```
>> A = [2 3 4;3 6 7;4 7 10];
                                                                                      0 0
                                                      2.8284
0.8165
1.1547
                                                      2.1213
                                                                                      0
1.2247
0.8165
                       4 7 01
                                         chol (A)
                       m 10 1
                                                                                      1.4142
2.1213
2.8284
                                                       .4142
                                                           00
                                         11
                                                                        >> L
                       U W 4
                                                                              ans =
        >> A
A = A
                                         н
                                                       -
                                                                                                        ^
                                         A "
```

```
>> A
A =
   2
      -1
           1
   1
       1
           1
  -1
      -1
           2
>> B
B =
  -1
   2
  -5
>> P
P =
   0
   0
   0
>> delta
delta = 1.0000e-05
>> maxl
maxl = 40
>> X = jacobi(A, B, P, delta, maxl)
X =
   -51.042
  -206.167
    51.042
>> No, it does not converge
```

```
>> X = gseid(A, B, P, delta, maxl)
k = 1
k = 2
k = 3
                                       >> A = [2 -7 0:5 10 4:0 5 2]
k = 4
                                       A =
k = 5
k = 6
                                          2 -7 0
k = 7
                                          5 10 4
k = 8
                                          0 5 2
k = 9
k = 10
                                       >> [V, D] = eig(A)
k = 11
                                       V =
k = 12
k = 13
                                         7.0353e-01 7.6835e-01 -6.2470e-01
k = 14
                                        -5.0252e-01 -3.2929e-01 3.7853e-16
k = 15
                                         -5.0252e-01 -5.4882e-01 7.8087e-01
k = 16
k = 17
                                       D =
k = 18
                                       Diagonal Matrix
k = 19
k = 20
                                         7 0 0
k = 21
                                         0 5 0
X =
                                         0 0 2
 1.0000
                                       >>
  2.0000
 -1.0000
>> Converges in 21 iterations
```

```
>> A = [2 -7 0;5 10 4;0 5 2]
A =
               -7
        2
                           0
                                                                                                   epsilon, maxl)
                                                                                                                                epsilon, maxl)
                                                                                                                                                             6.5, epsilon, maxl)
        5 0
               10
                           4
                 5
                           2
>> X = [1;1;1]
x =
                                                                                                   1.5,
                                                                                                                                4.5,
      1 1 1
                                                                                                                                = invpow(A, X,
                                                                                                                                                             >> [lambda, V] = invpow(A, X,
                                                                                                   invpow(A, X,
>> epsilon = 10^-5
epsilon = 1.0000e-05
>> maxl = Inf
maxl = Inf
>> [lambda, V] = powerl(A, X, epsilon, maxl)
lambda = 7.0000
                                                                                                      lambda = 2,0000
                                                                                                                                                                7.0000
                                                                                                                                    lambda = 5.0000
                                                                                                   Δ
                                                                                                                                [lambda, V]
v =
                                                                                                                     -3.6429e-08
                                                                                                                        1.0000e+00
                                                                                                                 -8.0000e-01
                                                                                                   >> [lambda,
     1.0000
                                                                                                                                                                               -0.7143
                                                                                                                                              1.0000
                                                                                                                                                  -0.4286
                                                                                                                                                                            1.0000
                                                                                                                                                      -0.7143
                                                                                                                                                                lambda = V
   -0.7143
   -0.7143
                                                                                                          = 1
                                                                                                                                ^
```

```
>> [lambda, V] = invpow(A, X, 0, epsilon, maxl)
                                                            S
                                                                     erminates
                                                            -
                                                                              lambda = 1.0000
                                                           column
                                                                              V =
                                                               max1)
                                                        max1)
                                                                                  1.0000e+00
                                                                                  2.2352e-07
                                                        epsilon,
                                                               epsilon,
                                                                                  2.2352e-07
                                                                     never
                                                            line
                                                                              >> [lambda, V] = invpow(A, X, 3, epsilon, maxl)
                                                                              lambda = 4.0000
                                                                     function
                                                            near
                                                                              V =
                                                               ×
4]
                                                                                  1.0000
                                                        power1 (A,
                                                               power1 (A,
                                                            undefined
                                                                                  0.1154
0
                                                                                  0.9231
1;0
                                                                     converge,
                                               1.0000e-05
                                                                              >> [lambda, V] = invpow(A, X, -3, epsilon, maxl)
4-
                                            = 10^{-5}
                                                                              lambda = -4.0000
3;0
                                                                              V =
                                                        5
                                                            'powerl
                                                        [lambda,
                                                                     not
                                                                                -4.0000e-01
CI
                                                               [lambda,
                                            epsilon
                                                     Inf
                                                                                  1.0000e+00
                                                                                 -2.8321e-08
                                                                     Does
                                               epsilon
                                                  >> max1
                                                            error:
>> A
                                                     max1
         100
                                                                             >> It does converge
                                                        ^
```

```
-function [lambda, V] = invpow(A, X, alpha, epsilon, maxl)
 %Input - A is an nxn matrix
 %- X is the nxl starting vector
 %- alpha is the given shift
 %- epsilon is the tolerance
 %- maxl is the maximum number of iterations
 %Output - lambda is the dominant eigenvalue
 %- V is the dominant eigenvector
 %Initialize the matrix A-alphaI and parameters
 [n n]=size(A);
 A=A-alpha*eye(n);
 lambda=0:
 cnt=0:
 err=1:
 state=1:
-while ((cnt<=max1)&(state==1))
   %Solve system AY=X
   Y=A\setminus X;
   %Normalize Y
   [m j]=max(abs(Y));
   cl=Y(j);
   dc=abs(lambda-cl);
   Y = (1/c1) *Y;
   %Update X and lambda and check for convergence
   dv=norm(X-Y);
   err=max(dc, dv);
   X=Y:
   lambda=cl:
   state=0;
   if (err>epsilon)
     state=1:
   end
   cnt=cnt+1:
end
 lambda=alpha+1/cl;
V=X:
```

```
-function [lambda, V]=powerl(A, X, epsilon, maxl)
 %Input - A is an nxn matrix
 %- X is the nxl starting vector
 %- epsilon is the tolerance
 %- maxl is the maximum number of iterations
 %Output - lambda is the dominant eigenvalue
 %- V is the dominant eigenvector
 %Initialize parameters
 lambda=0:
 cnt=0:
 err=1:
 state=1;
-while ((cnt<=maxl)&(state==1))
   Y=A*X:
   %Normalize Y
   [m j]=max(abs(Y));
   cl=Y(1);
   dc=abs(lambda-cl);
   Y = (1/c1) *Y;
   %Update X and lambda and check for convergence
   dv=norm(X-Y);
   err=max(dc,dv);
   X=Y:
   lambda=cl:
   state=0:
   if(err>epsilon)
     state=1;
   end
   cnt=cnt+1;
-end
Lv=x:
```