | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | epsilon = | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 5.0000e-21 | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | Enter the 1st approximation: | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 3 | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | Enter the 2nd approximation: | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 2.5 | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | The Root is : 1.900463 | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | No. of Iterations : 10 | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | >> | | | | | | | | | | | | | | | | |
| WORKSPACE | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Name | Value | Size | Class | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| epsilon | 5.0000e-21 | 1×1 | double | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| err | 1×1 sym | 1×1 | sym | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| f | 1×1 sym | 1×1 | sym | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| f0 | 1×1 sym | 1×1 | sym | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| f1 | 1×1 sym | 1×1 | sym | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| i | 10 | 1×1 | double | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| n | 20 | 1×1 | double | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| x | 1×1 sym | 1×1 | sym | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| x0 | 1×1 sym | 1×1 | sym | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| x1 | 1×1 sym | 1×1 | sym | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| y | 1×1 sym | 1×1 | sym | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

The function after x_3 was 1.959, and was converging on the answer I got using my matlab program.

$$x_{i+1} = x_i - \frac{f(x_i)(x_{i-1} - x_i)}{f(x_{i-1}) - f(x_i)}$$

$$x_2 = 2.5 - \frac{(973.25)(0.5)}{3058 - (973.25)}$$

$$x_2 = 2.271$$

$$x_3 = 2.06027$$

$$x_4 = 1.959$$

#6 A:

$f(x) = x^6 - x - 1$. The derivative $f'(x) = 6x^5 - 1$. $x_0 = 1.5$.

1st iteration:

$$f(x_0) = f(1.5) = 1.5^6 - 1.5 - 1 = 8.890625.$$

$$f'(x_0) = f'(1.5) = 6 \cdot 1.5^5 - 1 = 44.5625.$$

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 1.300491.$$

2nd iteration:

$$f(x_1)=f(1.300491)=1.3004916-1.300491-1=2.537264$$

$$f'(x_1)=f'(1.300491)=6\cdot 1.3004915-1=21.319672$$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} = 1.18148$$

3rd iteration:

$$f(x_2)=f(1.18148)=1.181486-1.18148-1=0.538459$$

$$f'(x_2)=f'(1.18148)=6\cdot 1.181485-1=12.812869$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)} = 1.139456.$$

This is the solution A.

#7 B

Find the Jacobian matrix of the system of equations.

$$x^2 + xy = 10$$

$$y + 3xy^2 = 57$$

$$J_{1,1} = \frac{\partial f_1}{\partial x} = 2x + y.$$

$$J_{1,2} = \frac{\partial f_1}{\partial y} = x.$$

$$J_{2,1} = \frac{\partial f_2}{\partial x} = 3y^2.$$

$$J_{2,2} = \frac{\partial f_2}{\partial y} = 1 + 6xy.$$

$$J = \begin{bmatrix} 2x + y & x \\ 3y^2 & 1 + 6xy \end{bmatrix}$$

The formula for the next iteration is as follows

$$\begin{bmatrix} x_{n+1} \\ y_{n+1} \end{bmatrix} = \begin{bmatrix} x_n \\ y_n \end{bmatrix} - J^{-1} \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} \left(\begin{bmatrix} x_n \\ y_n \end{bmatrix} \right).$$

So for the first iteration $n = 0$, $x = 1.5$, $y = 3.5$

$$\begin{aligned}
& \begin{bmatrix} 1.5 \\ 3.5 \end{bmatrix} - \begin{bmatrix} 6.5 & 1.5 \\ 36.75 & 32.5 \end{bmatrix} x f \left(\begin{bmatrix} 1.5 \\ 3.5 \end{bmatrix} \right) \\
&= \begin{bmatrix} 1.5 \\ 3.5 \end{bmatrix} - \begin{bmatrix} 6.5 & 1.5 \\ 36.75 & 32.5 \end{bmatrix} x f \left(\begin{bmatrix} -2.5 \\ 1.625 \end{bmatrix} \right) \\
&= \begin{bmatrix} 2.036 \\ 2.8439 \end{bmatrix}
\end{aligned}$$

2nd iteration, n = 1 x = 2.036, y = 2.8439

$$\begin{aligned}
& \begin{bmatrix} 2.036 \\ 2.8439 \end{bmatrix} - \begin{bmatrix} 6.9159 & 2.036 \\ 24.2629 & 35.7413 \end{bmatrix} x f \left(\begin{bmatrix} 2.036 \\ 2.8439 \end{bmatrix} \right) \\
&= \begin{bmatrix} 2.036 \\ 2.8439 \end{bmatrix} - \begin{bmatrix} 6.9159 & 2.036 \\ 24.2629 & 35.7413 \end{bmatrix} x f \left(\begin{bmatrix} -2.5 \\ 1.625 \end{bmatrix} \right) \\
&= \begin{bmatrix} 1.9987 \\ 3.0023 \end{bmatrix}
\end{aligned}$$

3rd iteration, n = 2, x = 1.9987, y = 3.0023

$$\begin{aligned}
& \begin{bmatrix} 1.9987 \\ 3.0023 \end{bmatrix} - \begin{bmatrix} 6.9997 & 1.9987 \\ 27.0412 & 37.0041 \end{bmatrix} x f \left(\begin{bmatrix} 1.9987 \\ 3.0023 \end{bmatrix} \right) \\
&= \begin{bmatrix} 1.9987 \\ 3.0023 \end{bmatrix} - \begin{bmatrix} 6.9997 & 1.9987 \\ 27.0412 & 37.0041 \end{bmatrix} x f \left(\begin{bmatrix} -0.0045 \\ 0.0496 \end{bmatrix} \right) \\
&= \begin{bmatrix} 2 \\ 3 \end{bmatrix}.
\end{aligned}$$

Answer is $\begin{bmatrix} 2 \\ 3 \end{bmatrix}$.

#8 D

$$\begin{aligned}
& 1. \left(\begin{array}{ccc|ccc} 0 & -3 & -2 & 1 & 0 & 0 \\ 1 & -4 & -2 & 0 & 1 & 0 \\ -3 & -4 & 1 & 0 & 0 & 1 \end{array} \right) \quad 2. \left(\begin{array}{ccc|ccc} 1 & -4 & -2 & 0 & 1 & 0 \\ 0 & -3 & -2 & 1 & 0 & 0 \\ -3 & 4 & 1 & 0 & 0 & 1 \end{array} \right) \\
& 3. \left(\begin{array}{ccc|ccc} -3 & 12 & 6 & 0 & -3 & 0 \\ 0 & -3 & -2 & 1 & 0 & 0 \\ -3 & 4 & 1 & 0 & 0 & 1 \end{array} \right) \quad 4. \left(\begin{array}{ccc|ccc} 1 & -4 & -2 & 0 & 1 & 0 \\ 0 & -3 & -2 & 1 & 0 & 0 \\ 0 & -8 & -5 & 0 & 3 & 1 \end{array} \right) \\
& 5. \left(\begin{array}{ccc|ccc} 1 & -4 & -2 & 0 & 1 & 0 \\ 0 & 1 & \frac{2}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & -8 & -5 & 0 & 3 & 1 \end{array} \right) \quad 6. \left(\begin{array}{ccc|ccc} 1 & -4 & -2 & 0 & 1 & 0 \\ 0 & -4 & -\frac{8}{3} & \frac{4}{3} & 0 & 0 \\ 0 & -8 & -5 & 0 & 3 & 1 \end{array} \right)
\end{aligned}$$

$$7. \left(\begin{array}{ccc|ccc} 1 & 0 & \frac{2}{3} & -\frac{4}{3} & 1 & 0 \\ 0 & 1 & \frac{2}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & -8 & -5 & 0 & 3 & 1 \end{array} \right) \quad 8. \left(\begin{array}{ccc|ccc} 1 & 0 & \frac{2}{3} & -\frac{4}{3} & 1 & 0 \\ 0 & 1 & \frac{2}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & 0 & \frac{1}{3} & -\frac{8}{3} & 3 & 1 \end{array} \right)$$

$$9. \left(\begin{array}{ccc|ccc} 1 & 0 & \frac{2}{3} & -\frac{4}{3} & 1 & 0 \\ 0 & 1 & \frac{2}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & 0 & 1 & -8 & 9 & 3 \end{array} \right) \quad 10. \left(\begin{array}{ccc|ccc} 1 & 0 & \frac{2}{3} & -\frac{4}{3} & 1 & 0 \\ 0 & 1 & \frac{2}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & -8 & \frac{2}{3} & -\frac{16}{3} & 6 & 2 \end{array} \right)$$

$$11. \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 4 & -5 & -2 \\ 0 & 1 & \frac{2}{3} & -\frac{1}{3} & 0 & 0 \\ 0 & 0 & \frac{2}{3} & -\frac{16}{3} & 6 & 2 \end{array} \right)$$

$$12. \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 4 & -5 & -2 \\ 0 & 1 & 0 & 5 & -6 & -2 \\ 0 & 0 & 1 & -8 & 9 & 3 \end{array} \right)$$

We have reduced the left hand side to the identity matrix of a 3x3 square matrix I , and hence the right hand side is the inverse of the original matrix.

$$\text{Answer: } \begin{pmatrix} 4 & -5 & -2 \\ 5 & -6 & -2 \\ -8 & 9 & 3 \end{pmatrix}.$$

#9 C

$$(x, y, z) = (1, 3, 5).$$

$$x_{k+1} = \frac{1}{12}(2 - 7y_k - 3z_k).$$

$$y_{k+1} = \frac{1}{5}(-5 - x_{k+1} - z_k).$$

$$z_{k+1} = \frac{1}{-11}(6 - 2x_{k+1} - 3z_k).$$

1st iteration:

$$x_1 = \frac{1}{12}[2 - 7(3) - 3(5)] = \frac{1}{12}[-34] = -2.8333$$

$$y_1 = \frac{1}{5}[-5 - (-2.8333) - (5)] = \frac{1}{5}[-7.1667] = -1.4333$$

$$z_1 = \frac{1}{-11} [6 - 2(-2.8333) - 7(-1.4333)] = \frac{1}{-11} [21.7] = -1.9727$$

2nd iteration:

$$x_2 = \frac{1}{12} [2 - 7(-1.4333) - 3(-1.9727)] = \frac{1}{12} [17.9515] = 1.496$$

$$y_2 = \frac{1}{5} [-5 - (1.496) - (-1.9727)] = \frac{1}{5} [-4.5232] = -0.9046$$

$$z_2 = \frac{1}{-11} [6 - 2(1.496) - 7(-0.9046)] = \frac{1}{-11} [9.3406] = -0.8491$$

3rd iteration:

$$x_3 = \frac{1}{12} [2 - 7(-0.9046) - 3(-0.8491)] = \frac{1}{12} [10.88] = 0.9067$$

$$y_3 = \frac{1}{5} [-5 - (0.9067) - (-0.8491)] = \frac{1}{5} [-5.0575] = -1.0115$$

$$z_3 = \frac{1}{-11} [6 - 2(0.9067) - 7(-1.0115)] = \frac{1}{-11} [11.2672] = -1.0243$$

$$(x_3, y_3, z_3) = (0.9067, -1.0115, -1.0243).$$

#10 B

First we have to decompose $\begin{pmatrix} 1 & 2 & 4 \\ 3 & 8 & 14 \\ 2 & 6 & 13 \end{pmatrix}$ into the L and U parts of the LU decomposition. I will do so with Gauss Jordan elimination.

$$1. \text{ initial matrix } \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 4 \\ 3 & 8 & 14 \\ 2 & 6 & 13 \end{pmatrix}$$

$$2. R2 = R2 - 3R1 \begin{pmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 4 \\ 0 & 2 & 2 \\ 2 & 6 & 13 \end{pmatrix}$$

$$3. R3 = R3 - 2R1 \begin{pmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 4 \\ 0 & 2 & 2 \\ 0 & 2 & 5 \end{pmatrix}$$

$$4. R3 = R3 - R2 \begin{pmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 2 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 4 \\ 0 & 2 & 2 \\ 0 & 0 & 3 \end{pmatrix}$$

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 2 & 1 & 1 \end{pmatrix} \text{ and } U = \begin{pmatrix} 1 & 2 & 4 \\ 0 & 2 & 2 \\ 0 & 0 & 3 \end{pmatrix}. \quad \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 3 \\ 13 \\ 4 \end{pmatrix}$$

$$[L][y] = b$$

$$[U][x] = y$$

1. $y_1 = 3$
2. $3y_1 + y_2 = 13$
3. $2y_1 + y_2 + y_3 = 4$

Substitute the value of y_1 into equation 2 and we get $3(3) + y_2 = 13$.

$$y_2 = 4$$

Substitute y_1 and y_2 into equation 3. $2(3) + 4 + y_3 = 4$

$$y_3 = -6$$

$$\begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} 3 \\ 4 \\ -6 \end{pmatrix}$$

Use these values with x for the true solution

1. $x_1 + 2x_2 + 4x_3 = 3$
2. $2x_2 + 2x_3 = 4$
3. $3x_3 = -6$

From equation 3, $x_3 = -2$

From equation 2 substituting in x_3 gives us $2x_2 + 2(-2) = 4$

$$x_2 = 4$$

From equation 1 substituting in x_2 and x_3 gives us $x_1 + 2(4) + 4(-2) = 3$

$$x_1 = 3.$$

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 3 \\ 4 \\ -2 \end{pmatrix}. \text{ Hence the answer is B.}$$

