

# HW12

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1.  $\because X^{(0)} = (1, 1)^T$   $\therefore$  计算  $X^{(k)} = AX^{(k-1)}$  如下表:

k	$X_1^{(k)}$	$X_2^{(k)}$	$X_1^{(k)}/X_1^{(k-1)}$	$X_2^{(k)}/X_2^{(k-1)}$
0	1	1		
1	3	6	3	6
2	15	18	5	3
3	51	90	3.4	5
4	231	306	4.529412	3.4
5	843	1386	3.649351	4.529412

$\therefore$  取  $\lambda_1 = 4.529412$

$V_1 \approx X^{(5)} = (843, 1386)^T$

2. 使用带原点~~移动~~的位移的反幂法计算公式:

$$\begin{cases} Y^{(k)} = X^{(k)} / \|X^{(k)}\|_{\infty} \\ (A - \rho I) X^{(k+1)} = Y^{(k)} \end{cases} \quad k=0, 1, \dots$$

可求得特征值  $\mu$ , 则离  $\alpha$  最近的  $A$  的特征根为  $\lambda = \alpha + \frac{1}{\mu}$

3. ~~\*P=1, q=2~~ 记  $A^{(0)} = A$ , 令  $P=1, q=2$   $a_{pq}^{(0)} = a_{12}^{(0)} = 1$

$$\therefore S = \frac{a_{21}^{(0)} - a_{11}^{(0)}}{2a_{12}^{(0)}} = -\frac{3}{2} \quad t^2 + 2St - 1 = 0$$

$$\therefore t = \frac{3 - \sqrt{13}}{2}$$

$$\therefore \cos \theta = (1+t^2)^{-\frac{1}{2}} = 0.957092 \quad \sin \theta = t \cos \theta = -0.289784$$

$$\therefore Q_1 = Q(P, q, \theta) = \begin{pmatrix} \cos \theta & \sin \theta & 0 \\ -\sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0.957092 & -0.289784 & 0 \\ 0.289784 & 0.957092 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\therefore A^{(1)} = Q_1^T A Q_1 = \begin{pmatrix} 7.302175 & 0 & 1.914184 \\ 0 & 3.697224 & -0.579568 \\ 1.914184 & -0.579568 & 3 \end{pmatrix}$$