

$$\begin{bmatrix} 5 & 2 & 0 & 0 \\ 2 & 5 & 2 & 0 \\ 0 & 2 & 5 & 2 \\ 0 & 0 & 2 & 5 \end{bmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 12 \\ 17 \\ 14 \\ 7 \end{pmatrix}$$

1.1 ด้วยวิธี Jacobi Method โดยค่าเริ่มต้น $x_1=x_2=x_3=x_4=0$ โดยแสดงวิธีทำจำนวน 4 iterations (คำนวณมือ) และถ้ากำหนดค่า

$$\begin{aligned} 5x_1 + 2x_2 &= 12 & x_1^{k+1} &= \frac{12 - 2x_2^k}{5} & 2x_2 + 5x_3 + 2x_4 &= 14 & x_3^{k+1} &= \frac{14 - 2x_2^k - 2x_4^k}{5} \\ 2x_1 + 5x_2 + 2x_3 &= 17 & x_2^{k+1} &= \frac{17 - 2x_1^k - 2x_3^k}{5} & 2x_3 + 5x_4 &= 7 & x_4^{k+1} &= \frac{7 - 2x_3^k}{5} \end{aligned}$$

$$\text{Initial } x_1^1 = x_2^1 = x_3^1 = x_4^1 = 0$$

Iteration 1 ; $k = 1$

$$\begin{aligned} x_1^2 &= \frac{12 - 2x_2^1}{5} = 2.4 & \epsilon &= |2.4 - 0| = 2.4 \\ x_2^2 &= \frac{17 - 2x_1^1 - 2x_3^1}{5} = 3.4 & \epsilon &= |3.4 - 0| = 3.4 \\ x_3^2 &= \frac{14 - 2x_2^1 - 2x_4^1}{5} = 2.8 & \epsilon &= |2.8 - 0| = 2.8 \\ x_4^2 &= \frac{7 - 2x_3^1}{5} = 1.4 & \epsilon &= |1.4 - 0| = 1.4 \end{aligned}$$

Iteration 2 ; $k = 2$

$$\begin{aligned} x_1^3 &= \frac{12 - 2x_2^2}{5} = 1.44 & \epsilon &= |1.44 - 2.4| = 0.96 \\ x_2^3 &= \frac{17 - 2x_1^2 - 2x_3^2}{5} = 1.32 & \epsilon &= |1.32 - 3.4| = 2.08 \\ x_3^3 &= \frac{14 - 2x_2^2 - 2x_4^2}{5} = 0.88 & \epsilon &= |0.88 - 2.8| = 1.92 \\ x_4^3 &= \frac{7 - 2x_3^2}{5} = 0.28 & \epsilon &= |0.28 - 1.4| = 1.12 \end{aligned}$$

Iteration 3 ; $k = 3$

$$\begin{aligned} x_1^4 &= \frac{12 - 2x_2^3}{5} = 1.824 & \epsilon &= |1.824 - 1.44| = 0.384 \\ x_2^4 &= \frac{17 - 2x_1^3 - 2x_3^3}{5} = 2.472 & \epsilon &= |2.472 - 1.32| = 1.152 \\ x_3^4 &= \frac{14 - 2x_2^3 - 2x_4^3}{5} = 2.16 & \epsilon &= |2.16 - 0.88| = 1.28 \\ x_4^4 &= \frac{7 - 2x_3^3}{5} = 1.048 & \epsilon &= |1.048 - 0.28| = 0.768 \end{aligned}$$

Iteration 4 ; $k = 4$

$$\begin{aligned} x_1^5 &= \frac{12 - 2x_2^4}{5} = 1.4112 & \epsilon &= |1.4112 - 1.824| = 0.4128 \\ x_2^5 &= \frac{17 - 2x_1^4 - 2x_3^4}{5} = 1.8064 & \epsilon &= |1.8064 - 2.472| = 0.6656 \\ x_3^5 &= \frac{14 - 2x_2^4 - 2x_4^4}{5} = 1.392 & \epsilon &= |1.392 - 2.16| = 0.768 \\ x_4^5 &= \frac{7 - 2x_3^4}{5} = 0.536 & \epsilon &= |0.536 - 1.048| = 0.512 \end{aligned}$$

```
double fx1(double x2) {
    return (12 - (2 * x2)) / 5;
}
```

```
double fx2(double x1, double x3) {
    return (17 - (2 * x1 - (2 * x3))) / 5;
}
```

```
double fx3(double x2, double x4) {
    return (14 - (2 * x2 - (2 * x4))) / 5;
}
```

```
double fx4(double x3) {
    return (7 - (2 * x3)) / 5;
}
```

```
int main(void) {
    double ans[4];
    jacob1(0, 0, 0, 0, ans);
}
```

```
double[] jacob1(double x1, double x2, double x3, double x4, double ans[]) {
    double newx1 = fx1(x2);
    double newx2 = fx2(x1, x3);
    double newx3 = fx3(x2, x4);
    double newx4 = fx4(x3);
```

```
    if (fabs(newx1 - x1) < 0.000001 && fabs(newx2 - x2) < 0.000001 &&
        fabs(newx4 - x4) < 0.000001 && fabs(newx3 - x3) < 0.000001) {
        ans = {newx1, newx2, newx3, newx4};
        return ans;
    } else {
        return jacob1(newx1, newx2, newx3, newx4, ans);
    }
}
```

$$\text{Initial } x_1^1 = x_2^1 = x_3^1 = x_4^1 = 0$$

Iteration 1; $k = 1$

$$\begin{aligned} x_1^2 &= \frac{12 - 2x_2^1}{5} = 2.4 & \epsilon &= |2.4 - 0| = 2.4 \\ x_2^2 &= \frac{17 - 2x_1^2 - 2x_3^1}{5} = 2.44 & \epsilon &= |2.44 - 0| = 2.44 \\ x_3^2 &= \frac{14 - 2x_2^2 - 2x_4^1}{5} = 1.824 & \epsilon &= |1.824 - 0| = 1.824 \\ x_4^2 &= \frac{7 - 2x_3^2}{5} = 0.6704 & \epsilon &= |0.6704 - 0| = 0.6704 \end{aligned}$$

Iteration 2; $k = 2$

$$\begin{aligned} x_1^3 &= \frac{12 - 2x_2^2}{5} = 1.424 & \epsilon &= |1.424 - 2.4| = 0.976 \\ x_2^3 &= \frac{17 - 2x_1^3 - 2x_3^2}{5} = 2.1 & \epsilon &= |2.1 - 2.44| = 0.34 \\ x_3^3 &= \frac{14 - 2x_2^3 - 2x_4^2}{5} = 1.69 & \epsilon &= |1.69 - 1.824| = 0.132 \\ x_4^3 &= \frac{7 - 2x_3^3}{5} = 0.724 & \epsilon &= |0.724 - 0.6704| = 0.0536 \end{aligned}$$

Iteration 3; $k = 3$

$$\begin{aligned} x_1^4 &= \frac{12 - 2x_2^3}{5} = 1.56 & \epsilon &= |1.56 - 1.424| = 0.136 \\ x_2^4 &= \frac{17 - 2x_1^4 - 2x_3^3}{5} = 2.1 & \epsilon &= |2.1 - 2.1| = 0 \\ x_3^4 &= \frac{14 - 2x_2^4 - 2x_4^3}{5} = 1.67 & \epsilon &= |1.67 - 1.69| = 0.02 \\ x_4^4 &= \frac{7 - 2x_3^4}{5} = 0.732 & \epsilon &= |0.732 - 0.724| = 0.008 \end{aligned}$$

Iteration 4; $k = 4$

$$\begin{aligned} x_1^5 &= \frac{12 - 2x_2^4}{5} = 1.56 & \epsilon &= |1.56 - 1.56| = 0 \\ x_2^5 &= \frac{17 - 2x_1^5 - 2x_3^4}{5} = 2.108 & \epsilon &= |2.108 - 2.1| = 0.008 \\ x_3^5 &= \frac{14 - 2x_2^5 - 2x_4^4}{5} = 1.664 & \epsilon &= |1.664 - 1.67| = 0.006 \\ x_4^5 &= \frac{7 - 2x_3^5}{5} = 0.7344 & \epsilon &= |0.7344 - 0.732| = 0.0024 \end{aligned}$$

$$D_1 = |5| = 5$$

$$D_3 = \begin{vmatrix} 5 & 2 & 0 \\ 2 & 5 & 2 \\ 0 & 2 & 5 \end{vmatrix} = 85$$

$$D_4 = \begin{vmatrix} 5 & 2 & 0 & 0 \\ 2 & 5 & 2 & 0 \\ 0 & 2 & 5 & 2 \\ 0 & 0 & 2 & 5 \end{vmatrix} = 341$$

$\therefore A$ is symmetric and positive definite

```
double fx1(double x2) {
    return (12 - (2 * x2)) / 5;
}
```

```
double fx2(double x1, double x3) {
    return (17 - (2 * x1) - (2 * x3)) / 5;
}
```

```
double fx3(double x2, double x4) {
    return (14 - (2 * x2) - (2 * x4)) / 5;
}
```

```
double fx4(double x3) {
    return (7 - (2 * x3)) / 5;
}
```

```
int main(void) {
    double ans[4];
    jacobi(0, 0, 0, 0, ans);
}
```

```
double[] jacobi(double x1, double x2, double x3, double x4, double ans[]) {
    double newx1 = fx1(x2);
    double newx2 = fx2(newx1, x3);
    double newx3 = fx3(newx2, x4);
    double newx4 = fx4(newx3);

    if (fabs(newx1 - x1) < 0.000001 && fabs(newx2 - x2) < 0.000001 &&
        fabs(newx4 - x4) < 0.000001 && fabs(newx3 - x3) < 0.000001) {
        ans = {newx1, newx2, newx3, newx4};
        return ans;
    } else {
        return jacobi(newx1, newx2, newx3, newx4, ans);
    }
}
```

Iteration 1; $k = 0$

$$r_0 = [A]x_0 - [B]$$

$$\begin{bmatrix} 5 & 2 & 0 & 0 \\ 2 & 5 & 2 & 0 \\ 0 & 2 & 5 & 2 \\ 0 & 0 & 2 & 5 \end{bmatrix} \begin{Bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{Bmatrix} - \begin{Bmatrix} 12 \\ 17 \\ 14 \\ 7 \end{Bmatrix} = \begin{Bmatrix} -12 \\ -17 \\ -14 \\ -7 \end{Bmatrix}$$

$$D_0 = -r_0 = \begin{Bmatrix} 12 \\ 17 \\ 14 \\ 7 \end{Bmatrix}$$

$$\lambda_0 = -\frac{LD_0^T D_0}{D_0^T [A] D_0}$$

$$= -\frac{\begin{bmatrix} 12 & 17 & 14 & 7 \end{bmatrix} \begin{Bmatrix} -12 \\ -17 \\ -14 \\ -7 \end{Bmatrix}}{\begin{bmatrix} 12 & 17 & 14 & 7 \end{bmatrix} \begin{bmatrix} 5 & 2 & 0 & 0 \\ 2 & 5 & 2 & 0 \\ 0 & 2 & 5 & 2 \\ 0 & 0 & 2 & 5 \end{bmatrix} \begin{Bmatrix} 12 \\ 17 \\ 14 \\ 7 \end{Bmatrix}}$$

$$\frac{286}{5550}$$

$$x_1 = x_0 + \lambda_0 D_0 = \begin{Bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{Bmatrix} + \frac{286}{5550} \begin{Bmatrix} 12 \\ 17 \\ 14 \\ 7 \end{Bmatrix} = \begin{Bmatrix} 0.618 \\ 0.876 \\ 0.721 \\ 0.36 \end{Bmatrix}$$

$$r_1 = [A]x_1 - [B] = \begin{bmatrix} 5 & 2 & 0 & 0 \\ 2 & 5 & 2 & 0 \\ 0 & 2 & 5 & 2 \\ 0 & 0 & 2 & 5 \end{bmatrix} \begin{Bmatrix} 0.618 \\ 0.876 \\ 0.721 \\ 0.36 \end{Bmatrix} - \begin{Bmatrix} 12 \\ 17 \\ 14 \\ 7 \end{Bmatrix} = \begin{Bmatrix} -7.158 \\ -9.942 \\ -7.923 \\ -3.758 \end{Bmatrix}$$

$$\text{Error} = \sqrt{LD_1^T D_1} = \sqrt{\begin{bmatrix} -7.158 & -9.942 & -7.923 & -3.758 \end{bmatrix} \begin{Bmatrix} -7.158 \\ -9.942 \\ -7.923 \\ -3.758 \end{Bmatrix}} = 15.0657$$

Iteration 2 ; k = 1

$$d_0 = \frac{[R]^T [A] \{D\}^0}{[D]^T [A] \{D\}^0} = \frac{\begin{bmatrix} -7.158 \\ -9.942 \\ -7.923 \\ -3.758 \end{bmatrix} \begin{bmatrix} 5 & 2 & 0 & 0 \\ 2 & 5 & 2 & 0 \\ 0 & 2 & 5 & 2 \\ 0 & 0 & 2 & 5 \end{bmatrix} \begin{bmatrix} 12 \\ 17 \\ 14 \\ 7 \end{bmatrix}}{-3206.574 / 5550} = \frac{-3206.574}{5550}$$

$$\begin{bmatrix} 12 & 17 & 14 & 7 \end{bmatrix} \begin{bmatrix} 5 & 2 & 0 & 0 \\ 2 & 5 & 2 & 0 \\ 0 & 2 & 5 & 2 \\ 0 & 0 & 2 & 5 \end{bmatrix} \begin{bmatrix} 12 \\ 17 \\ 14 \\ 7 \end{bmatrix}$$

$$\{D\}^1 = -\{R\}^1 + d_0 \{D\}^0 = -\begin{bmatrix} -7.158 \\ -9.942 \\ -7.923 \\ -3.758 \end{bmatrix} + \frac{-3206.574}{5550} \begin{bmatrix} 12 \\ 17 \\ 14 \\ 7 \end{bmatrix} = \begin{bmatrix} 0.225 \\ 0.12 \\ -0.166 \\ -0.286 \end{bmatrix}$$

$$\begin{bmatrix} 0.225 & 0.12 & -0.166 & -0.286 \end{bmatrix} \begin{bmatrix} -7.158 \\ -9.942 \\ -7.923 \\ -3.758 \end{bmatrix}$$

$$\lambda_1 = -\frac{[D]^T \{R\}^1}{[D]^T [A] \{D\}^1} = \frac{\begin{bmatrix} 0.225 & 0.12 & -0.166 & -0.286 \end{bmatrix} \begin{bmatrix} 5 & 2 & 0 & 0 \\ 2 & 5 & 2 & 0 \\ 0 & 2 & 5 & 2 \\ 0 & 0 & 2 & 5 \end{bmatrix} \begin{bmatrix} 0.225 \\ 0.12 \\ -0.166 \\ -0.286 \end{bmatrix}}{0.413584 / 1.090109} = \frac{0.413584}{1.090109}$$

$$\{x\}^2 = \{x\}^1 + \lambda_1 \{D\}^1 = \begin{bmatrix} 0.618 \\ 0.876 \\ 0.721 \\ 0.36 \end{bmatrix} + \frac{0.413584}{1.090109} \begin{bmatrix} 0.225 \\ 0.12 \\ -0.166 \\ -0.286 \end{bmatrix} = \begin{bmatrix} 0.7034 \\ 0.9215 \\ 0.658 \\ 0.2515 \end{bmatrix}$$

$$\{R\}^2 = [A] \{x\}^2 - \{B\} = \begin{bmatrix} 5 & 2 & 0 & 0 \\ 2 & 5 & 2 & 0 \\ 0 & 2 & 5 & 2 \\ 0 & 0 & 2 & 5 \end{bmatrix} \begin{bmatrix} 0.7034 \\ 0.9215 \\ 0.658 \\ 0.2515 \end{bmatrix} - \begin{bmatrix} 12 \\ 17 \\ 14 \\ 7 \end{bmatrix} = \begin{bmatrix} -6.64 \\ -9.6697 \\ -8.364 \\ -4.4265 \end{bmatrix}$$

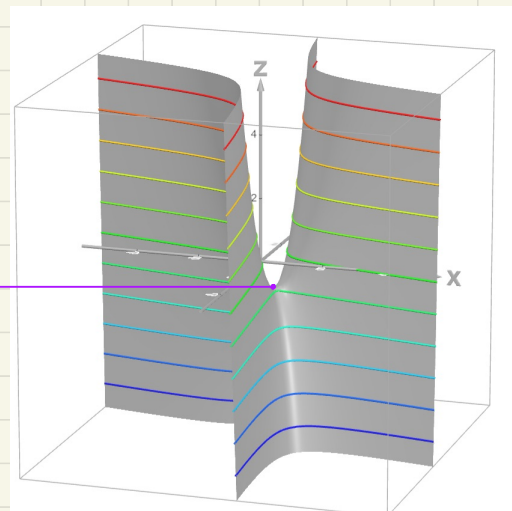
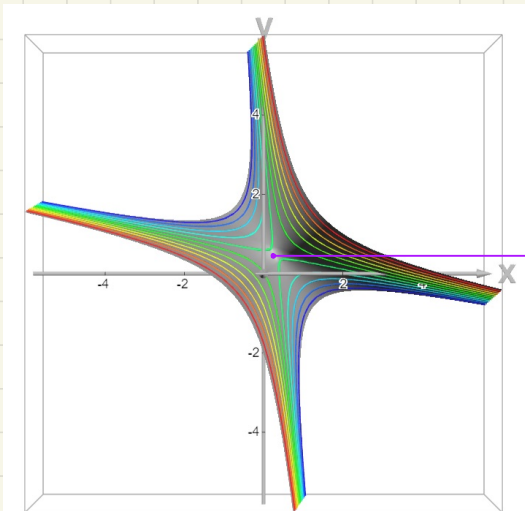
$$\text{Error} = \sqrt{[D]^T \{R\}^2} = \sqrt{\begin{bmatrix} -6.64 & -9.6697 & -8.364 & -4.4265 \end{bmatrix} \begin{bmatrix} -6.64 \\ -9.6697 \\ -8.364 \\ -4.4265 \end{bmatrix}} = 15.071$$

2. กำหนดให้ $A = \begin{bmatrix} 2 & 5 \\ 5 & 1 \end{bmatrix}$, $B = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$ และ

$$f(x_1, x_2) = \frac{1}{2} \underset{(1 \times 2)}{[X]} \underset{(2 \times 2)}{[A]} \underset{(2 \times 1)}{\{X\}} - \underset{(1 \times 2)}{[B]} \underset{(2 \times 1)}{\{X\}}$$

จงหา $f(x_1, x_2)$ พร้อมวาดกราฟ contour

$$\begin{aligned} f(x_1, x_2) &= \frac{1}{2} [x_1 \ x_2] \begin{bmatrix} 2 & 5 \\ 5 & 1 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} - [3 \ 2] \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} \\ &= \frac{1}{2} [2x_1 + 5x_2 \ 5x_1 + x_2] \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} - (3x_1 + 2x_2) \\ &= \frac{1}{2} (2x_1^2 + 5x_1x_2 + 5x_1x_2 + x_2^2) - 3x_1 - 2x_2 \\ &= \frac{1}{2} (2x_1^2 + 10x_1x_2 + x_2^2) - 3x_1 - 2x_2 \\ &= x_1^2 + 5x_1x_2 + \frac{x_2^2}{2} - 3x_1 - 2x_2 \end{aligned}$$



The conjugate gradient method is an iterative technique, a set of initial guess values in $\{X\}$ is needed. The new $\{X\}$ at $(k+1)^{th}$ iteration is obtained from,

$$\{X\}^{k+1} = \{X\}^k + \lambda_k \{D\}^k$$

where

$$\{D\}^k = \text{search direction vector}$$

$$\lambda_k = \text{step size of } \{D\}^k$$

$$\{D\}^{k+1} = -\{R\}^{k+1} + \alpha_k \{D\}^k$$

$$\lambda_k = -\frac{[D]^k \{R\}^k}{[D]^k [A] \{D\}^k}$$

$$\alpha_k = \frac{[R]^{k+1} [A] \{D\}^k}{[D]^k [A] \{D\}^k}$$

ગણતરી

CONJUGATE GRADIENT PROCEDURE

Start from the quadratic function for the system of n eqs.,

$$f(x_1, x_2, \dots, x_n) = \frac{1}{2} \underset{(1 \times n)}{[X]} \underset{(n \times n)}{[A]} \underset{(n \times 1)}{\{X\}} - \underset{(1 \times n)}{[B]} \underset{(n \times 1)}{\{X\}}$$

So that their first derivatives wrt. x_1, x_2, \dots, x_n are determined and set to zero.

$$\frac{\partial f}{\partial \{X\}} = [A]\{X\} - \{B\} = 0$$

yielding the original system of n eqs.

find λ_k

$$f(x) = \frac{1}{2} [X] [A] \{x\} - [B] \{x\}$$

$$\text{ગળ } \{x\}^{k+1} = \{x\}^k + \lambda_k \{D\}^k$$

$$\begin{aligned} f(x^{k+1}) &= \frac{1}{2} [\{x\}^k + \lambda_k \{D\}^k] [A] [\{x\}^k + \lambda_k \{D\}^k] - [B] [\{x\}^k + \lambda_k \{D\}^k] \\ &= \frac{1}{2} ([\{x\}^k + \lambda_k \{D\}^k] \cdot [A] [\{x\}^k + \lambda_k \{D\}^k]) - [B] \{x\}^k - [B] \lambda_k \{D\}^k \\ &= \frac{1}{2} ([\{x\}^k] A \{x\}^k + 2\lambda_k [\{x\}^k] A \{D\}^k + \lambda_k^2 [\{D\}^k] A \{D\}^k) - [B] \{x\}^k - [B] \lambda_k \{D\}^k \end{aligned}$$

$$\frac{df}{d\lambda_k}(x^{k+1}) = [\{x\}^k] A \{D\}^k + \lambda_k [\{D\}^k] A \{D\}^k - [B] \{D\}^k$$

$$\text{ગળ } \{D\}^k = [A] \{x\}^k - \{B\}$$

$$[A] \{x\}^k - \{D\}^k = \{B\}$$

$$[A] \{x\}^k = \{D\}^k + \{B\}$$

$$\lambda_k = -\frac{[A] \{D\}^k}{[D] A \{D\}^k}$$

†

$$\begin{aligned} \frac{df}{d\lambda_k}(x^{k+1}) &= [\{D\}^k + \{B\}] A \{D\}^k + \lambda_k [\{D\}^k] A \{D\}^k - [B] \{D\}^k \\ 0 &= [A] \{D\}^k - [B] \{D\}^k + \lambda_k [\{D\}^k] A \{D\}^k - [B] \{D\}^k \\ 0 &= -[B] \{D\}^k ([A] \{D\}^k + \lambda_k [\{D\}^k] A \{D\}^k) \\ 0 &= [A] \{D\}^k + \lambda_k [\{D\}^k] A \{D\}^k \end{aligned}$$

find a_k

$$f(x) = \frac{1}{2} L x^T [A] x - [B]^T x$$

$$x^{k+1} = x^k + a_k d^k$$

$$f(x^{k+1}) = f(x^k + a_k d^k)$$

$$\begin{aligned} f(x^k + a_k d^k) &= \frac{1}{2} L (x^k + a_k d^k)^T ([A] x^k + [A] a_k d^k) - [B]^T (x^k + a_k d^k) \\ &= \frac{1}{2} (L x^k [A] x^k + 2 a_k L x^k [A] d^k + a_k^2 L d^k [A] d^k) - [B]^T x^k - [B]^T a_k d^k \end{aligned}$$

$$\frac{d}{da_k} f(x_{k+1}) = L x^k [A] d^k + a_k L d^k [A] d^k - [B]^T d^k = 0$$

$$\text{nm } r^k = [A] x^k - [B]$$

$$[A] x^k - r^k + [B]$$

$$[A] x^k = [A] x^k + [B]$$

$$\begin{aligned} &\rightarrow ([A]^k + [B]) d^k + a_k L d^k [A] d^k - [B]^T d^k = 0 \\ &\quad [A]^k d^k + [B]^T d^k + a_k L d^k [A] d^k - [B]^T d^k = 0 \end{aligned}$$

$$[A]^k d^k + a_k L d^k [A] d^k = 0 \quad \rightarrow \quad a_k = \left| \frac{[A]^k d^k}{L d^k [A] d^k} \right|$$