

# Pregunta 15

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## Autor:

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Analisis Numerico

Universidad Nacional de Ingenieria ##### Programe un procedimiento que realice la factorización Cholesky de una matriz A. Aplíquelo a la matriz

```
In [1]: from toolNick import *  
import numpy as np
```

toolNick se ha importado correctamente.

## 0.0.1 Factorización Cholesky

```
In [9]: def cholesky(a, b, p = False, v = True):  
  
    fil, col = a.shape  
    assert fil == col, "La matriz de coeficientes no es cuadrada."  
    assert np.all(np.linalg.eigvals(a) > 0), "Matriz de coeficientes no definida \\  
positiva"  
    assert esSimetrica(A) == True, "La matriz no es simetrica, los resultados no seran  
  
    line = "=====  
    G = np.zeros((fil, col))  
  
    for k in range(fil):  
        if a[k, k] > 0 :  
            G[k, k] = np.sqrt(a[k, k] - G[k, :k].dot(G[k, :k]))  
        for i in range(k + 1, fil):  
            G[i, k] = (a[i, k] - G[i, :k].dot(G[k, :k])) / G[k, k]  
        if v == True:  
            print("{}\nG_{}\n{}\n".format(line,k+1,G))  
  
    # Ax = b  & A = G * G_t  
    print("{}\nG_\n{}\n".format(line,G))  
    # Ax = b -> G*G_t x = b  
    # Gy = b hallamos y -> G_t * x = y  
    # G_t x = y hallamos x
```

```

y = resolverMTriangularInf(G, b)
x = resolverMTriangularSup(G.T, y)

return x

```

## Definimos A y b

```

In [10]: A = np.array([[4, -2, 2],
                        [-2, 2, -4],
                        [2, -4, 11]])

print("Matriz de coeficientes A:\n", A); (fil,col) = A.shape
b = np.array([1, 1, 1]); b.reshape(fil,1)
print("Matriz b: \n", b)

```

Matriz de coeficientes A:

```

[[ 4 -2  2]
 [-2  2 -4]
 [ 2 -4 11]]

```

Matriz b:

```

[1 1 1]

```

## Resolvemos el sistema

```

In [11]: cholesky(A,b,v=True)

```

```

=====

```

```

G_1
[[ 2.  0.  0.]
 [-1.  0.  0.]
 [ 1.  0.  0.]]

```

```

=====

```

```

G_2
[[ 2.  0.  0.]
 [-1.  1.  0.]
 [ 1. -3.  0.]]

```

```

=====

```

```

G_3
[[ 2.  0.  0.]
 [-1.  1.  0.]
 [ 1. -3.  1.]]

```

```

=====

```

```

G_

```

```
[[ 2.  0.  0.]  
 [-1.  1.  0.]  
 [ 1. -3.  1.]]
```

```
Out[11]: array([ 6. , 16.5,  5. ])
```