



Program: Mathematics and Physics

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Instructor	Mohsen Salahi
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Assignment No.	1
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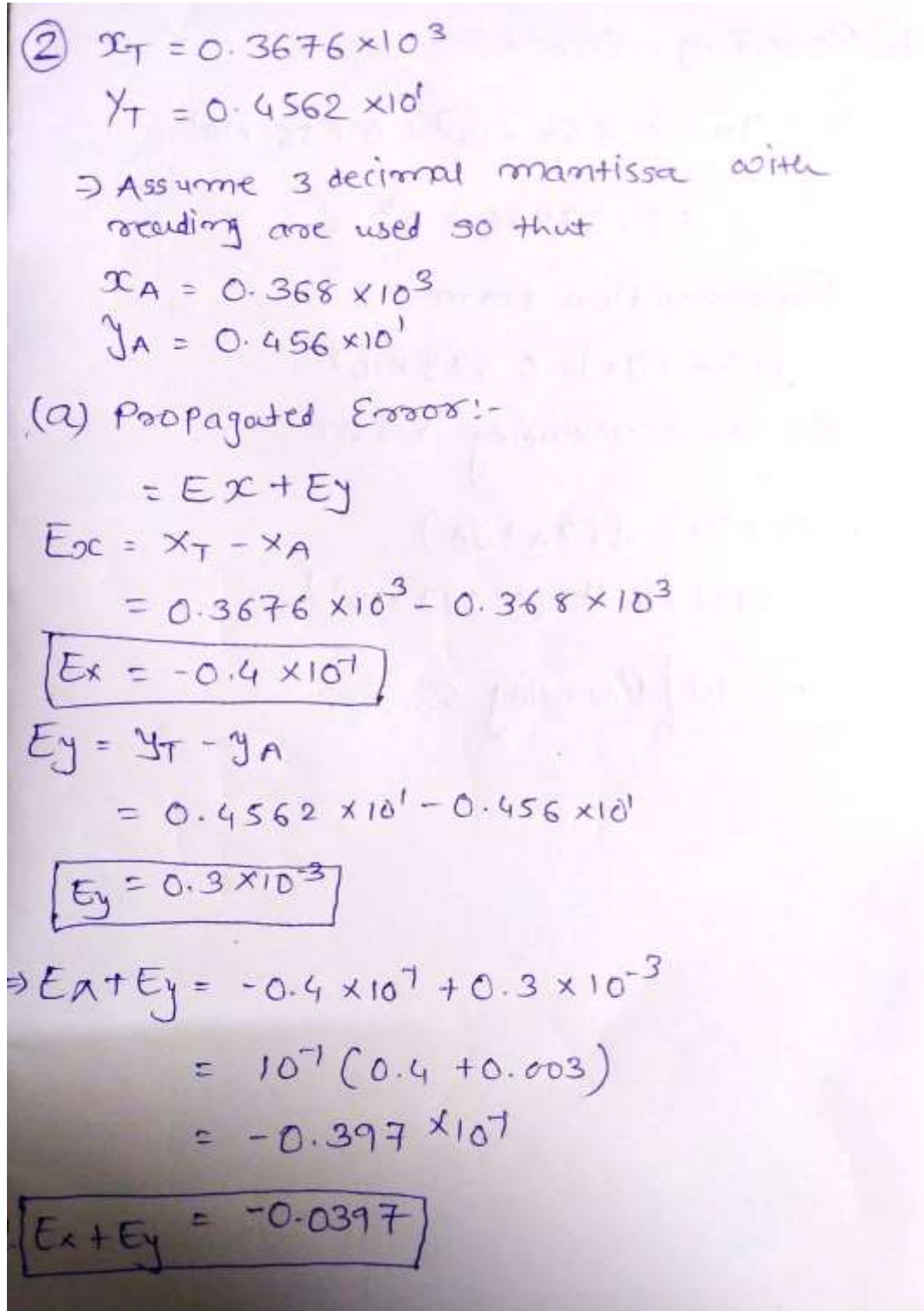
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2) Let

$x_T = 0.3676 \times 10^3$ $y_T = 0.4562 \times 10^1$ Assume 3 decimal mantissa with rounding are used so that $x_A = 0.368 \times 10^3$ $y_A = 0.456 \times 10^1$

a) Calculate the propagated error after $x+y$



The image shows a handwritten solution for error propagation. It starts with the given values $x_T = 0.3676 \times 10^3$ and $y_T = 0.4562 \times 10^1$, and the rounded values $x_A = 0.368 \times 10^3$ and $y_A = 0.456 \times 10^1$. It then calculates the absolute errors $E_x = x_T - x_A = -0.4 \times 10^{-1}$ and $E_y = y_T - y_A = 0.3 \times 10^{-3}$. Finally, it calculates the propagated error $E_{x+y} = -0.397 \times 10^{-1}$.

$$\begin{aligned} \textcircled{2} \quad x_T &= 0.3676 \times 10^3 \\ y_T &= 0.4562 \times 10^1 \\ \Rightarrow \text{Assume 3 decimal mantissa with} \\ &\text{rounding are used so that} \\ x_A &= 0.368 \times 10^3 \\ y_A &= 0.456 \times 10^1 \\ \text{(a) Propagated Error:-} \\ &= E_x + E_y \\ E_x &= x_T - x_A \\ &= 0.3676 \times 10^3 - 0.368 \times 10^3 \\ \boxed{E_x} &= -0.4 \times 10^{-1} \\ E_y &= y_T - y_A \\ &= 0.4562 \times 10^1 - 0.456 \times 10^1 \\ \boxed{E_y} &= 0.3 \times 10^{-3} \\ \Rightarrow E_x + E_y &= -0.4 \times 10^{-1} + 0.3 \times 10^{-3} \\ &= 10^{-1} (0.4 + 0.003) \\ &= -0.397 \times 10^{-1} \\ \boxed{E_x + E_y} &= -0.0397 \end{aligned}$$

b)

b) Calculate the round-off error after $x+y$

(b) Rounding Error:-

$$\begin{aligned}x_A + y_A &= 0.368 \times 10^3 + 0.456 \times 10^1 \\&= 0.37256 \times 10^3\end{aligned}$$

\Rightarrow Representation form

$$f(x_A + y_A) = 0.373 \times 10^3$$

\Rightarrow So, total rounding error

$$= (x_T + y_T) - f(x_A + y_A)$$

$$= (0.3721 \times 10^3) - (0.373 \times 10^3)$$

$$\boxed{= -0.90} \text{ Rounding Error.}$$

- 3) If we want to approximate $e^{5.04}$ with an error less than 10^{-10} using the Taylor series for $f(x)=e^x$ around 5, at least how many terms are needed?

③

$$R_n = \frac{e^x}{(n+1)!} \times x^{n+1}$$
$$\Rightarrow e^x = e^{5.04} = 154.4700$$
$$\Rightarrow \frac{e^{5.04}}{(31+1)!} \times 5.04^{31+1}$$
$$\Rightarrow \frac{154.4700}{32!} \times 5.04^{32}$$
$$R_n = 1.76380110E^{-11} < 10^{-10}$$

So, atleast 31 terms required to get Error less than 10^{-10} using Taylor series.

4) For the following linear equation system:

$$\begin{array}{rcl} 2x_1 - x_2 - 4x_3 = 1 & 2 & 1 \quad 41 \\ x_1 - 2x_2 - 3x_3 = 1.5 & & \\ 31.5 & & \\ 4x_1 & -x_2 - 2x_3 = 2 & -4 \quad 1 \quad 22 \end{array} \left| \begin{array}{l} 1 \\ 2 \\ 1 \end{array} \right.$$

Use Scaling and if necessary pivoting strategy to solve based on

a) Jordan Gauss-Elimination method

b) Naïve Gauss Elimination method

④ $x_2 + 3x_3 = 8$
 $4x_1 + 6x_2 + 7x_3 = -3$
 $2x_1 + x_2 + 6x_3 = 5$

\Rightarrow

$$\begin{bmatrix} 0 & 1 & 3 \\ 4 & 6 & 7 \\ 2 & 1 & 6 \end{bmatrix} = \begin{bmatrix} 8 \\ -3 \\ 5 \end{bmatrix}$$

\Rightarrow swap $R_1 \Leftrightarrow R_2$

$$\begin{bmatrix} 4 & 6 & 7 \\ 0 & 1 & 3 \\ 2 & 1 & 6 \end{bmatrix} = \begin{bmatrix} -3 \\ 8 \\ 5 \end{bmatrix}$$

$\Rightarrow R_1/4 \rightarrow R_1$

$$\begin{bmatrix} 1 & 3/2 & 7/4 \\ 0 & 1 & 3 \\ 2 & 1 & 6 \end{bmatrix} = \begin{bmatrix} -3/4 \\ 8 \\ 5 \end{bmatrix}$$

$\Rightarrow 2R_1 \rightarrow R_1$

$$\begin{bmatrix} 2 & 3/2 & 7/2 \\ 0 & 1 & 3 \\ 2 & 1 & 6 \end{bmatrix} = \begin{bmatrix} -3/2 \\ 8 \\ 5 \end{bmatrix}$$

$\Rightarrow -R_1 + R_3 \rightarrow R_3$

$$\begin{bmatrix} 1 & 3/2 & 7/4 \\ 0 & 1 & 3 \\ 0 & -2 & 5/2 \end{bmatrix} = \begin{bmatrix} -3/4 \\ 8 \\ 13/2 \end{bmatrix}$$

$$\frac{3}{2}R_2 \rightarrow R_2 \begin{bmatrix} 1 & 3/2 & 7/4 \\ 0 & 3/2 & 9/2 \\ 0 & -2 & 5/2 \end{bmatrix} = \begin{bmatrix} -3/4 \\ 12 \\ 13/2 \end{bmatrix}$$

$$-R_2 + R_1 \rightarrow R_1 \begin{bmatrix} 1 & 0 & -11/4 \\ 0 & 1 & 3 \\ 0 & -2 & 5/2 \end{bmatrix} = \begin{bmatrix} -51/4 \\ 8 \\ 13/2 \end{bmatrix}$$

$$2R_2 \rightarrow R_2 \begin{bmatrix} 1 & 0 & -11/4 \\ 0 & -2 & -6 \\ 0 & -2 & 5/2 \end{bmatrix} = \begin{bmatrix} -51/4 \\ -16 \\ 13/2 \end{bmatrix}$$

$$-R_2 + R_3 \rightarrow R_3 \begin{bmatrix} 1 & 0 & -11/4 \\ 0 & 1 & 3 \\ 0 & 0 & 17/2 \end{bmatrix} = \begin{bmatrix} -51/4 \\ 8 \\ 45/2 \end{bmatrix}$$

$$17/2 R_3 \rightarrow R_3 \begin{bmatrix} 1 & 0 & -11/4 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} -51/4 \\ 8 \\ 45/17 \end{bmatrix}$$

$$-11/4 R_3 \rightarrow R_3 \begin{bmatrix} 1 & 0 & -11/4 \\ 0 & 1 & 3 \\ 0 & 0 & -11/4 \end{bmatrix} = \begin{bmatrix} -51/4 \\ 8 \\ -495/68 \end{bmatrix}$$

$$-R_3 + R_1 \Rightarrow R_1 \quad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 3 \\ 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} -93/17 \\ 8 \\ 45/17 \end{bmatrix}$$

$$-3R_3 + R_1 \Rightarrow R_1 \quad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} -93/17 \\ 1/17 \\ 45/17 \end{bmatrix}$$

$$\boxed{x_1 = -93/17}, \quad \boxed{x_2 = 1/17}, \quad \boxed{x_3 = 45/17}$$

5) Solve the following system by using the Gauss-Jordan elimination method:

$$\begin{cases} A + B + 2C = 1 \\ 2A - B + D = -2 \\ A - B - C - 2D = 4 \\ 2A - B + 2C - D = 0 \end{cases}$$

⑤ Gauss-Jordan Elimination

$$\begin{aligned} A + B + 2C &= 1 \\ 2A - B + D &= -2 \\ A - B - C - 2D &= 4 \\ 2A - B + 2C - D &= 0 \end{aligned}$$

$$\Rightarrow \begin{bmatrix} 1 & 1 & 2 & 0 \\ 2 & -1 & 0 & 1 \\ 1 & -1 & -1 & -2 \\ 2 & -1 & 2 & -1 \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ 4 \\ 0 \end{bmatrix}$$

$$\begin{aligned} \Rightarrow & \begin{aligned} & \cancel{2R_1} \Rightarrow R_1 \\ & \cancel{R_1} + R_2 \Rightarrow R_2 \\ & 2R_1 \Rightarrow R_1 \end{aligned} \begin{bmatrix} 2 & 2 & 4 & 0 \\ 2 & -1 & 0 & 1 \\ 1 & -1 & -1 & -2 \\ 2 & -1 & 2 & -1 \end{bmatrix} = \begin{bmatrix} 2 \\ -2 \\ 4 \\ 0 \end{bmatrix} \end{aligned}$$

$$\Rightarrow -R_1 + R_2 \Rightarrow R_2 \begin{bmatrix} 1 & 1 & 2 & 0 \\ 0 & -3 & -4 & 1 \\ 1 & -1 & -1 & -2 \\ 2 & -1 & 2 & -1 \end{bmatrix} = \begin{bmatrix} 1 \\ -4 \\ 4 \\ 0 \end{bmatrix}$$

$$\Rightarrow -R_1 + R_3 \Rightarrow R_3 \begin{bmatrix} 1 & 1 & 2 & 0 \\ 0 & -3 & -4 & 1 \\ 0 & -2 & -3 & -2 \\ 2 & -1 & 2 & -1 \end{bmatrix} = \begin{bmatrix} 1 \\ -4 \\ 3 \\ 0 \end{bmatrix}$$

$$-2R_2 + R_4 \Rightarrow R_4 \quad \begin{bmatrix} 1 & 1 & 2 & 0 \\ 0 & -3 & -4 & 1 \\ 0 & -2 & -3 & -2 \\ 0 & -3 & -2 & 1 \end{bmatrix} = \begin{bmatrix} 1 \\ -4 \\ 3 \\ -2 \end{bmatrix}$$

$$-\frac{1}{3}R_2 + R_1 \Rightarrow R_1 \quad \begin{bmatrix} 1 & 0 & 2/3 & 1/3 \\ 0 & 1 & 4/3 & 1/3 \\ 0 & -2 & -3 & -2 \\ 0 & -3 & -2 & 1 \end{bmatrix} = \begin{bmatrix} -1/3 \\ 4/3 \\ 3 \\ -2 \end{bmatrix}$$

$$-2R_2 + R_3 \Rightarrow R_3 \quad \begin{bmatrix} 1 & 0 & 2/3 & 1/3 \\ 0 & 1 & 4/3 & 1/3 \\ 0 & 0 & 1/3 & -8/3 \\ 0 & -3 & -2 & 1 \end{bmatrix} = \begin{bmatrix} -1/3 \\ 4/3 \\ 17/3 \\ -2 \end{bmatrix}$$

$$-3R_2 + R_4 \Rightarrow R_4 \quad \begin{bmatrix} 1 & 0 & 2/3 & 1/3 \\ 0 & 1 & 4/3 & 1/3 \\ 0 & 0 & 1/3 & -8/3 \\ 0 & 0 & 2 & -2 \end{bmatrix} = \begin{bmatrix} -1/3 \\ 4/3 \\ 17/3 \\ 2 \end{bmatrix}$$

$$-\frac{1}{3}R_3 \Rightarrow R_3 \quad \begin{bmatrix} 1 & 0 & 2/3 & 1/3 \\ 0 & 1 & 4/3 & 1/3 \\ 0 & 0 & 1 & 8 \\ 0 & 0 & 2 & -2 \end{bmatrix} = \begin{bmatrix} -1/3 \\ 4/3 \\ 17 \\ 2 \end{bmatrix}$$

$$\begin{aligned} & \frac{2}{3}R_3 \Rightarrow R_3 \\ & -\frac{2}{3}R_3 + R_1 \Rightarrow R_1 \end{aligned} \quad \begin{bmatrix} 1 & 0 & 0 & -5 \\ 0 & 1 & 2/3 & -1/3 \\ 0 & 0 & 1 & 8 \\ 0 & 0 & 2 & -2 \end{bmatrix} = \begin{bmatrix} 11 \\ 4/3 \\ 17 \\ 2 \end{bmatrix}$$

$$-4/3 R_3 + R_2 \rightarrow \begin{bmatrix} 1 & 0 & 0 & -5 \\ 0 & 1 & 0 & -11 \\ 0 & 0 & 1 & 8 \\ 0 & 0 & 2 & -2 \end{bmatrix} = \begin{bmatrix} 1 \\ 24 \\ -17 \\ 2 \end{bmatrix}$$

$$-2R_3 + R_4 \rightarrow \begin{bmatrix} 1 & 0 & 0 & -5 \\ 0 & 1 & 0 & -11 \\ 0 & 0 & 1 & 8 \\ 0 & 0 & 0 & -18 \end{bmatrix} = \begin{bmatrix} 1 \\ 24 \\ -17 \\ 36 \end{bmatrix}$$

$$\cdot 1/18 R_4 \Rightarrow R_4 \rightarrow \begin{bmatrix} 1 & 0 & 0 & -5 \\ 0 & 1 & 0 & -11 \\ 0 & 0 & 1 & 8 \\ 0 & 0 & 0 & -5 \end{bmatrix} = \begin{bmatrix} 1 \\ 24 \\ -17 \\ 10 \end{bmatrix}$$

$$-5R_4 + R_1 \Rightarrow R_1 \rightarrow \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -11 \\ 0 & 0 & 1 & 8 \\ 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 24 \\ -17 \\ -2 \end{bmatrix}$$

$$+11R_4 + R_2 \Rightarrow \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 8 \\ 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ -17 \\ -2 \end{bmatrix}$$

$$-8R_4 + R_3 \Rightarrow R_3 \rightarrow \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 7 \\ -2 \end{bmatrix}$$

$$\boxed{A=1}, \boxed{B=2}, \boxed{C=7}, \boxed{D=-2}$$

6) Use Gaussian elimination to solve the system of linear equations:

$$x_1 - 2x_2 - 6x_3 = 12$$

$$2x_1 + 4x_2 + 12x_3 = -17$$

$$x_1 - 4x_2 - 12x_3 = 22.$$

⑥ Gauss elimination of Linear system

$$x_1 - 2x_2 - 6x_3 = 12$$

$$2x_1 + 4x_2 + 12x_3 = -17$$

$$x_1 - 4x_2 - 12x_3 = 22.$$

$$\begin{bmatrix} 1 & -2 & -6 \\ 2 & 4 & 12 \\ 1 & -4 & -12 \end{bmatrix} = \begin{bmatrix} 12 \\ -17 \\ 22 \end{bmatrix}$$

$$-2R_1 + R_2 \Rightarrow \begin{bmatrix} 1 & -2 & -6 \\ 0 & 8 & 24 \\ 0 & -4 & -12 \end{bmatrix} = \begin{bmatrix} 12 \\ -41 \\ 22 \end{bmatrix}$$

$$-R_1 + R_3 \Rightarrow R_3 \begin{bmatrix} 1 & -2 & -6 \\ 0 & 8 & 24 \\ 0 & -2 & -6 \end{bmatrix} = \begin{bmatrix} 12 \\ -41 \\ 10 \end{bmatrix}$$

$$\frac{1}{8}R_2 \Rightarrow R_2 \begin{bmatrix} 1 & -2 & -6 \\ 0 & 1 & 3 \\ 0 & -2 & -6 \end{bmatrix} = \begin{bmatrix} 12 \\ -5.125 \\ 10 \end{bmatrix}$$

$$2R_2 + R_1 \Rightarrow R_1 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 1.75 \\ -5.125 \\ -0.25 \end{bmatrix}$$

$$2R_2 + R_3 \Rightarrow R_3 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 1.75 \\ -5.125 \\ -0.25 \end{bmatrix}$$

\Rightarrow system equation has not solved
because $\boxed{z = 0 \neq -0.25}$