

Math 374

Homework 5

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(b) I wrote the following code which compares the Jacobi and Gauss-Seidel methods. I've only run the code for parts (i), (iii), and (iv). I made the code stop when 5 decimal digits are stable, just to be safe.

```
In[1]:= Clear["Global`*"]
CompareJacobiGauss[A_, b_, x0_, it_ : 20] :=
Module[{JD, JL, JU, GL, GU, x, y, xLastit, yLastit, n, table},
(*Jacobi Method*)
JD = DiagonalMatrix[Diagonal[A]];
JL = LowerTriangularize[A, -1];
JU = UpperTriangularize[A, 1];
x = Table[0, {it + 1}, {Length[b]}];
x[[1]] = x0;
For[n = 1, n <= it, n++,
x[[n + 1]] = N[Inverse[JD] . (b - (JL + JU) . x[[n]]), 100000];
If[Max[Abs[x[[n + 1]] - x[[n]]]] < 0.00001, Break[]];
xLastit = n + 1;
];
(*Gauss-Seidel Method*)
GL = LowerTriangularize[A];
GU = UpperTriangularize[A, 1];
y = Table[0, {it + 1}, {Length[b]}];
y[[1]] = x0;
For[n = 1, n <= it, n++,
y[[n + 1]] = N[Inverse[GL] . (b - GU . y[[n]]), 100000];
If[Max[Abs[y[[n + 1]] - y[[n]]]] < 0.00001, Break[]];
yLastit = n + 1;
];
table = Table[{
n - 1,
NumberForm[x[[n]], {Infinity, 8}, ExponentFunction -> (Null &),
NumberPadding -> {"", "0"}],
NumberForm[y[[n]], {Infinity, 8}, ExponentFunction -> (Null &),
NumberPadding -> {"", "0"}]
}, {n, 1, Max[xLastit, yLastit]};
TableForm[
Prepend[table, {"n", "Jacobi Method", "Gauss-Seidel Method"}]]
];

A1 = {{9, 0, -2}, {4, 12, 3}, {1, 6, 11}};
b1 = {2, -5, 0};
x1 = {0, 0, 0};

A2 = {{0, 1, 4}, {9, -2, 6}, {12, 11, 3}};
b2 = {2, -5, 0};
x2 = {0, 0, 0};
```

```
A3 = {{4, 8, -10, 22}, {7, -5, 8, 18}, {4, 1, -9, 9}, {-2, 5, 12, 3}};
```

```
b3 = {-1, 4, 0, 9};
```

```
x3 = {0, 0, 0, 0};
```

```
A4 =
```

```
{{40, 0, 7, 0, 6, 0, 2, 0},
 {0, 41, 0, 8, 0, 6, 0, 1},
 {18, 0, 42, 0, 9, 0, 5, 0},
 {0, 17, 0, 43, 0, 10, 0, 5},
 {3, 0, 16, 0, 44, 0, 11, 0},
 {0, 3, 0, 15, 0, 45, 0, 12},
 {1, 0, 4, 0, 14, 0, 46, 0},
 {0, 2, 0, 4, 0, 13, 0, 47}};
```

```
b4 = {1, 4, 1, 4, 2, 1, 3, 6};
```

```
x4 = {0, 0, 0, 0, 0, 0, 0, 0};
```

```
CompareJacobiGauss[A1, b1, x1]
(*CompareJacobiGauss[A2,b2,x2]*)
CompareJacobiGauss[A3, b3, x3]
CompareJacobiGauss[A4, b4, x4]
```

Out[1]=

| n | Jacobi Method | Gauss-Seidel Method |
|----|---------------------------------------|---------------------------------------|
| 0 | {0, 0, 0} | {0, 0, 0} |
| 1 | {0.22222222, -0.41666667, 0} | {0.22222222, -0.49074074, 0.24747475} |
| 2 | {0.22222222, -0.49074074, 0.20707071} | {0.27721661, -0.57094089, 0.28622079} |
| 3 | {0.26823793, -0.54250842, 0.24747475} | {0.28582684, -0.58349748, 0.29228709} |
| 4 | {0.27721661, -0.56794800, 0.27152842} | {0.28717491, -0.58546341, 0.29323687} |
| 5 | {0.28256187, -0.57695431, 0.28458831} | {0.28738597, -0.58577121, 0.29338557} |
| 6 | {0.28546407, -0.58200103, 0.28901491} | {0.28741902, -0.58581940, 0.29340885} |
| 7 | {0.28644776, -0.58407508, 0.29150383} | {0.28742419, -0.58582694, 0.29341250} |
| 8 | {0.28700085, -0.58502521, 0.29254570} | {0, 0, 0} |
| 9 | {0.28723238, -0.58547004, 0.29301367} | {0, 0, 0} |
| 10 | {0.28733637, -0.58566421, 0.29323526} | {0, 0, 0} |
| 11 | {0.28738561, -0.58575427, 0.29333172} | {0, 0, 0} |
| 12 | {0.28740705, -0.58579480, 0.29337637} | {0, 0, 0} |
| 13 | {0.28741697, -0.58581311, 0.29339652} | {0, 0, 0} |

Out[2]=

| n | Jacobi Method | Gauss-Seidel Method |
|----|--|---|
| 0 | {0, 0, 0, 0} | {0, 0, 0, 0} |
| 1 | {-0.25000000, -0.80000000, 0, 3.00000000} | {-0.25000000, -1.15000000, -0.38888889, 5.70555556} |
| 2 | {-15.15000000, 9.65000000, 2.80000000, 4.16666667} | {-29.92777778, -22.54111111, -10.10024691, 61.01765432} |
| 3 | {-35.46666667, -2.53000000, -1.49444444, -34.38333333} | {-316.01540383, -239.71853086, -106.06906859, 616.13016324} |
| 4 | {190.18222222, -176.52444444, -50.42760741, -10.45000000} | {-3174.70150754, -2397.02403265, -1861.18428019, 6126.30953547} |
| 5 | {284.40537037, 147.15125926, 54.45049383, 625.87185185} | {-31553.86510824, -23819.39167376, -10544.22958395, 60842.99439190} |
| 6 | {-3600.72146914, 2737.62697531, 768.62437860, -270.45049383} | {-313358.50976778, -236538.70119838, -104789.53230471, 604166.62470430} |
| 7 | {-2006.40528807, -4785.63282881, -1506.59037174, -10034.69011304} | {-3111613.11423869, -2348794.56268622, -1039749.71081136, 5999250.70489668} |
| 8 | {60845.33538404, -41525.38042771, -11484.85611724, 12067.77267627} | {-30807664.27058773, -23323007.78909294, -10324492.06221308, 59571241.37930694} |
| 9 | {-16434.57915716, 113130.88138548, 35296.22391081, 155714.78210489} | {-306487002.41235056, -231592522.51133667, -102519928.86077516, 591529254.35376139} |
| 10 | {-994452.75457085, 594037.96301488, 160980.62263343, -340689.75072379} | {-3046525676.32495217, -2299662518.15863231, -1018000214.91939873, 5873754608.72534731} |
| 11 | {1088100.00953407, -2361148.76279135, -716464.53464252, -2290051.26527244} | {-30251325849.22064239, -22835139942.16080700, -10100516073.39145808, 58325863500.09948597} |
| 12 | {15563807.89797400, -7892551.99760626, -2075670.45600051, 7527355.08291209} | {-300388071553.24064628, -226747886576.24364966, -100375335697.43414012, 57915152707.64887904} |
| 13 | {-30805125.35414725, 45566819.82460742, 13567712.81567197, 31832350.08801901} | {-2982796015995.41688570, -2251556337762.74229962, -996704871930.61888123, 5750886270666.43476714} |
| 14 | {-23292283.34413947, 93177624.52613744, 23204163.24446550, -150752298.20646589} | {-29618504390966.70382308, -22357456198444.01040959, -9897058822479.21253208, 57104992693348.73158057} |
| 15 | {700792798.94444007, -830709809.83392478, -243640243.63428050, -402974213.08418406} | {-294185104472728.28422115, -222004592601731.70427230, -98275604030945.13065953, 567039940968850.87627171} |
| 16 | {3268833182.29513792, -859421639.19570033, -183820836.86819031, 2826407526.55664241} | {-2920395000505759.51012057, -2204456479051861.18303751, -975855001173613.48189527, 56385811364009172.55922457} |
| 17 | {-14285950210.09075076, 14457328611.02806532, 4183733647.66609213, 4346878870.66238975} | {-28998020795080760.66439828, -21889765023917826.08798159, -96900624219617590.63472818, 55910424721612901.90928317} |
| 18 | {-42363156091.78464395, 2342487475.72329946, -396862488.15260333, -50354449079.43831124} | {-287958286470079285.16191469, -217360522811692698.16882625, -96219796244105969.07832628, 55517814349432186.12146574} |
| 19 | {271274490764.03260460, -341218156316.31974729, -6052251311.01751972, -30561067090.45111509} | {-2859208244408090550.25509478, -2158541082905178051.63371406, -955441204710657264.17304005, 551279613074522778.51432314} |
| 20 | {478220913394.32682832, 159485974616.63360856, 63202561659.77229281, 858568089827.35806804} | {-2839229614065560741.44597178, -21431857387945674657.41095568, -9487320532388890290.32954828, 54740845679421311765.70580473} |

Out[3]=

| n | Jacobi Method | Gauss-Seidel Method |
|----|--|---|
| 0 | {0, 0, 0, 0, 0, 0} | {0, 0, 0, 0, 0, 0} |
| 1 | {0.02500000, 0.09756098, 0.02380952, 0.09302326, 0.04545455, 0.02222222, 0.06521739, 0.12765957} | {0.02500000, 0.09756098, 0.01309524, 0.05445264, 0.03898810, -0.00243272, 0.05166925, 0.11954666} |
| 2 | {0.01075428, 0.07304442, -0.00440900, 0.03444054, 0.01878764, -0.04933215, 0.04876953, 0.10944460} | {0.01427666, 0.08437631, 0.00318526, 0.04633016, 0.03040555, -0.03072536, 0.05537619, 0.12862460} |
| 3 | {0.02051495, 0.09539083, 0.00936873, 0.06289171, 0.03413219, -0.02331281, 0.05964902, 0.13526525} | {0.01711294, 0.08988015, 0.00336753, 0.04967832, 0.02921915, -0.03462912, 0.05565976, 0.12918521} |
| 4 | {0.01525819, 0.08540190, 0.00060229, 0.04500367, 0.02573674, -0.04117180, 0.05356868, 0.12469613} | {0.01724482, 0.08978446, 0.00353148, 0.05055882, 0.02907965, -0.03506574, 0.05568509, 0.12923511} |
| 5 | {0.01035566, 0.09176354, 0.00537006, 0.05433500, 0.03080303, -0.03172476, 0.05700040, 0.13158330} | {0.01723579, 0.08967534, 0.00356223, 0.05069778, 0.02906275, -0.03511806, 0.05568776, 0.12924241} |
| 6 | {0.01658837, 0.08839232, 0.00255640, 0.04882211, 0.02709727, -0.03709589, 0.05497586, 0.12700542} | {0.01723281, 0.08965572, 0.00356681, 0.05071678, 0.02906062, -0.03512506, 0.05568807, 0.12924356} |
| 7 | {0.01760425, 0.09034373, 0.00415606, 0.05183168, 0.02964995, -0.03405275, 0.05611357, 0.13080369} | {0.01723231, 0.08965299, 0.00356744, 0.05071935, 0.02906035, -0.03512604, 0.05568811, 0.12924373} |
| 8 | {0.01701952, 0.08925998, 0.00323110, 0.05018850, 0.02871457, -0.03574557, 0.05544939, 0.12882280} | {0, 0, 0, 0, 0, 0, 0, 0} |
| 9 | {0.01735490, 0.08987275, 0.00376121, 0.05106795, 0.02925683, -0.03478402, 0.05582722, 0.12948380} | {0, 0, 0, 0, 0, 0, 0, 0} |
| 10 | {0.01716190, 0.08952870, 0.00345629, 0.05052522, 0.02894674, -0.03532096, 0.05560880, 0.12911011} | {0, 0, 0, 0, 0, 0, 0, 0} |
| 11 | {0.01727270, 0.08972229, 0.00363145, 0.05082956, 0.02912538, -0.03501746, 0.05573308, 0.12931945} | {0, 0, 0, 0, 0, 0, 0, 0} |
| 12 | {0.01720809, 0.08961339, 0.00353080, 0.05065810, 0.02902286, -0.03518764, 0.05566187, 0.12920137} | {0, 0, 0, 0, 0, 0, 0, 0} |
| 13 | {0.01724559, 0.08967463, 0.00358864, 0.05075446, 0.02908181, -0.03509174, 0.05570321, 0.12926766} | {0, 0, 0, 0, 0, 0, 0, 0} |
| 14 | {0.01722456, 0.08964017, 0.00355541, 0.05070024, 0.02904795, -0.03514562, 0.05567945, 0.12923033} | {0, 0, 0, 0, 0, 0, 0, 0} |
| 15 | {0.01723664, 0.08965955, 0.00357451, 0.05073074, 0.02906741, -0.03511529, 0.05569310, 0.12925131} | {0, 0, 0, 0, 0, 0, 0, 0} |
| 16 | {0.01722970, 0.08964865, 0.00356353, 0.05071358, 0.02905622, -0.03513234, 0.05568525, 0.12923951} | {0, 0, 0, 0, 0, 0, 0, 0} |

I didn't include the matrix from (ii) because it was crashing my Mathematica. Let $\mathbf{x}, \mathbf{b} \in \mathbb{C}^n$ and $A \in \text{Mat}_n(\mathbb{C})$. Recall that the iterative formula for the Jacobi method is:

$$\mathbf{x}^{(k+1)} = D^{-1} (\mathbf{b} - (L + U)\mathbf{x}^{(k)}),$$

where $A = D + L + U$, that is, it is decomposed into a diagonal, strictly lower triangular, and strictly upper triangular matrix. Similarly, The iterative formula for the Gauss-Seidel method is:

$$\mathbf{x}^{(k+1)} = L^{-1}(\mathbf{b} - U\mathbf{x}^{(k)}),$$

where $A = L + U$, that is, it is decomposed into a lower triangular and strictly upper triangular matrix. For part (ii), we can clearly see that $\det(D^{-1}) = 0$ and $\det(L^{-1}) = 0$, implying the matrix cannot be inverted. Mathematica doesn't like this.

Recall $A \in \text{Mat}_n(\mathbb{C})$ is *invertible* if there exists a $B \in \text{Mat}_n(\mathbb{C})$ such that $AB = BA = I_n$. For $A \in \text{Mat}_{n,m}(\mathbb{C})$, a *pseudoinverse* of A is a matrix $A^+ \in \text{Mat}_{m,n}(\mathbb{C})$ satisfying the following properties:

- (1) $AA^+A = A$;
- (2) $A^+AA^+ = A^+$;
- (3) $(AA^+)^* = AA^+$;
- (4) $(A^+A)^* = A^+A$,

where \square^* denotes the conjugate transpose. Replacing each instance of `Inverse[]` with `PseudoInverse[]` in the above code, we have:

```
In[4]:= CompareJacobiGauss[A2, b2, x2]
```

```
Out[4]=
```

| n | Jacobi Method | Gauss-Seidel Method |
|----|---|---------------------------------------|
| 0 | {0, 0, 0} | {0, 0, 0} |
| 1 | {0, 2.50000000, 0} | {-0.45111363, 0.46998867, 0.08116270} |
| 2 | {0, 2.50000000, -9.16666667} | {-0.49504995, 0.51576334, 0.08906756} |
| 3 | {0, -25.00000000, -9.16666667} | {-0.49932914, 0.52022157, 0.08983746} |
| 4 | {0, -25.00000000, 91.66666667} | {-0.49974591, 0.52065578, 0.08991244} |
| 5 | {0, 277.50000000, 91.66666667} | {-0.49978650, 0.52069807, 0.08991975} |
| 6 | {0, 277.50000000, -1017.50000000} | {-0.49979046, 0.52070219, 0.08992046} |
| 7 | {0, -3050.00000000, -1017.50000000} | {0, 0, 0} |
| 8 | {0, -3050.00000000, 11183.33333333} | {0, 0, 0} |
| 9 | {0, 33552.50000000, 11183.33333333} | {0, 0, 0} |
| 10 | {0, 33552.50000000, -123025.83333333} | {0, 0, 0} |
| 11 | {0, -369075.00000000, -123025.83333333} | {0, 0, 0} |
| 12 | {0, -369075.00000000, 1353275.00000000} | {0, 0, 0} |
| 13 | {0, 4059827.50000000, 1353275.00000000} | {0, 0, 0} |
| 14 | {0, 4059827.50000000, -14886034.16666667} | {0, 0, 0} |
| 15 | {0, -44658100.00000000, -14886034.16666667} | {0, 0, 0} |
| 16 | {0, -44658100.00000000, 163746366.66666667} | {0, 0, 0} |
| 17 | {0, 491239102.50000000, 163746366.66666667} | {0, 0, 0} |
| 18 | {0, 491239102.50000000, -1801210042.50000000} | {0, 0, 0} |
| 19 | {0, -5403630125.00000000, -1801210042.50000000} | {0, 0, 0} |
| 20 | {0, -5403630125.00000000, 19813310458.33333333} | {0, 0, 0} |

Neither the Jacobi method nor the Gauss-Seidel method converged to a correct solution, but it's still cool nonetheless!

(c) I wrote the code below to do parts (i), (ii), and (iii). From the table at the very end, the rate at which the absolute errors change is approximately linear.

```
In[5]:= Clear["Global`*"]
EulersMethod[f_, leftEndpoint_, rightEndpoint_, deltaX_,
  initialCondition_] :=
Module[{a, b, h, x, y, yVals, n, points, plot},
  a = leftEndpoint;
  b = rightEndpoint;
  h = deltaX;
  x = Table[x, {x, a, b, h}];
  y = Table[0, {Length[x]}];
  y[[1]] = initialCondition;
  For[n = 1, n < Length[x], n++,
    y[[n + 1]] = N[y[[n]] + h*f[x[[n]], y[[n]]], 10];];
points = Transpose[{x, y}];
plot = ListLinePlot[points, PlotRange -> All];
{MatrixForm[points], plot, points}
];

f[x_, y_] := x*y^2 + x^2*y - 2;
p1 = EulersMethod[f, 0, 2, 1, 1];
p2 = EulersMethod[f, 0, 2, 1/2, 1];
p3 = EulersMethod[f, 0, 2, 1/4, 1];
p4 = EulersMethod[f, 0, 2, 1/8, 1];
p5 = EulersMethod[f, 0, 2, 1/16, 1];
```

```

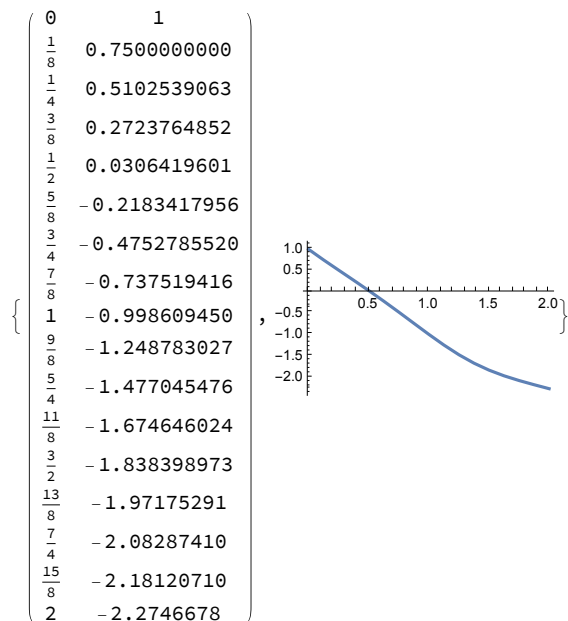
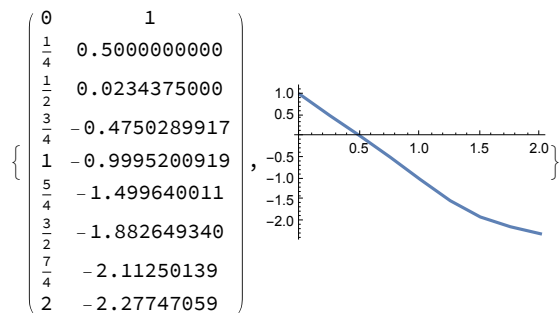
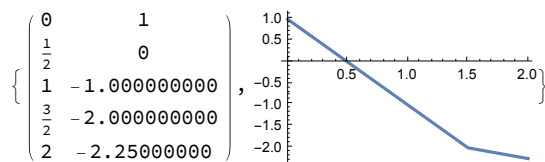
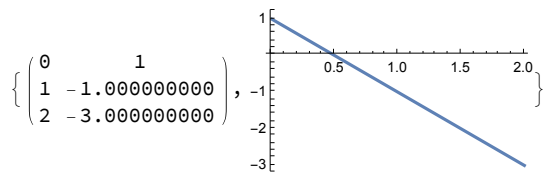
{p1[[1]], p1[[2]]}
{p2[[1]], p2[[2]]}
{p3[[1]], p3[[2]]}
{p4[[1]], p4[[2]]}
{p5[[1]], p5[[2]]}
ListLinePlot[{p1[[3]], p2[[3]], p3[[3]], p4[[3]], p5[[3]]},
  PlotLabel -> "y'[x] = x*y^2+x^2*y-2", PlotRange -> All,
  PlotLegends -> {"h=1", "h=1/2", "h=1/4", "h=1/8", "h=1/16"}]

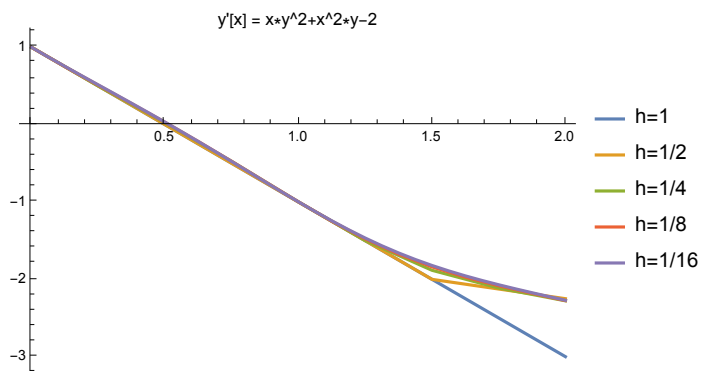
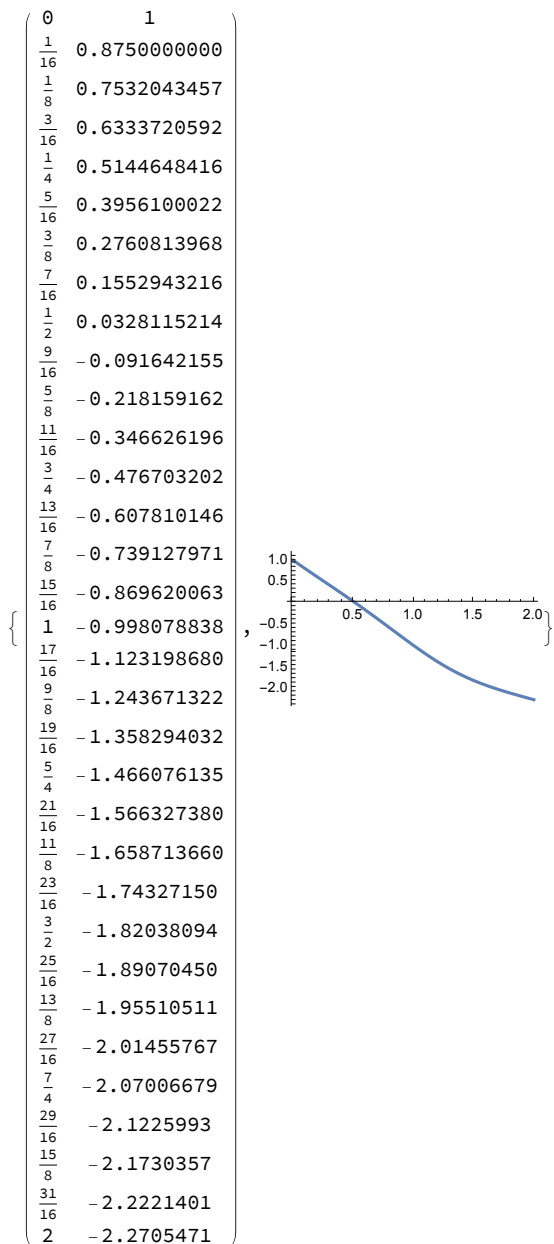
g[x_, y_] := -8*y + Sin[x];
q1 = EulersMethod[g, 0, 2, 1, 0];
q2 = EulersMethod[g, 0, 2, 1/2, 0];
q3 = EulersMethod[g, 0, 2, 1/4, 0];
q4 = EulersMethod[g, 0, 2, 1/8, 0];
q5 = EulersMethod[g, 0, 2, 1/16, 0];
{q1[[1]], q1[[2]]}
{q2[[1]], q2[[2]]}
{q3[[1]], q3[[2]]}
{q4[[1]], q4[[2]]}
{q5[[1]], q5[[2]]}
ListLinePlot[{q1[[3]], q2[[3]], q3[[3]], q4[[3]], q5[[3]]},
  PlotLabel -> "y'[x] = -8*y + Sin[x]", PlotRange -> All,
  PlotLegends -> {"h=1", "h=1/2", "h=1/4", "h=1/8", "h=1/16"}]

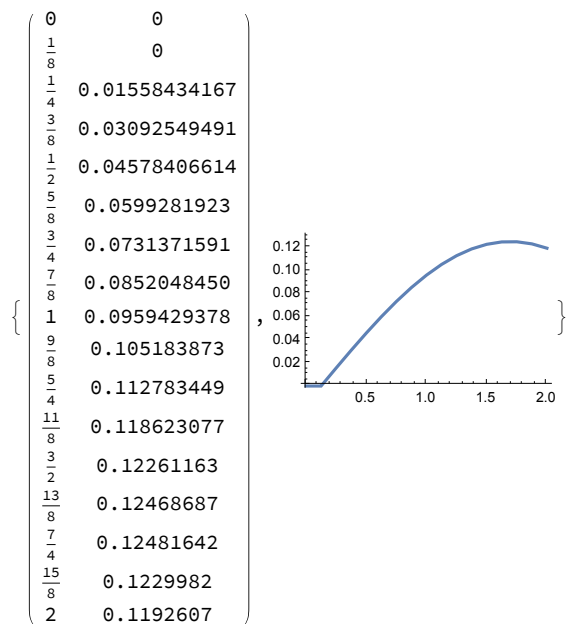
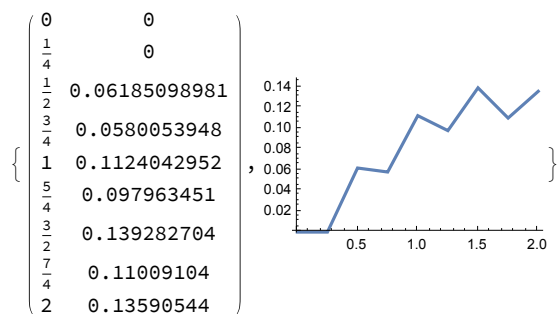
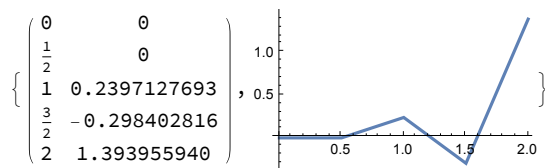
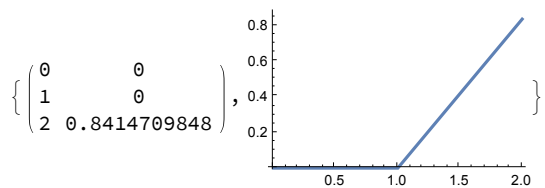
h[x_, y_] := y * Cos[x];
r1 = EulersMethod[h, 0, 2, 1, 2];
r2 = EulersMethod[h, 0, 2, 1/2, 2];
r3 = EulersMethod[h, 0, 2, 1/4, 2];
r4 = EulersMethod[h, 0, 2, 1/8, 2];
r5 = EulersMethod[h, 0, 2, 1/16, 2];
{r1[[1]], r1[[2]]}
{r2[[1]], r2[[2]]}
{r3[[1]], r3[[2]]}
{r4[[1]], r4[[2]]}
{r5[[1]], r5[[2]]}
ListLinePlot[{r1[[3]], r2[[3]], r3[[3]], r4[[3]], r5[[3]]},
  PlotLabel -> "y'[x] = y * Cos[x]", PlotRange -> All,
  PlotLegends -> {"h=1", "h=1/2", "h=1/4", "h=1/8", "h=1/16"}]

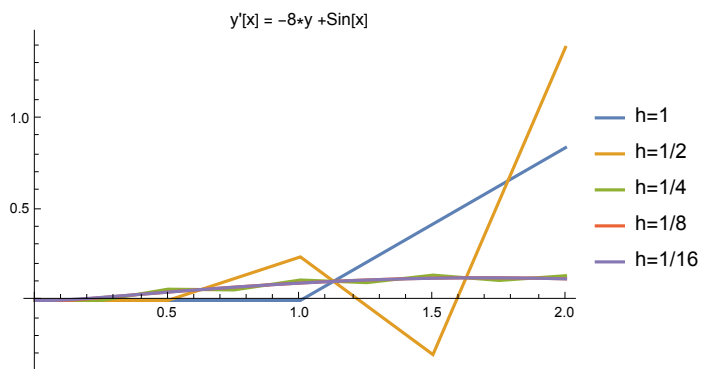
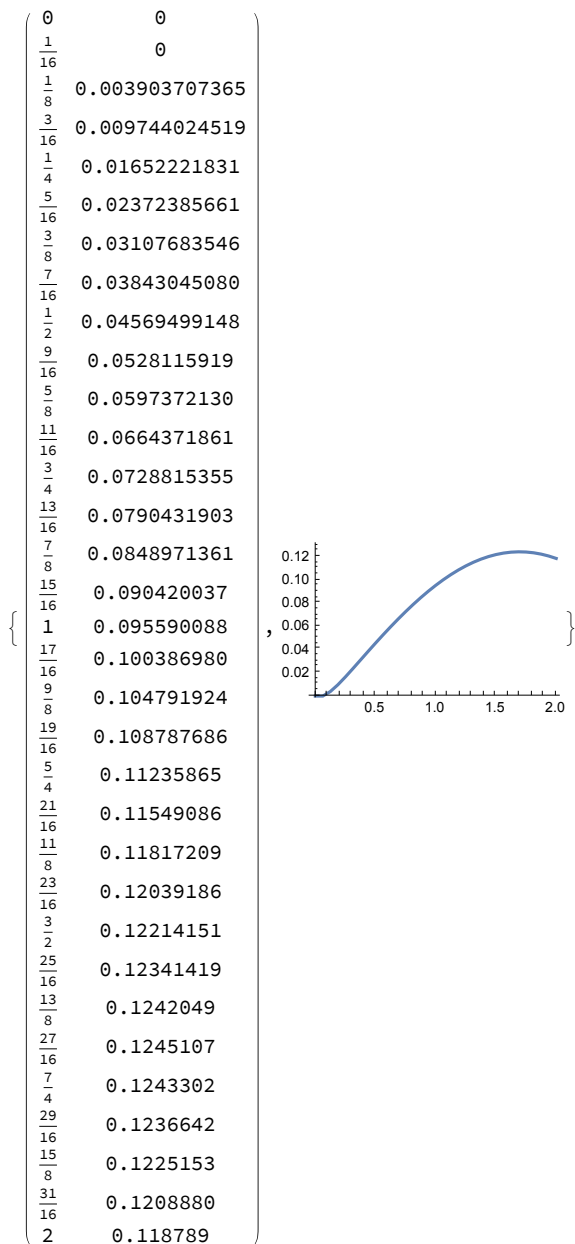
y[x_] := 2 Exp[Sin[x]];
delta = {1, 1/2, 1/4, 1/8, 1/16};
approx = {r1[[3, -1, 2]], r2[[3, -1, 2]], r3[[3, -1, 2]],
  r4[[3, -1, 2]], r5[[3, -1, 2]]};
errors = {Abs[approx[[1]] - y[2]], Abs[approx[[2]] - y[2]],
  Abs[approx[[3]] - y[2]], Abs[approx[[4]] - y[2]],
  Abs[approx[[5]] - y[2]]};
table = Table[{
  delta[[n]],
  approx[[n]],
  errors[[n]]
}, {n, 1, Length[delta]}];
TableForm[
  Prepend[table, {"deltaX", "y_{approx}[2]", "|y_{approx}[2] - y_{exact}[2]|"}]]

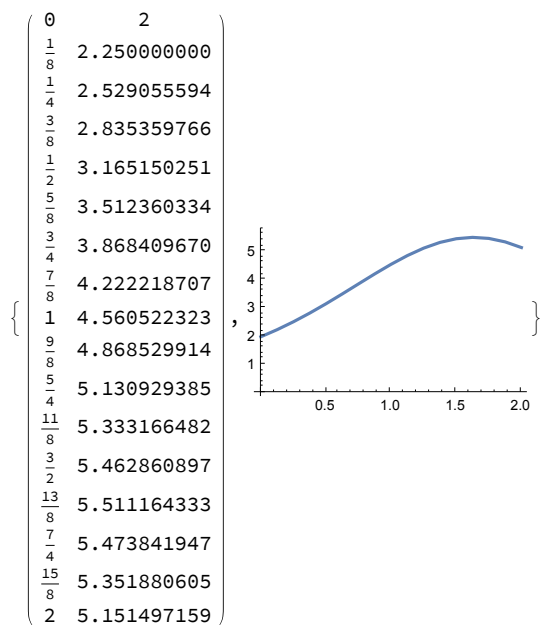
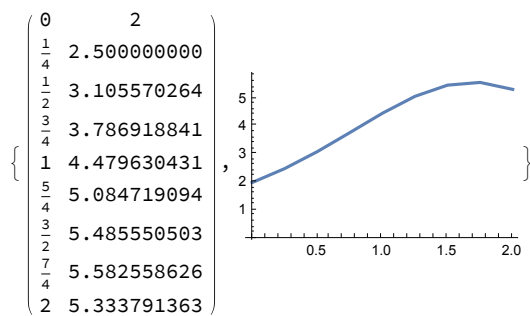
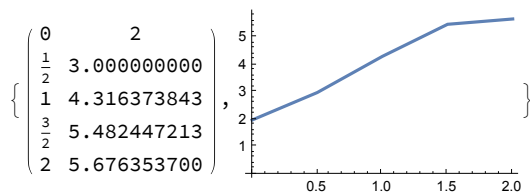
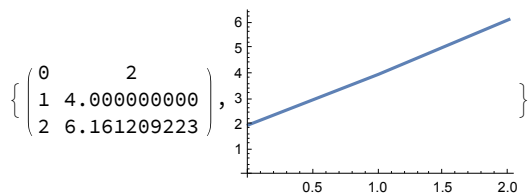
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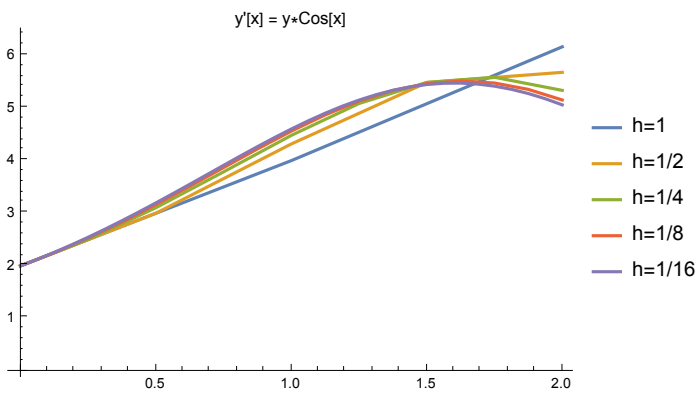
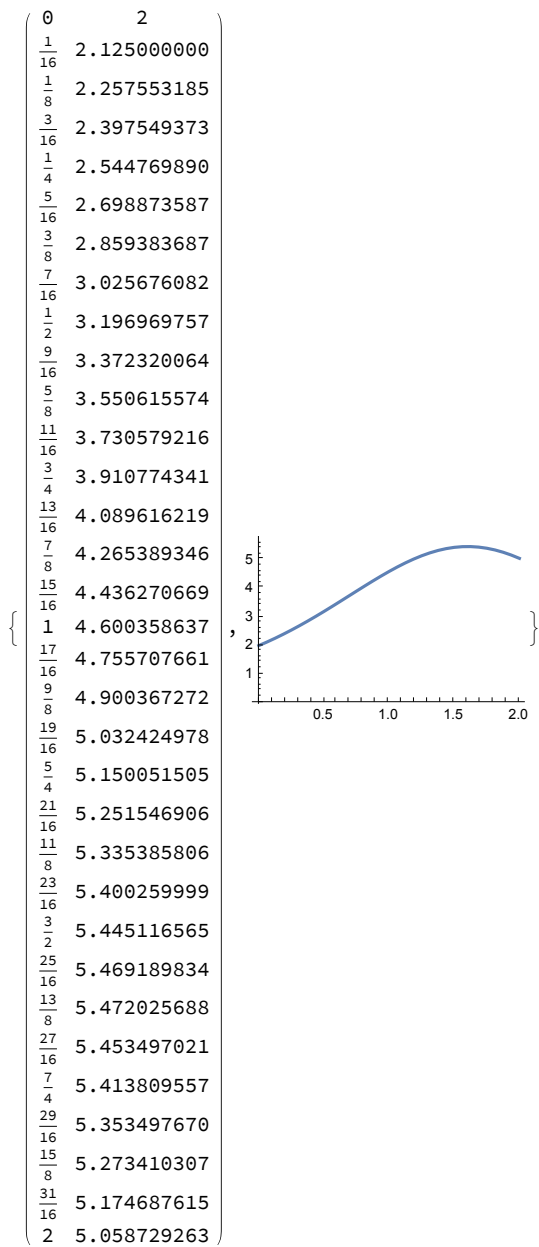












| delta x | $y_{\text{approx}}[2]$ | $ y_{\text{approx}}[2] - y_{\text{exact}}[2] $ |
|----------------|------------------------|--|
| 1 | 6.161209223 | 1.196053767 |
| $\frac{1}{2}$ | 5.676353700 | 0.711198244 |
| $\frac{1}{4}$ | 5.333791363 | 0.368635907 |
| $\frac{1}{8}$ | 5.151497159 | 0.186341703 |
| $\frac{1}{16}$ | 5.058729263 | 0.093573807 |