AE/ME 301 Solutions to Homework 2

```
Question 1
Part a:
```

Input [K] Matrix (in N/m) and right hand side vector $\{p\}$ (in N)

```
ln[35] = K = \{\{27.58, 7.004, -7.004, 0.0000, 0.0000\}, \{7.004, 29.57, -5.253, 0.0000, -24.32\}, \{-7.004, -5.253, 29.57, 0.0000, 0.0000\}, \{7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.004, -7.00
                                                  \{0.0000, 0.0000, 0.0000, 27.58, -7.004\}, \{0.0000, -24.32, 0.0000, -7.004, 29.57\}\} * 10^6;
                            p = \{0.0, 0.0, 0.0, 0.0, -45.0\} * 10^3;
                            Print["K=", MatrixForm[K]]
                            Print["p=", MatrixForm[p]]
                 2.758 \times 10^7 7.004 \times 10^6 -7.004 \times 10^6 0.
                 7.004 \times 10^6 2.957 \times 10^7 -5.253 \times 10^6 0.
                                                                                                                                                                                                                                                                 -2.432 \times 10^7
                 -7.004 \times 10^6 -5.253 \times 10^6 2.957 \times 10^7 0.
                                                                                                                                                                                                   2.758 \times 10^7 -7.004 \times 10^6
                                                                             0.
                 0.
                                                                            -2.432 \times 10^7 0.
                                                                                                                                                                                                  -7.004 \times 10^6 2.957 \times 10<sup>7</sup>
                 0.
                 0.
                 0.
p=0.
                 0.
                -45000.
```

Perform Gauss Elimination with Partial Pivoting:

Part b:

Input Hilbert Matrix and right hand side vector b for n = 5:

 $homework2_q1.nb$ 2

Partb:

Input Hilbert Matrix and right hand side vector b for n = 5:

```
hilbert = Table[1. / (i + j - 1.), {i, 1, 5}, { j, 1, 5}];
A = hilbert;
b = Table[1, {5}];
Print["Hilbert Matrix=", MatrixForm[A]]
Print["b=", MatrixForm[b]]
                   1.
                            0.5
                                   0.333333
                                               0.25
                                                         0.2
                   0.5
                          0.333333 0.25
                                                0.2
                                                      0.166667
Hilbert Matrix= 0.333333
                            0.25
                                      0.2
                                             0.166667 0.142857
                            0.2
                                                        0.125
                  0.25
                                   0.166667 0.142857
                          0.166667 0.142857
                                              0.125 0.111111
```

$$b = \left(\begin{array}{c} 1\\1\\1\\1\\1\\1\end{array}\right)$$

Perform Gauss Elimination with Partial Pivoting:

```
x = gausswpv[A, b];
Print["Solution vector x=", MatrixForm[x]]
```

Solution vector
$$\mathbf{x} = \begin{pmatrix} 5. \\ -120. \\ 630. \\ -1120. \\ 630. \end{pmatrix}$$

 $homework2_q1.nb$

Input Hilbert Matrix and right hand side vector b for $n_=\,10$:

```
hilbert = Table[1./(i+j-1.), {i,1,10}, {j,1,10}];
A = hilbert;
b = Table[1, {10}];
Print["Hilbert Matrix="]
MatrixForm[A]
Print["b=", MatrixForm[b]]
```

Hilbert Matrix=

(1.	0.5	0.333333	0.25	0.2	0.166667	0.142857	0.125	0.111111	0.1	
0.5	0.333333	0.25	0.2	0.166667	0.142857	0.125	0.111111	0.1	0.0909091	
0.333333	0.25	0.2	0.166667	0.142857	0.125	0.111111	0.1	0.0909091	0.0833333	
0.25	0.2	0.166667	0.142857	0.125	0.111111	0.1	0.0909091	0.0833333	0.0769231	
0.2	0.166667	0.142857	0.125	0.111111	0.1	0.0909091	0.0833333	0.0769231	0.0714286	
0.166667	0.142857	0.125	0.111111	0.1	0.0909091	0.0833333	0.0769231	0.0714286	0.0666667	
0.142857	0.125	0.111111	0.1	0.0909091	0.0833333	0.0769231	0.0714286	0.0666667	0.0625	
0.125	0.111111	0.1	0.0909091	0.0833333	0.0769231	0.0714286	0.0666667	0.0625	0.0588235	
0.111111	0.1	0.0909091	0.0833333	0.0769231	0.0714286	0.0666667	0.0625	0.0588235	0.0555556	
0.1	0.0909091	0.0833333	0.0769231	0.0714286	0.0666667	0.0625	0.0588235	0.0555556	0.0526316	

homework2_q1.nb

Perform Gauss Elimination with Partial Pivoting:

```
x = gausswpv[A, b];
```

Print["Solution vector x=", MatrixForm[x]]

```
Solution vector \mathbf{x} = \begin{pmatrix} -9.99801\\ 989.828\\ -23756.3\\ 240207.\\ -1.2611 \times 10^6\\ 3.78334 \times 10^6\\ -6.726 \times 10^6\\ 7.00059 \times 10^6\\ -3.93786 \times 10^6\\ 923700. \end{pmatrix}
```

 $homework2_q2.nb$

Question 2

Input Hilbert Matrix and right hand side vector b for n = 5:

```
hilbert = Table[1. / (i + j - 1.), {i, 1, 5}, { j, 1, 5}];
A = hilbert;
b = Table[1., {5}];
Print["Hilbert Matrix=", MatrixForm[A]]
Print["b=", MatrixForm[b]]
                             0.5
                                                           0.2
                                     0.333333
                                                 0.25
                    0.5
                           0.333333
                                       0.25
                                                 0.2
                                                         0.166667
Hilbert Matrix= 0.333333
                             0.25
                                        0.2
                                               0.166667 0.142857
                             0.2
                   0.25
                                     0.166667 0.142857
                                                          0.125
                    0.2
                           0.166667 0.142857
                                                0.125
                                                        0.111111
   1.
b = | 1.
   1.
   1.
```

Perform LU Decomposition Using Crout's Method:

```
L = Flatten[LUdec[A][[1]], 1];
U = Flatten[LUdec[A][[2]], 1];
Print["L=", MatrixForm[L]]
Print["U=", MatrixForm[U]]
      1.
                0.
                                       0.
                                                    0.
      0.5
             0.0833333
L= 0.333333 0.0833333 0.00555556
                                                    0.
     0.25
               0.075
                       0.00833333 0.000357143
      0.2
             0.0666667 0.00952381 0.000714286 0.0000226757
   1. 0.5 0.333333 0.25
                            0.2
   0. 1.
                     0.9
                            0.8
U = [0.0]
                     1.5 1.71429
                             2.
   0. 0.
                     1.
  (0. 0.
              0.
                     0.
                             1.
```

 $homework2_q2.nb$

Perform Forward and Backward Substitutions to obtain the solution vector x

```
y = Forwsubs[L, b];
x = Backsubs[U, y];
Print["Solution vector x=", MatrixForm[x]]
```

Solution vector
$$\mathbf{x} = \begin{pmatrix} 5. \\ -120. \\ 630. \\ -1120. \\ 630. \end{pmatrix}$$

 $homework2_q2.nb$ 3

Input Hilbert Matrix and right hand side vector b for n = 10: hilbert = Table [1. / (i + j - 1.), {i, 1, 10}, {j, 1, 10}];

```
A = hilbert;
b = Table[1., {10}];
Print["Hilbert Matrix="]
MatrixForm[A]
Print["b=", MatrixForm[b]]
Hilbert Matrix=
                                             0.2
                                                     0.166667 0.142857
    1.
              0.5
                      0.333333
                                  0.25
                                                                            0.125
                                                                                     0.111111
                                                                                                  0.1
    0.5
                        0.25
                                   0.2
                                           0.166667 0.142857
                                                                 0.125
                                                                                        0.1
                                                                                               0.0909091
           0.333333
                                                                          0.111111
 0.333333
             0.25
                        0.2
                                0.166667
                                           0.142857
                                                       0.125
                                                                0.111111
                                                                             0.1
                                                                                     0.0909091 0.0833333
   0.25
              0.2
                      0.166667
                                0.142857
                                            0.125
                                                     0.111111
                                                                  0.1
                                                                          0.0909091 0.0833333 0.0769231
   0.2
                                                        0.1
                                                               0.0909091 0.0833333 0.0769231 0.0714286
           0.166667
                     0.142857
                                  0.125
                                           0.111111
                                             0.1
                                                     0.0909091 0.0833333 0.0769231 0.0714286 0.0666667
 0.166667 0.142857
                       0.125
                                0.111111
 0.142857
             0.125
                      0.111111
                                   0.1
                                           0.0909091 0.0833333 0.0769231 0.0714286 0.0666667
                                                                                                0.0625
  0.125
           0.111111
                        0.1
                                0.0909091 0.0833333 0.0769231 0.0714286 0.0666667
                                                                                      0.0625
                                                                                               0.0588235
              0.1
                     0.0909091 0.0833333 0.0769231 0.0714286 0.0666667
                                                                           0.0625
                                                                                    0.0588235 0.0555556
 0.111111
   0.1
           0.0909091 0.0833333 0.0769231 0.0714286 0.0666667 0.0625
                                                                          0.0588235 0.0555556 0.0526316
```

Perform LU Decomposition Using Crout's Method:

```
L = Flatten[LUdec[A][[1]], 1];
U = Flatten[LUdec[A][[2]], 1];
```

homework2_q2.nb

Print["L=", MatrixForm[L]]

Print["U=", MatrixForm[U]]

0.

0.

0.

0.

0. 0.

0. 0.

0. 0.

(0. 0.

0.

0.

0.

0.

0.

0.

0.

0.

0.

0.

0.

 $\mathbf{L} =$

(1.	0.	0.	0.	0.		0.	0.	0.	0.	0.
0.5	0.0833333	0.	0.	0.		0.	0.	0.	0.	0.
0.333333	0.0833333	0.0055556	0.	0.		0.	0.	0.	0.	0.
0.25	0.075	0.00833333	0.000357143	0.		0.	0.	0.	0.	0.
0.2	0.0666667	0.00952381	0.000714286	0.00002267	57	0.	0.	0.	0.	0.
0.166667	0.0595238	0.00992063	0.000992063	0.00005668	93 1.431	1.55×10^{-6}	0.	0.	0.	0.
0.142857	0.0535714	0.00992063	0.00119048	0.00009276	44 4.294	65 × 10 ⁻⁶	9.00975×10^{-8}	0.	0.	0.
0.125	0.0486111	0.00972222	0.00132576	0.00012626	63 8.093	76×10^{-6}	3.15341×10^{-7}	5.65997×10^{-9}	0.	0.
0.111111	0.0444444	0.00942761	0.00141414	0.0001554	4 0.000	0123333	6.72728×10^{-7}	2.26399×10^{-8}	3.55135×10^{-10}	0.
0.1	0.0409091	0.00909091	0.00146853	0.0001798	0.00	001665	1.13523×10^{-6}	5.39362×10^{-8}	1.59811×10^{-9}	2.22664×10^{-11}
(1. 0.5	0.333333	0.25 0.2	0.166667	0.142857 0	0.125 0	.111111	0.1			
0. 1.	1.	0.9 0.8	0.714286	0.642857 0.5	583333 0	.533333	0.490909			
0. 0.	1.	1.5 1.71429	9 1.78571	1.78571	1.75 1	.69697	1.63636			
0. 0.	0.	1. 2.	2.77778	3.33333 3.	71212	3.9596	4.11189			
$J_{=} 0. 0.$	0.	0. 1.	2.5	4.09091 5.	.56818 6	.85315	7.93007			
0. 0.	0.	0. 0.	1.	3. 5.	65385 8	3.61538	11.6308			

7.46667

4.

1.

0.

12.6

9.52941

4.5

1.

3.5

1.

0.

0.

1.

0.

0.

0.

Perform Forward and Backward Substitutions to obtain the solution vector x

```
x = Backsubs[U, y];
Print["Solution vector x=", MatrixForm[x]]
                           -9.99852
                            989.869
                           -23757.2
                            240214.
                        -1.26113 \times 10^6
Solution vector x=
                         3.78343 \times 10^{6}
                         -6.72614 \times 10^{6}
                         7.00072 \times 10^6
                        -3.93792 \times 10^{6}
                            923714.
```

y = Forwsubs[L, b];

Question 3

Consider a system of "n, linear equation [A] {x} = {b}

PART A)

Number of operations for LU decomposition:

(1) First oant the # of operations (column govations) to obtain [L] matrix where [A]=[L][U]

We know that for j=1:

lix = aix (1,2, ,n) => No operations

and

For j=2,3, ... 1:

{ lij = aj - \frac{1}{k=1} lik Ukj for i=j,j+1, n

I, we use this formula for each value of j (2,3, n). So at a particular j value (or solumn operation in obtaining L) we repeat this formula. First look at the number of operations that will come from the summation (Σ). Assume j=3 then 2

J=3-100 2 dix Ukj = li1 U13+ li2 U23

which gives 2 multiplications and I addition

So in general this summation will give me (j-1) multiplications and (j-2) additions for a fixed value of "i, and "j". I have to perform this summation for each value of in at a fixed j. since my in index changes between i=j,j+1,-,n, I have to repeat the summation [n-j+1] times. Then for a fixed in (column operation in obtaining L), I will has $(j-1)_{x}(n-j+1) = p$ multiplications (1) $(j-2) \times (n-j+1) = p$ additions. Since lij = aij - [] lik Ukj], For a fixed value of "j" and "i", I will have I subtraction. For a fixed value of "in this will give me $(n-j+1) \rightarrow subtractions$ (3) since I have to perform this for each value of "in Expressions (1), (2) and (3) give the # of operations for a fixed value of ju. In order to find the total # of multiplications at this step, I have to evaluate Expression (1) with each value of j (j=2,3,-n) and sum up the resulting terms:

Total # of multiplications = (2-1)(n-1) + (3-1)(n-2, $+ (4-1)(n-3) + \cdots + (j-1)(n-j+1)$ (4) = $\sum_{j=1}^{n} (j-1)(n-j+1)$ smelor way we con show that Total # of additions = $\sum_{j=1}^{\infty} (j-2)(n-j+1)$ (6) Total # of subtractions = $\sum_{i=1}^{n} (n-j+1)$ (7) I can combine total # of additions & su rotal # of odds/selete = $\sum_{i=2}^{n} (j-2)(n-j+1) + \sum_{i=2}^{n} (n-j+1)$ $= \sum_{j=2}^{n} (j-1)(n-j+1)$ (8) Since total # of divisions = 0 Total # multip. / divisions = 5 (j-1)(n-j+1) $= \sum_{j=2}^{2} \left[(n+2)j - j^2 - (n+1) \right]$ $= \sum_{j=2}^{n} (n+2)j - \sum_{j=2}^{n} (n+1) - \sum_{j=2}^{n} (n+1)$ = $(n+2)\sum_{j=2}^{n} j^2 - (n+1)\sum_{j=2}^{n} 1$.

Remember $\sum_{j=1}^{n} j = \frac{n(n+1)}{2}$ and $\sum_{j=2}^{n} = \frac{n(n+1)}{2} - 1$. $\sum_{j=1}^{n} j^2 = \frac{(2n+1)(n+1)n}{6}$ and $\sum_{j=1}^{n} j^2 = \frac{(2n+1)(n+1)n}{6} - 1$ Then total # of will the second Then total # of mult/div: $= (n+2) \left[\frac{n(n+1)}{n} - 1 \right] - \left[\frac{(2n+1)(n+1)n}{6} - 1 \right] - (n+1)(n-1)$ Total # of mult/dev = 13 - 1 (9) Since Expressions (5) and (8) are the same Total # of adds/schl = n3 - 1 (10) 2) Number of Operations to obtain [4] matrix: We have seen that for i=1: $U_{ij} = \frac{Q_{ij}}{\ell_{ij}} \quad (j=2,3,...,n)$ (11) This step will give us = (n-1) divisions. $u_{ij} = \frac{q_{ij} - q_{ij} - (n-1)}{k-1}$ $u_{ij} = \frac{q_{ij} - \sum_{k=1}^{n-1} l_{ik} u_{kj}}{k-1} \quad \text{for } j = i+1, i+2, -n$ For i= 2,3, --- (n-1) In a similar way to our analysis for Anding the # of operations in obtaining [L] matrix we con show that

Summation in (12) regulares (i-1)x[n-i] ["i" & multiplications & (i-2) x [n-i] additions [j=i+1,-,n For the subtractions = Wij = aij - Sumotion d. divisions So this step will require [n-i] subtractions and Then the total # of operation will be obtained Told # of mult = I (i-1)(n-i) Total # of div = (n-1) + $\sum_{i=1}^{n-1} (n-i)$ Total # of additions = $\sum_{i=2}^{n-1} (i-2)(n-i)$ Total # of subtractions = $\sum_{n=1}^{n-1} (n-i)$ Total # of multidev = Z (1-1)(n-1) + I (n-1) + (n-1) $=(n-1) + \sum_{i} (n-i)$ (18) $=(n-1)+n\left[\frac{n(n-1)}{2}-1\right]-\left[\frac{(2n-1)(n-1)n}{2}-1\right]$

Note that here we used $\frac{n-1}{\sum_{i=1}^{n-1} i} = \frac{n(n-1)}{2} \text{ and } \frac{n-1}{\sum_{i=1}^{n-1} i^2} = \frac{(2n-1)(n-1)n}{6}$

Total # of mult/divisions $n-1 + \frac{n^3}{2} - \frac{n^2}{2} - n - \frac{n^3}{3} + \frac{n^2}{2} - \frac{n}{6} + 1$ Total # of mult/divisions = n3 n

Using (16) and (17), total # of adds/subts: = Z(i-2)(n-i) + Z(n-i) = Z(i-1)(n-i) $= i=2 \qquad i=2 \qquad i=2 \qquad i=2$ $Z[(n+1)i-i^2-n] = (n+1)Zi-Z^{-1}i^2-nZ_1$

i=2 n-1 i=2 n-1 i=2 i=2 i=2 i=2

n+1 $\left[\frac{n(n-1)}{2}-1\right] - \left[\frac{(2n-1)(n-1)n}{6}-1\right] - n(n-2)$

Total # of adds/subt = 13 - 12 + 1/3

Now to find the overall total # of goerations, we have to add the results obtaining [U] and [1]. Using expressions (9), (10), (19) and (20):

Then for LU decomposition using Crout's method

Total # of mult/div =
$$\frac{n^3}{6} - \frac{n}{6} + \frac{n^3}{6} - \frac{n}{6}$$

$$= \frac{n^3}{3} - \frac{n}{3} \quad (21)$$

$$\frac{16tol \# of odds/subt = \frac{n^3}{6} - \frac{n}{6} + \frac{n^3}{6} - \frac{n^2}{2} + \frac{n}{3}}{6}$$

$$= \frac{n^3}{3} - \frac{n^2}{2} + \frac{n}{6} \quad (22)$$

PART B)

For Ax = b, using LU decomposition.

Lux=b
$$\Rightarrow$$
 Ly=b (Forward Subst.)
 $X = Y$ (Bockword subst.)

Forward substitution.

$$y_1 = \frac{b_1}{l_{11}} \rightarrow 1 \text{ divisions} \quad (23)$$

$$y_i = \frac{b_i - \sum_{k=1}^{i-1} l_{ik} y_k}{l_{ii}} = \frac{1-2,3}{l_{ii}} - n$$
 (24)

From the summation we'll how (i-1) multiplications and (i-2) additions for a fixed value of "i".

Expression (24) will also give 1 subtraction and 1 division for a fixed value of "i". Total # multip. = I (1-1) come from (23) Total # of subtractions = (n-1) Idol # of additions = I (1-2) Then for forward substitution Total # of mult /div = n+ I (1-1) $= n + \sum_{i=2}^{n} - \sum_{i=1}^{n} = n + \left[\frac{n(n+i)}{2} - 1 \right] - (n-1)$ $=\frac{n^2}{2} + \frac{n}{2}$ (24) Total # of adds/subt = (n-1) + 2 (1-2) $= (n-1) + \sum_{i=1}^{n} i - 2\sum_{i=1}^{n} 1.$ $= (n-1) + \left[\frac{n(n+1)}{2} - 1 \right] - 2(n-1)$

Bockward Substitution:

$$x_i = y_i - \sum_{k=i+1}^{n} u_{ik} x_k \quad i = n-1, n-2, \dots 1$$

of multiplications =
$$Z(n-i)$$

$$= n \sum_{i=1}^{n-1} 1 - \sum_{i=1}^{n-1} i = n(n-1) + \frac{n(n-1)}{2}$$

$$=\frac{n^2}{2}-\frac{n}{2}$$

of multiplications / divisions =
$$\frac{n^2}{2} - \frac{n}{2}$$

of odds =
$$\frac{n-1}{2}(n-i-1)$$

of subts =
$$(n-1)$$

$$f_{Subcs} = (n-1)$$

$$= n-1 + (n-1)^2 - \frac{n(n-1)}{2} = n-1+n^2-2n+1-\frac{n^2}{2}+\frac{n}{2}$$

$$=\frac{R^2}{2}-\frac{R}{2}$$

So total # of operations = (total # of op.) LU

total # of op.)

Forward 5. + (total # of op.)

Book. 5. Total # of mult /div = 13 - 1 + 12 + 1 + 12 - 1 $= \frac{n^3}{3} + n^2 - \frac{n}{3}$ (Same as the one obtained for Gauss Elimination) Total # of adds/subts = $\frac{n^3}{3} - \frac{n^2}{2} + \frac{n}{6} + \frac{n^2}{2} - \frac{n}{2} + \frac{n^2}{2} - \frac{n}{2}$ $= \frac{n^3}{3} + \frac{n^2}{2} - \frac{5n}{6}$ (Some as the one obtained for Gauss Elimination)