

Метод ортогональных векторов

1.2.5(a)

Дано: A- несобственная матрица

x, f- вектор столбец

Решить систему: $A \cdot x = f$

Найти : x-вектор

```
In[19]:= Ortogonalization[A_, f_] := Module[{m = A, b = f, a, r, i, n, ans},
  a = Append[Table[Append[m[[i]], b[[i]], {i, 1, Length@b}],
    Append[RandomInteger[0, Length@b], 1]];
  n = Length@a;
  r1 = a[[1]];
  scalar[a_, b_] := Total[a * b];
  norma[r_] := r / Sqrt[Total[r^2]];
  Do[
    rk = a[[k]] - Sum[scalar[a[[k]], norma[r1]] * norma[r1],
      {k, 2, n}]; ans = rk;
  Table[N[-1 * ans[[i]] / ans[[n]],
    {i, 1, n - 1}]]
```

Пример 1

```
In[20]:= A1 = {{4.33, -1.12, -1.08, 1.14}, {-1.12, 4.33, 0.24, -1.22},
  {-1.08, 0.24, 7.21, -3.22}, {1.14, -1.22, -3.22, 5.43}};
```

```
In[21]:= f1 = {0.3, 0.5, 0.7, 0.9};
```

```
In[22]:= MatrixForm /@ {A1, f1}
```

```
Out[22]:= {
  ( 4.33  -1.12  -1.08  1.14 ) ( 0.3 )
  (-1.12  4.33   0.24  -1.22 ) ( 0.5 )
  (-1.08  0.24   7.21  -3.22 ) ( 0.7 )
  ( 1.14  -1.22  -3.22   5.43 ) ( 0.9 )
}
```

Результат:

```
In[23]:= Ortogonalization[A1, f1] // MatrixForm
```

```
Out[23]//MatrixForm=
  ( 0.100579 )
  ( 0.225667 )
  ( 0.260999 )
  ( 0.350105 )
```

Проверка:

```
In[25]:= Solve[A1.{x1, x2, x3, x4} == f1, {x1, x2, x3, x4}] // TableForm
```

```
Out[25]//TableForm=
  x1 → 0.100579    x2 → 0.225667    x3 → 0.260999    x4 → 0.350105
```