



Department of Computer Science and Engineering
Scilab

LINEAR ALGEBRA AND ITS APPLICATIONS -UE19MA251

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NAME OF THE STUDENT : Palak Kothari

SRN : PES1UG19CS321

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INDEX

SL NO	TOPIC	PG NO
1	Gaussian Elimination	3
2	LU decomposition of a matrix	5
3	The Gauss - Jordan method of calculating A^{-1}	7
4	Span of the Column Space of A	9
5	The Four Fundamental Subspaces	11
6	Projections by Least Squares	13
7	The Gram- Schmidt Orthogonalization	15
8	Eigen values and Eigen vectors of a given square matrix	16

Topic: Gaussian Elimination

Solve the following system of equations by Gaussian Elimination. Identify the pivots in each case.

1. $2x + 5y + z = 0$, $4x + 8y + z = 2$, $y - z = 3$

Code

```
1  clc;clear;
2  A=[2,5,1;4,8,1;0,1,-1], b=[0;2;3];
3  disp("Matrix-before-Gaussian-Elimination:-")
4  disp(A);
5  Ab=[A,b];
6  a=Ab;
7  n=3;
8  for i=2:n
9      for j=2:n+1
10         a(i,j)=a(i,j)-a(1,j)*a(i,1)/a(1,1);
11      end
12      a(i,1)=0;
13  end
14  for i=3:n
15      for j=3:n+1
16         a(i,j)=a(i,j)-a(2,j)*a(i,2)/a(2,2);
17      end
18      a(i,2)=0;
19  end
20
21  x(n)=a(n,n+1)/a(n,n);
22  for i=n-1:-1:1
23      sumk=0;
24      for k=i+1:n
25         sumk=sumk+a(i,k)*x(k);
26      end
27      x(i)=(a(i,n+1)-sumk)/a(i,i);
28  end
29
30  disp("Values-of-x,y,z:")
31  disp(x);
32  disp("Matrix-after-Gaussian-Elimination:-")
33  disp(a);
34  disp("The-pivots-are:-");
35  disp(a(3,3),a(2,2),a(1,1));
```

Output

"Matrix before Gaussian Elimination: "

2. 5. 1.
4. 8. 1.
0. 1. -1.

"Values of x,y,z:"

0.5
0.3333333
-2.6666667

"Matrix after Gaussian Elimination: "

2. 5. 1. 0.
0. -2. -1. 2.
0. 0. -1.5 4.

"The pivots are: "

-1.5

-2.

2.

Topic: LU decomposition of a matrix

Factorize the following matrices as $A = LU$

(1) $A = \begin{bmatrix} 2 & 3 & 1 \\ 4 & 7 & 5 \\ 1 & -2 & 2 \end{bmatrix}$

Code

```
1 clear;clc;
2 A = [2 3 1;4 7 5;-1 -2 -2];
3 U = A;
4 disp(A, 'The given matrix is:');
5 m = det(U(1,1));
6 n = det(U(2,1));
7 a = n/m;
8 U(2,:) = U(2,:) - U(1,:) / (m/n);
9 n = det(U(3,1));
10 b = n/m;
11 U(3,:) = U(3,:) - U(1,:) / (m/n);
12 m = det(U(2,2));
13 n = det(U(3,2));
14 c = n/m;
15 U(3,:) = U(3,:) - U(2,:) / (m/n);
16 disp(U, 'The upper triangular matrix is:');
17 L = [1, 0, 0;a, 1, 0;b, c, 1];
18 disp(L, 'The lower triangular matrix is:');
```

Output

```
2.   3.   1.
4.   7.   5.
1.  -2.  -2.

"The given matrix is:"

2.   3.   1.
0.   1.   3.
0.   0.   8.

"The upper triangular matrix is:"

1.   0.   0.
2.   1.   0.
0.5 -3.5  1.

"The lower triangular matrix is:"

-->
```

Topic: The Gauss - Jordan method of calculating A-1

Find the inverse of the following matrices: 21

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

Code

```
clc;clear;
A=[1 0 0 0;0 1 0 0;0 0 1 0;0 0 0 1];
n=length(A(1,:));
Aug=[A,eye(n,n)];
//Forward-Elimination
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
//Backward-Elimination
for j=n:-1:2
    Aug(1:j-1,:)=Aug(1:j-1,:)-Aug(1:j-1,j)/Aug(j,j)*Aug(j,:);
end
//Diagonal-Normalization
for j=1:n
    Aug(j,:)=Aug(j,:)/Aug(j,j);
end
B=Aug(:,n+1:2*n);
disp("The inverse of A is:");
disp(B);
```

Output

```
"The inverse of A is:"
```

```
  1.   0.   0.  
-1.   1.  -1.  
  0.   0.   1.
```

```
.->
```


Topic: Span of the Column Space of A

Identify the columns that span the column space of A in the following cases.

$$(1) A = \begin{pmatrix} 2 & 4 & 6 & 4 \\ 2 & 5 & 7 & 6 \\ 2 & 3 & 5 & 2 \end{pmatrix}$$

Code

```
clc;clear;
a = [2 4 6 4; 2 5 7 6; 2 3 5 2];
disp("The given matrix is:");
disp(a);
a(2,:) = a(2,:) - (a(2,1)/a(1,1))*a(1,:);
a(3,:) = a(3,:) - (a(3,1)/a(1,1))*a(1,:);
disp(a);
a(3,:) = a(3,:) - (a(3,2)/a(2,2))*a(2,:);
disp(a);
a(1,:) = a(1,)/a(1,1);
a(2,:) = a(2,)/a(2,2);
disp(a);
for i=1:3
    for j=i:4
        if(a(i,j)<>0)
            disp("is a pivot column",j,"column");
            break;
        end
    end
end
end
```

Output

"The given matrix is:"

2.	4.	6.	4.
2.	5.	7.	6.
2.	3.	5.	2.

2.	4.	6.	4.
0.	1.	1.	2.
0.	-1.	-1.	-2.

2.	4.	6.	4.
0.	1.	1.	2.
0.	0.	0.	0.

1.	2.	3.	2.
0.	1.	1.	2.
0.	0.	0.	0.

"is a pivot column"

1.

"column"

"is a pivot column"

2.

"column"

Topic: The Four Fundamental Subspaces

1. Find the four fundamental subspaces of

$$A = \begin{pmatrix} 1 & 2 & 0 & 1 \\ 0 & 1 & 1 & 0 \\ 1 & 2 & 0 & 1 \end{pmatrix}$$

Code

```
clc;clear;
A=[1 2 0 1;0 1 1 0;1 2 0 1];
disp("The given matrix is:");
disp(A);
[m,n]=size(A);
disp(m,"m=");
disp(n,"n=");
[v,pivot]=rref(A);
disp(rref(A),"Row-Reduced-Echelon-Form:");
r=length(pivot);
disp(r,"Rank:");
colspace=A(:,pivot);
disp(colspace,"Column-Space:");
nullspace=kernel(A);
disp(nullspace,"Null-Space:");
rowspace=v(1:r,:);
disp(rowspace,"Row-Space:");
leftnullspace=kernel(A');
disp(leftnullspace,"Left-Null-Space:");
```

Output

"The given matrix is:"

1.	2.	0.	1.
0.	1.	1.	0.
1.	2.	0.	1.

3.

"m = "

4.

"n = "

1.	0.	-2.	1.
0.	1.	1.	0.
0.	0.	0.	0.

"Row Reduced Echelon Form: "

2.

"Rank: "

1.	2.
0.	1.
1.	2.

"Column Space: "

3.909D-17	-0.8660254
-0.4082483	0.2886751
0.4082483	-0.2886751
0.8164966	0.2886751

"Null Space: "

1.	0.
0.	1.
-2.	1.
1.	0.

"Row Space: "

-0.7071068
1.106D-16
0.7071068

"Left Null Space: "

Topic: Projections by Least Squares

1. Solve $Ax = b$ by least squares where

$$A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{pmatrix}$$

$$b = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

Code

```
clc;clear;
A=[1 0;0 1;1 1];
b=[1;1;0];
disp("The given matrix A is:")
disp(A);
disp(b, "b: ");
x=(A'*A)\(A'*b)
C=x(1,1);
D=x(2,1);
disp(C, "C: ");
disp(D, "D: ");
disp("The best fit line is b = C+Dt")
```

Output

"The given matrix A is:"

```
1.  0.  
0.  1.  
1.  1.
```

```
1.  
1.  
0.
```

"b: "

```
0.3333333
```

"C: "

```
0.3333333
```

"D: "

"The best fit line is $b = C + Dt$ "

→ |

Topic: The Gram- Schmidt Orthogonalization

Apply the Gram – Schmidt process to the following set of vectors and find the orthogonal matrix:

1. $(1, 1, 0), (1, 0, 1), (0, 1, 1)$

Code

```
clc;clear;
A=[1 1 0;1 0 1;0 1 1];
disp(A, "The given matrix A is:");
[m,n]=size(A);
for k=1:n
    V(:,k)=A(:,k);
    for j=1:k-1
        R(j,k)=V(:,j)'*A(:,k);
        V(:,k)=V(:,k)-R(j,k)*V(:,j);
    end
    R(k,k)=norm(V(:,k));
    V(:,k)=V(:,k)/R(k,k);
end
disp(V, "Q: ");
```

Output


```
1.  1.  0.
1.  0.  1.
0.  1.  1.
```

```
"The given matrix A is:"
```

```
0.7071068  0.4082483 -0.5773503
0.7071068 -0.4082483  0.5773503
0.          0.8164966  0.5773503
```

```
"Q: "
```

```
--> |
```

Topic: Eigen values and Eigen vectors of a given square matrix

Find the Eigen values and the corresponding Eigen vectors of the following matrices:

$\begin{pmatrix} 8 & -6 & 2 \end{pmatrix}$

$\begin{pmatrix} -6 & 7 & -4 \end{pmatrix}$

$\begin{pmatrix} 2 & -4 & 3 \end{pmatrix}$

Code

```

clc;clear;
A=[8 -6 -2;-6 -7 -4;2 -4 -3];
disp(A,"The given matrix A is: ")
lam=poly(0,"lam");
charMat=A-lam*eye(3,3);
disp(charMat,"The Characteristic Matrix is: ");
charPoly=poly(A,"lam");
disp(charPoly,"The Characteristic Polynomial is: ");
lam=spec(A);
disp(lam,"Eigen Values: ");
function[x,lam]=eigenvectors(A)
----[n,m]=size(A);
----lam=spec(A)';
----x=[];
----for k=1:3
-----B=A-lam(k)*eye(3,3);
-----C=B(1:n-1,1:n-1);
-----b=-B(1:n-1,n);
-----y=C\b;
-----y=[y;1];
-----y=y/norm(y);
-----x=[x y];
----end
endfunction
[x,lam]=eigenvectors(A);
disp(x,"Eigen Vectors of A: ");

```

Output

```
8.  -6.  2.
-6.   7. -4.
2.  -4.  3.
```

"The given matrix A is: "

```
8 -lam  -6      2
-6      7 -lam  -4
2      -4      3 -lam
```

"The Characteristic Matrix is: "

-7.128D-14 +45lam -18lam² +lam³

"The Characteristic Polynomial is:"

```
1.584D-15
3.
15.
```

"Eigen Values: "

```
0.33333333 -0.66666667 0.66666667
0.66666667 -0.33333333 -0.66666667
0.66666667 0.66666667 0.33333333
```

"Eigen Vectors of A: "

-> |