

Matrix Computations MA423 Lab 02

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Ques.1

Question 1 (a)

L =

1.0e+20 *

0.0000	0
1.0000	0.0000

U =

1.0e+20 *

0.0000	0.0000
0	-1.0000

A - L*U =

0	0
0.0000	1.0000

Question 1 (b)

GENP Solution

0
1

Actual solution for Ax = b

-1
1

2-norm difference between GENP and Actual = 1.000000

- GENP is **unstable** if some value in the matrix is close to zero. Things start to go wrong while computing the LU decomposition. Hence I can conclude that **A is not equal to LU**.

Ques.2

Question 2
 Give input size of random matrix:
 5
 Matrix A

6.076005758460840e-01	-1.483121022515899e+00	-2.899630408000279e-01	-6.568159289480825e-01	-5.407864164885258e-01
-1.177982892679625e-01	-1.020264385682965e+00	1.261550718141148e+00	-1.481399071578780e+00	-3.086418152801131e-01
6.991603336441667e-01	-4.469950107445275e-01	4.754248117072714e-01	1.554889959038940e-01	-1.096593301525472e+00
2.696486417165979e-01	1.096585913276026e-01	1.174116751493715e+00	8.185513685210005e-01	-4.930098153164506e-01
4.942870553794108e-01	1.128736452028283e+00	1.269470680436459e-01	-2.925881308343940e-01	-1.807393564150375e-01

A(p,:)-L*U

0	0	0	0	0
5.551115123125783e-17	0	0	-5.551115123125783e-17	0
-1.387778780781446e-17	0	2.220446049250313e-16	0	0
0	0	5.551115123125783e-17	-1.110223024625157e-16	2.220446049250313e-16
0	1.387778780781446e-17	0	3.330669073875470e-16	1.110223024625157e-16

norm(A(p,:)-L*U)=
 3.592397195092880e-16

L-L1

0	0	0	0	0
-1.110223024625157e-16	0	0	0	0
0	-2.220446049250313e-16	0	0	0
0	-2.220446049250313e-16	0	0	0
0	5.551115123125783e-17	0	2.220446049250313e-16	0

norm(L-L1)=
 3.231785954951167e-16

U-U1

0	0	0	0	0
0	-2.220446049250313e-16	8.326672684688674e-17	5.551115123125783e-17	-1.110223024625157e-16
0	0	0	0	2.775557561562891e-17
0	0	0	0	0
0	0	0	0	-2.220446049250313e-16

norm(U-U1)=
 2.965521764667878e-16

p-p1

0	0	0	0	0
---	---	---	---	---

norm(p-p1)=
 0

- As we can see $\text{norm}(p-p_1) = 0$.
-

Ques.3

Matrix A:

-1.318203529158936e-01	-2.383015045897330e-01	6.011020324682951e-01	-1.749879306387625e+00	1.837034230912490e-01
5.953576738841018e-01	2.295968932203138e-01	9.230795123896227e-02	9.104825796471120e-01	2.907901348844536e-01
1.046832784305232e+00	4.399979048226293e-01	1.729841391572364e+00	8.670825529473254e-01	1.129447170210512e-01
-1.979586326118420e-01	-6.168659288892274e-01	-6.085574447383194e-01	-7.989283905803710e-02	4.399521888724399e-01
3.276781639072007e-01	2.748367869116662e-01	-7.370597716978055e-01	8.984759893771418e-01	1.016624437003412e-01

Matrix B:

```

2.787335227813435e+00
-1.166665030194641e+00
-1.854299082689694e+00
-1.140681144669632e+00
-1.093343456239604e+00

```

$Ax = b$ Solution using `geppsolve(A,b)`

```

-5.908611969356159e+00
7.222407412226013e+00
8.881834866584932e-01
-1.208476327592536e+00
5.884451311381897e+00

```

$Ax = b$ Solution using `A\b`

```

-5.908611969356163e+00
7.222407412226014e+00
8.881834866584941e-01
-1.208476327592535e+00
5.884451311381901e+00

```

Norm of difference =

```

5.197930934883577e-15

```

Ques.4

```
>> mydet([1,3;5,6])
```

```
ans =
```

```
-9
```

Ques.5

- The 5 input test cases are shown below:

Input the size of Positive Symmetric Matrix A:

3

Output for chol function

ans =

1.153424832138172e+00	7.292147520802900e-01	6.883166789861760e-01
0	8.052795553128489e-01	-4.193674221496413e-01
0	0	2.940399363533903e-02

Output for mychol function

ans =

1.153424832138172e+00	7.292147520802900e-01	6.883166789861761e-01
0	8.052795553128489e-01	-4.193674221496414e-01
0	0	2.940399363533578e-02

Input the size of Positive Symmetric Matrix A:

3

Output for chol function

ans =

1.172253062457215e+00	6.589910870581184e-01	7.808681157043911e-01
0	3.377039656218109e-01	1.823534105794913e-01
0	0	5.505457520070244e-01

Output for mychol function

ans =

1.172253062457215e+00	6.589910870581184e-01	7.808681157043911e-01
0	3.377039656218110e-01	1.823534105794912e-01
0	0	5.505457520070246e-01

Input the size of positive symmetric matrix A:

4

Output for chol function

ans =

1.226415538364223e+00	1.450100397703951e+00	9.272360325671677e-01	7.979075492832146e-01
0	3.720718297222986e-01	-1.921430614743627e-01	-9.129486999962122e-02
0	0	4.479912302904974e-01	-3.112671393754742e-01
0	0	0	2.575737384539804e-01

Output for mychol function

ans =

1.226415538364223e+00	1.450100397703951e+00	9.272360325671676e-01	7.979075492832146e-01
0	3.720718297222987e-01	-1.921430614743621e-01	-9.129486999962108e-02
0	0	4.479912302904979e-01	-3.112671393754734e-01
0	0	0	2.575737384539814e-01

5

Output for chol function

ans =

1.070428876929745e+00	1.035683693978036e+00	5.840923473408289e-01	6.611019393514311e-01	1.513909131988654e+00
0	4.677227526589754e-01	-2.313883004871233e-01	-3.317537158085979e-01	5.356156870948224e-03
0	0	4.501049922202334e-01	6.272028873906086e-01	2.594672711007453e-01
0	0	0	3.843092990357188e-01	3.904048732486282e-02
0	0	0	0	3.052677162906726e-02

Output for mychol function

ans =

1.070428876929745e+00	1.035683693978036e+00	5.840923473408289e-01	6.611019393514311e-01	1.513909131988654e+00
0	4.677227526589754e-01	-2.313883004871232e-01	-3.317537158085979e-01	5.356156870948456e-03
0	0	4.501049922202334e-01	6.272028873906086e-01	2.594672711007453e-01
0	0	0	3.843092990357190e-01	3.904048732486287e-02
0	0	0	0	3.052677162906705e-02

4

Output for chol function

ans =

1.161366806718001e+00	7.417983418692852e-01	3.879245279348211e-01	7.850708718740801e-01
0	9.930628238300678e-01	5.752879837809366e-01	2.370799086710843e-01
0	0	4.523137000782647e-01	-1.875382912662122e-01
0	0	0	2.373493458286581e-01

Output for mychol function

ans =

1.161366806718001e+00	7.417983418692853e-01	3.879245279348211e-01	7.850708718740801e-01
0	9.930628238300677e-01	5.752879837809367e-01	2.370799086710842e-01
0	0	4.523137000782647e-01	-1.875382912662124e-01
0	0	0	2.373493458286581e-01

Test Case No

Norm Difference

1.000000000000000e+00	3.25812658067825e-15
2.000000000000000e+00	2.79598360629757e-16
3.000000000000000e+00	1.36395914469479e-15
4.000000000000000e+00	3.28310875310719e-16
5.000000000000000e+00	2.03919230244562e-16