1 - Eigenvalues and Eigenvectors (Inbuilt)

Preface:

The eig function in matlab can be used to get Eigenvalues and Eigenvectors.

Questions:

Find the Eigenvalues and Eigenvectors for the following matrices :

```
1. A=[3,1;0,3]
```

Code:

```
A=[3,1;0,3];
eig(A)
% for verifying results : trace(A) = sum(eig(A)) and prod(eig(A)) = det(A)
trace(A)
sum(eig(A))
%
prod(eig(A))
det(A)
% eig return eigen vectors as well
[V,D]=eig(A);
V
```

```
>> eigen1
ans =
     3
     3
ans =
     6
ans =
    6
ans =
    9
ans =
     9
V =
    1.0000 -1.0000
       0.0000
2. A=[1,2,3;4,5,6;0,0,0]
Code:
```

```
A=[1,2,3;4,5,6;0,0,0];
eig(A)
% for verifying results : trace(A) = sum(eig(A)) and prod(eig(A)) = det(A)
trace(A)
sum(eig(A))
%
prod(eig(A))
det(A)
% eig return eigen vectors as well
[V,D]=eig(A);
V
```

```
ans =
   -0.4641
    6.4641
ans =
   6
ans =
   6
ans =
     0
ans =
   0
V =
   -0.8069 -0.3437 0.4082
0.5907 -0.9391 -0.8165
0 0.4082
3. A=[1,1,3;1,5,1;3,1,1]
Code:
  A=[1,1,3;1,5,1;3,1,1];
  eig(A)
  % for verifying results : trace(A) = sum(eig(A)) and prod(eig(A)) = det(A)
  trace(A)
  sum(eig(A))
  prod(eig(A))
  det(A)
```

Screenshots:

[V,D]=eig(A);

% eig return eigen vectors as well

>> eigen2

```
>> eigen3

ans =

-2.0000
3.0000
6.0000

ans =

7

ans =

7.0000

ans =

-36.0000

V =

-0.7071
0.5774
0.4082
-0.0000
-0.5774
0.8165
0.7071
0.5774
0.4082
```

2 - Projection matrices and least squared method (Inbuilt)

Preface:

- projection can be found using lsqr function in matlab
- Projection matrices can be found using : a*transpose(a)/transpose(a)*a
- lsqr is also used for finding least square

Questions:

1. Find projection of b on A given, A=[1,0;0,1;1,1], b=[1,3,4]

Code:

```
A=[1,0;0,1;1,1];
b=[1;3;4];
lsqr(A,b)
```

```
>> proj1
lsqr converged at iteration 2
ans =
    1
    3
```

2. find the projection a given, A=[1,0,0;0,1,0;0,0,1]

code:

```
A=[1,0,0;0,1,0;0,0,1];
(A*transpose(A))/(transpose(A)*A)
```

screenshots:

3. find the least square fit for the following equations : X+2Y=3 3X+2Y=5 X+Y=2.09

code:

```
A=[1,2;3,2;1,1];
b=[3;5;2.09];
lsqr(A,b)
```

screenshots:

```
>> proj3
lsqr converged at iteration 2
ans =
    1.0000
    1.0100
```

3 - QR Factorisation (Inbuilt)

Preface:

• Any matrix can be factorised into Q and R using qr function in matlab

Questions:

Find the QR factors for the following :

1. A=[1,-1,4;1,4,-2;1,4,2;1,-1,0]

Code:

```
A=[1,-1,4;1,4,-2;1,4,2;1,-1,0];
[Q,R]=qr(A);
Q
R
```

Screenshots:

2. A=[3,2,4;2,0,2;4,2,3]

code:

```
A=[1,0,0;0,1,0;0,0,1];
[Q,R]=qr(A);
Q
R
```

screenshots:

```
>> qr2
A =
        2 4
0 2
2 3
    3
    2
Q =
  -0.5571 0.4952 -0.6667
  -0.3714 -0.8666 -0.3333
  -0.7428 0.0619 0.6667
R =
          -2.5997
                   -5.1995
0.4333
  -5.3852
       0
          1.1142
              0 -1.3333
        0
```

2. A=[1,0;0,1]

code:

```
A=[1,0;0,1]
[Q,R]=qr(A);
Q
R
```

screenshots:

```
>> qr3
A =

1 0 0
1
Q =

1 0 1
R =

1 0 1
```

4 - QR Factorisation Using Gram-Schmidt process (Not Inbuilt)

Preface:

• here we factorise the matrices without using the qr command

Questions:

Find the QR factors for the following :

```
1. A=[1,-1,4;1,4,-2;1,4,2;1,-1,0]
```

Code:

```
A=[1,-1,4;1,4,-2;1,4,2;1,-1,0]
Q=zeros(3);
R=zeros(3);
for j=1:3
    v=A(:,j);
    for i=1:j-1
        R(i,j)=Q(:,i)'*A(:,j);
        v=v-R(i,j)*Q(:,i);
    end
    R(j,j)=norm(v);
    Q(:,j)=v/R(j,j);
end
v
```

Screenshots:

```
>> gramqr1
A =
    1
         -1
              -2
    1
    1
              2
         4
    1
              0
         -1
v =
    2
    -2
    2
    -2
R =
    2 3 2
0 5 -2
0 0 4
Q =
   0.5000 -0.5000
                   0.5000
          0.5000 -0.5000
   0.5000
   0.5000 0.5000 0.5000
   0.5000 -0.5000 -0.5000
```

2. A=[3,2,4;2,0,2;4,2,3]

code:

```
A=[3,2,4;2,0,2;4,2,3]
Q=zeros(3);
R=zeros(3);
for j=1:3
    v=A(:,j);
    for i=1:j-1
        R(i,j)=Q(:,i)'*A(:,j);
        v=v-R(i,j)*Q(:,i);
    end
    R(j,j)=norm(v);
    Q(:,j)=v/R(j,j);
end
v
R
Q
```

```
>> gramqr2
A =
                 4
2
3
     3
           2
     2
           0
           2
     4
v =
    0.8889
   0.4444
   -0.8889
R =
                     5.1995
0.4333
1.3333
           2.5997
1.1142
    5.3852
         0
                  0
                        1.3333
Q =
    0.5571 0.4952
                      0.6667
    0.3714 -0.8666 0.3333
    0.7428 0.0619 -0.6667
3. A=[1,0;0,1]
code:
 A=[1,0;0,1]
 Q=zeros(2);
  R=zeros(2);
  for j=1:2
    v=A(:,j);
    for i=1:j-1
     R(i,j)=Q(:,i)'*A(:,j);
     v=v-R(i,j)*Q(:,i);
    end
    R(j,j)=norm(v);
```

```
Q(:,j)=v/R(j,j);
end
v
R
Q
```

5 - Gauss Jordan method of finding inverses (Not inbuilt)

Preface:

• We can find inverses of matrices using Gauss Jordan method

Problems:

Find inverses of the following matrices :

1. A=[1,-1,4;1,4,-2;1,4,2]

Code:

```
A=[1,-1,4;1,4,-2;1,4,2]
n = length(A(1,:));
Aug = [A,eye(n,n)]
for j=1:n-1
    for i=j+1:n
        Aug(i,j:2*n) = Aug(i,j:2*n)-Aug(i,j)/Aug(j,j)*Aug(j,j:2*n);
    end
end
for j=n:-1:2
    Aug(1:j-1,:) = Aug(1:j-1,:)-Aug(1:j-1,j)/Aug(j,j)*Aug(j,:);
end
for j=1:n
    Aug(j,:) = Aug(j,:)/Aug(j,j);
end
B=Aug(:,n+1:2*n)
```

```
>> gaussinv1
A =
    1
         -1
              4
    1
              -2
Aug =
                       0
    1
         -1
              4
                    1
                               0
    1
         4
              -2
                    0
                         1
              2
                               1
B =
   0.8000
          0.9000
                   -0.7000
  -0.2000 -0.1000 0.3000
          -0.2500
                     0.2500
```

2. A=[3,2,4;2,0,2;4,2,3]

code:

```
A=[3,2,4;2,0,2;4,2,3]
Aug = [A,eye(n,n)]
for j=1:n-1
    for i=j+1:n
        Aug(i,j:2*n) = Aug(i,j:2*n)-Aug(i,j)/Aug(j,j)*Aug(j,j:2*n);
    end
end
for j=n:-1:2
    Aug(1:j-1,:) = Aug(1:j-1,:)-Aug(1:j-1,j)/Aug(j,j)*Aug(j,:);
end
for j=1:n
    Aug(j,:) = Aug(j,:)/Aug(j,j);
end
B=Aug(:,n+1:2*n)
```

```
>> gaussinv2
A =
    3
         0
              2
    2
         2
               3
    4
Aug =
                1 0
0 1
0 0
    3
                              0
               2
    2
         0
                              0
                              1
    4
B =
  -0.5000 0.2500 0.5000
   0.2500 -0.8750 0.2500
   0.5000 0.2500 -0.5000
```

3. A=[1,0,0;0,1,0;0,0,1]

code:

```
A=[1,0,0;0,1,0;0,0,1]
Aug = [A,eye(n,n)]
for j=1:n-1
    for i=j+1:n
        Aug(i,j:2*n) = Aug(i,j:2*n)-Aug(i,j)/Aug(j,j)*Aug(j,j:2*n);
    end
end
for j=n:-1:2
    Aug(1:j-1,:) = Aug(1:j-1,:)-Aug(1:j-1,j)/Aug(j,j)*Aug(j,:);
end
for j=1:n
    Aug(j,:) = Aug(j,:)/Aug(j,j);
end
B=Aug(:,n+1:2*n)
```

```
>> gaussinv3
A =
    1
          0
    0
          1
                0
          0
                1
    0
Aug =
    1
          1
               0
                         1
                                 0
    0
                     0
               1
B =
    1
          0
                0
          1
    0
                0
                1
    0
```

6 - Gauss Elimination (Not inbuilt)

Preface:

• We can get reduced forms using Gauss elimination methods

Problems:

Find reduced form of the following matrices, and solve them:

1. X+2Y+Z=3, 2X+Y-2Z=3, -3X+Y+Z=-6

Code:

```
C = [1 \ 2 \ -1; \ 2 \ 1 \ -2; \ -3 \ 1 \ 1];
b = [3;3;-6];
A = [C b];
n = size(A,1);
x = zeros(n,1);%variable matrix [x1 x2 ... xn] column
for i=1:n-1
    for j=i+1:n
        m = A(j,i)/A(i,i);
        A(j,:) = A(j,:) - m*A(i,:)
    end
end
x(n) = A(n,n+1)/A(n,n);
for i=n-1:-1:1
    summ = 0;
    for j=i+1:n
         summ = summ + A(i,j) * x(j,:);
        x(i,:) = (A(i,n+1)-summ)/A(i,i);
    end
end
X
```

```
>> gausselim1
    1
          2
              -1
                   3
    0
         -3
               0
                    -3
   -3
          1
                    -6
A =
    1
                    3
          2
              -1
    0
         -3
              0
                    -3
A =
    1
          2
              -1
                    3
         -3
              0
    0
                    -3
x =
    3
    1
```

2. C=[1,1,1;2,-6,-1;3,4,2], b=[11;0;0]

code:

```
C=[1,1,1;2,-6,-1;3,4,2];
b=[11;0;0];
A = [C b];
n = size(A,1);
x = zeros(n,1);%variable matrix [x1 x2 ... xn] column
for i=1:n-1
    for j=i+1:n
        m = A(j,i)/A(i,i);
        A(j,:) = A(j,:) - m*A(i,:)
    end
end
x(n) = A(n,n+1)/A(n,n);
for i=n-1:-1:1
    summ = 0;
    for j=i+1:n
        summ = summ + A(i,j) *x(j,:);
        x(i,:) = (A(i,n+1)-summ)/A(i,i);
    end
end
X
```

```
>> gausselim2
A =
    1
          1
               1
                    11
    0
         -8
               -3
                    -22
    3
                2
          4
                     0
A =
    1
         1
               1
                    11
         -8
               -3
                    -22
    0
               -1
                    -33
A =
   1.0000
            1.0000
                     1.0000
                              11.0000
        0
            -8.0000 -3.0000 -22.0000
        0
                     -1.3750 -35.7500
x =
   -8
   -7
   26
```

3. C=[2,1,-1;2,5,7;1,1,1], b=[0;52;9]

code:

```
C=[2,1,-1;2,5,7;1,1,1];
b=[0;52;9];
A = [C b];
n= size(A,1);
x = zeros(n,1);%variable matrix [x1 x2 ... xn] column
for i=1:n-1
    for j=i+1:n
        m = A(j,i)/A(i,i);
        A(j,:) = A(j,:) - m*A(i,:)
    end
end
x(n) = A(n,n+1)/A(n,n);
for i=n-1:-1:1
    summ = 0;
    for j=i+1:n
        summ = summ + A(i,j) * x(j,:);
        x(i,:) = (A(i,n+1)-summ)/A(i,i);
    end
end
X
```

```
>> gausselim3
    2
         1
             -1
                  0
    0
         4
             8
                   52
A =
                  -1.0000
   2.0000
          1.0000
       0 4.0000 8.0000 52.0000
       0
          0.5000
                    1.5000 9.0000
A =
   2.0000
            1.0000
                   -1.0000
            4.0000
                    8.0000
                           52.0000
       0
                    0.5000 2.5000
       0
               0
x =
    1
    3
    5
```

7 - LU Decomposistion

Preface:

 Here we decompose a given matrix to its L (Lower triangular) and U (Upper triangular) components

Problems:

Decompose the following matrices to L and U components

```
1. A=[1,-1,4;1,4,-2;1,4,2]
```

Code:

```
Ab = [1,-1,4;1,4,-2;1,4,2]
n = length(Ab);
l = eye(n);
for i=2:3
alpha = Ab(i,1)/Ab(1,1);
L(i,1) = alpha;
Ab(i,:) = Ab(i,:) - alpha*Ab(1,:);
end
i = 3;
alpha = Ab(i,2)/Ab(2,2);
L(i,2) = alpha
Ab(i,:) = Ab(i,:) - alpha*Ab(2,:);
U = Ab(1:n, 1:n)
```

```
>> LUdecomp1
Ab =
    1
         -1
    1
         4
              -2
    1
               2
L =
                   0
             0
    1
         0
    1
             0
         1
                    0
    1
         1
               1
                    0
U =
    1
         -1
              4
    0
         5
              -6
```

2. A=[3,2,4;2,0,2;4,2,3]

code:

```
Ab = [3,2,4;2,0,2;4,2,3]
n = length(Ab);
l = eye(n);
for i=2:3
alpha = Ab(i,1)/Ab(1,1);
L(i,1) = alpha;
Ab(i,:) = Ab(i,:) - alpha*Ab(1,:);
end
i = 3;
alpha = Ab(i,2)/Ab(2,2);
L(i,2) = alpha
Ab(i,:) = Ab(i,:) - alpha*Ab(2,:);
U = Ab(1:n, 1:n)
```

```
>> LUdecomp2
Ab =
         2 4
0 2
     3
     2
          2
                3
L =
              0
                     0
0
    1.0000 0
0.6667 1.0000
1.3333 0.5000
    1.0000
                                  0
                                    0
                      1.0000
                                    0
                               1.0000
                 0
                       0
U =
    3.0000
           2.0000 4.0000
         0 -1.3333 -0.6667
         0
                0 -2.0000
```

3. A=[1,0,0;0,1,0;0,0,1]

code:

```
Ab = [1,0,0;0,1,0;0,0,1]

n = length(Ab);

1 = eye(n);

for i=2:3

alpha = Ab(i,1)/Ab(1,1);

L(i,1) = alpha;

Ab(i,:) = Ab(i,:) - alpha*Ab(1,:);

end

i = 3;

alpha = Ab(i,2)/Ab(2,2);

L(i,2) = alpha

Ab(i,:) = Ab(i,:) - alpha*Ab(2,:);

U = Ab(1:n, 1:n)
```

```
>> LUdecomp3
Ab =
     1
           0
                 0
           1
                 0
     0
L =
     1
           0
                       0
                 0
     0
           1
                 0
                       0
     0
           0
                 1
                       0
U =
     1
           0
                 0
           1
     0
                 0
                 1
```

8 - 4 Fundamental Subspaces (Inbuilt commands)

Preface:

• Using inbuilt matlab functions find the 4 fundamental space of a matrix.

Problems:

Find the 4 inbuilt fundamental subspaces.

1. A=[1,-1,4;1,4,-2;1,4,2]

Code:

```
A=[1,-1,4;1,4,-2;1,4,2];
% Row Reduced Echelon Form
[R, pivot] = rref(A);
% Rank
rank = length(pivot);
% basis of the column space of A
columnsp = A(:,pivot)
% basis of the nullspace of A
nullsp = null(A, 'r')
% basis of the row space of A
rowsp = R(1:rank, :)'
% basis of the left nullspace of A
leftnullsp = null(A', 'r')
```

```
>> fundspace1
columnsp =
     1
          -1
                -2
2
     1
           4
nullsp =
  3x0 empty double matrix
rowsp =
     1
           0
                 0
     0
           1
     0
leftnullsp =
  3x0 empty double matrix
2. A=[3,2,4;2,0,2;4,2,3]
code:
 A=[3,2,4;2,0,2;4,2,3];
 % Row Reduced Echelon Form
 [R, pivot] = rref(A);
 % Rank
 rank = length(pivot);
 % basis of the column space of A
 columnsp = A(:,pivot)
 % basis of the nullspace of A
 nullsp = null(A, 'r')
 \% basis \boldsymbol{of} the row space \boldsymbol{of} A
 rowsp = R(1:rank, :)'
```

screenshots:

% basis of the left nullspace of A

leftnullsp = null(A', 'r')

```
>> fundspace2
columnsp =
           2 4
0 2
2 3
     3
     2
nullsp =
  3 \times 0 empty <u>double</u> matrix
rowsp =
         0 0
     1
     0
leftnullsp =
  3x0 empty double matrix
3. A=[1,0,0;0,1,0;0,0,1]
code:
  A=[1,0,0;0,1,0;0,0,1];
  % Row Reduced Echelon Form
  [R, pivot] = rref(A);
  % Rank
  rank = length(pivot);
  \% basis of the column space of A
  columnsp = A(:,pivot)
  \% basis of the nullspace of A
  nullsp = null(A, 'r')
  \% basis \boldsymbol{of} the row space \boldsymbol{of} A
  rowsp = R(1:rank, :)'
  % basis of the left nullspace of A
  leftnullsp = null(A', 'r')
```