

MATLAB PROJECT 4

Please include this page in your Group file, as a front page. Type in the group number and the names of all members WHO PARTICIPATED in this project.

GROUP # 4

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By including your names above, each of you had confirmed that you did the work and agree with the work submitted.

Exercise 1

type **eigendiag**

```
function [L,P,D]=eigendiag(A)
format
[~,n]=size(A);
P=[];
D=[];

%Part 1
%output eigenvalues with their multiplicity
L = eig(A);
L = sort(L, 'ascend', 'ComparisonMethod','real');
for i = 2:size(L, 1)
    if isequal(closetozeroroundoff(L(i,1)-L(i-1, 1), 7), 0)
        L(i, :) = L(i-1, :);
    end
end

for i = 1:size(L, 1)
    if closetozeroroundoff(L(i, 1)-real(L(i, 1)), 7)==0
        L(i, 1) = real(L(i, 1));
    end
end

%matrix not invertible
if rank(A)~=size(A, 2)
    closetozeroroundoff(L, 12)
end

disp('all distinct eigenvalues of A')
disp(L)

%Part 2
[m, M] = groupcounts(L);

disp('the distinct eigenvalues of A are')
disp(M)

flag = 0;

for k = 1 : length(M)
    lambda = M(k)
    multiplicity = m(k)
    mod = A - lambda.*eye(size(A));
    mod = rref(mod);
    W = null(mod);
    disp('a basis for the eigenspace for this lambda is')
    disp(W)
    P = [P W];
    dim = size(A, 2) - rank(mod);
    if dim < multiplicity
        disp('dimension of the eigenspace is less than multiplicity of lambda')
        flag = 1;
    end
end

%Part 3
%not diagonalizable
if isequal(flag, 1)
    disp('A is not diagonalizable')
    P = [];
    D = [];
```

```

        return
    end

    %diagonalizable
    D = diag(L);
    A*P;
    P*D;
    if ~any(closetozeroroundoff(A*P - P*D, 7)) & isequal(rank(P), size(P, 2))
        disp('A is diagonalized')
        display(P)
        display(D)
    else
        disp('Oops! I got a bug in my code!')
        P = [];
        D = [];
        return
    end

    %Bonus
    symmetric = isequal(transpose(A), A);
    if symmetric
        disp('matrix A is symmetric')
    else
        return
    end
    if symmetric & closetozeroroundoff(P'*P-eye(n), 7)==0
        disp('the orthogonal diagonalization is confirmed')
    else
        disp('Wow! A symmetric matrix is not orthogonally diagonalizable')
    end
end

```

```

%(a)
A=[3 3; 0 3]

```

```

A = 2×2
     3     3
     0     3

```

```

[L,P,D]=eigendiag(A);

```

```

all distinct eigenvalues of A
     3
     3

```

```

the distinct eigenvalues of A are
     3
lambda = 3
multiplicity = 2
a basis for the eigenspace for this lambda is
    -1
     0

```

```

dimension of the eigenspace is less than multiplicity of lambda
A is not diagonalizable

```

```

%(b)
A=[2 4 3;-4 -6 -3;3 3 1]

```

```

A = 3×3
     2     4     3
    -4    -6    -3
     3     3     1

```

```
[L,P,D]=eigendiag(A);
```

all distinct eigenvalues of A

```
-2.0000
-2.0000
1.0000
```

the distinct eigenvalues of A are

```
-2.0000
1.0000
```

lambda = -2.0000

multiplicity = 2

a basis for the eigenspace for this lambda is

```
0.7071
-0.7071
0
```

dimension of the eigenspace is less than multiplicity of lambda

lambda = 1.0000

multiplicity = 1

a basis for the eigenspace for this lambda is

```
-0.5774
0.5774
-0.5774
```

A is not diagonalizable

```
%(c)
```

```
A=[4 0 1 0; 0 4 0 1; 1 0 4 0; 0 1 0 4]
```

A = 4×4

```
4      0      1      0
0      4      0      1
1      0      4      0
0      1      0      4
```

```
[L,P,D]=eigendiag(A);
```

all distinct eigenvalues of A

```
3
3
5
5
```

the distinct eigenvalues of A are

```
3
5
```

lambda = 3

multiplicity = 2

a basis for the eigenspace for this lambda is

```
-0.7071      0
0      -0.7071
0.7071      0
0      0.7071
```

lambda = 5

multiplicity = 2

a basis for the eigenspace for this lambda is

```
-0.7071      0
0      0.7071
-0.7071      0
0      0.7071
```

A is diagonalized

```

P = 4x4
    -0.7071         0    -0.7071         0
         0    -0.7071         0     0.7071
    0.7071         0    -0.7071         0
         0     0.7071         0     0.7071

D = 4x4
     3     0     0     0
     0     3     0     0
     0     0     5     0
     0     0     0     5

matrix A is symmetric
the orthogonal diagonalization is confirmed

```

```

% %(d)
% A=jord(4,3)
% [L,P,D]=eigendiag(A);
%(e)
A=ones(4)

```

```

A = 4x4
     1     1     1     1
     1     1     1     1
     1     1     1     1
     1     1     1     1

```

```
[L,P,D]=eigendiag(A);
```

```

ans = 4x1
     0
     0
     0
    4.0000

all distinct eigenvalues of A
-0.0000
-0.0000
-0.0000
    4.0000

the distinct eigenvalues of A are
-0.0000
    4.0000

lambda = -3.5321e-16
multiplicity = 3
a basis for the eigenspace for this lambda is
     0         0     0.8660
-0.5774 -0.5774 -0.2887
    0.7887 -0.2113 -0.2887
-0.2113    0.7887 -0.2887

lambda = 4.0000
multiplicity = 1
a basis for the eigenspace for this lambda is
-0.5000
-0.5000
-0.5000
-0.5000

```

```

A is diagonalized
P = 4x4
     0         0     0.8660 -0.5000
-0.5774 -0.5774 -0.2887 -0.5000
    0.7887 -0.2113 -0.2887 -0.5000
-0.2113    0.7887 -0.2887 -0.5000

```

```

D = 4x4
    -0.0000         0         0         0
         0    -0.0000         0         0
         0         0    -0.0000         0
         0         0         0    4.0000
matrix A is symmetric
the orthogonal diagonalization is confirmed

```

```

%(f)
A=[4 1 3 1;1 4 1 3;3 1 4 1;1 3 1 4]

```

```

A = 4x4
     4     1     3     1
     1     4     1     3
     3     1     4     1
     1     3     1     4

```

```
[L,P,D]=eigendiag(A);
```

```

all distinct eigenvalues of A
1.0000
1.0000
5.0000
9.0000

the distinct eigenvalues of A are
1.0000
5.0000
9.0000
lambda = 1
multiplicity = 2
a basis for the eigenspace for this lambda is
-0.7071         0
         0    -0.7071
     0.7071         0
         0     0.7071
lambda = 5.0000
multiplicity = 1
a basis for the eigenspace for this lambda is
dimension of the eigenspace is less than multiplicity of lambda
lambda = 9
multiplicity = 1
a basis for the eigenspace for this lambda is
-0.5000
-0.5000
-0.5000
-0.5000

```

A is not diagonalizable

```

%(g)
A=[3 1 1;1 3 1;1 1 3]

```

```

A = 3x3
     3     1     1
     1     3     1
     1     1     3

```

```
[L,P,D]=eigendiag(A);
```

```

all distinct eigenvalues of A
2.0000

```

```

2.0000
5.0000

the distinct eigenvalues of A are
2.0000
5.0000
lambda = 2.0000
multiplicity = 2
a basis for the eigenspace for this lambda is
    0    0.8165
-0.7071 -0.4082
    0.7071 -0.4082
lambda = 5.0000
multiplicity = 1
a basis for the eigenspace for this lambda is
dimension of the eigenspace is less than multiplicity of lambda
A is not diagonalizable

```

```

%(h)
A=magic(4)

```

```

A = 4x4
    16     2     3    13
     5    11    10     8
     9     7     6    12
     4    14    15     1

```

```

[L,P,D]=eigendiag(A);

```

```

ans = 4x1
 -8.9443
      0
  8.9443
 34.0000
all distinct eigenvalues of A
 -8.9443
 -0.0000
  8.9443
 34.0000

the distinct eigenvalues of A are
 -8.9443
 -0.0000
  8.9443
 34.0000
lambda = -8.9443
multiplicity = 1
a basis for the eigenspace for this lambda is
  0.3764
  0.0236
  0.4236
 -0.8236
lambda = -9.6438e-16
multiplicity = 1
a basis for the eigenspace for this lambda is
  0.2236
  0.6708
 -0.6708
 -0.2236
lambda = 8.9443
multiplicity = 1
a basis for the eigenspace for this lambda is
  0.8236

```

```

-0.4236
-0.0236
-0.3764
lambda = 34.0000
multiplicity = 1
a basis for the eigenspace for this lambda is
-0.5000
-0.5000
-0.5000
-0.5000

```

A is diagonalized

```

P = 4x4
    0.3764    0.2236    0.8236   -0.5000
    0.0236    0.6708   -0.4236   -0.5000
    0.4236   -0.6708   -0.0236   -0.5000
   -0.8236   -0.2236   -0.3764   -0.5000
D = 4x4
   -8.9443     0         0         0
         0   -0.0000     0         0
         0     0     8.9443     0
         0     0     0    34.0000

```

```

%(i)
A=magic(5)

```

```

A = 5x5
    17    24     1     8    15
    23     5     7    14    16
     4     6    13    20    22
    10    12    19    21     3
    11    18    25     2     9

```

```

[L,P,D]=eigendiag(A);

```

```

all distinct eigenvalues of A
-21.2768
-13.1263
 13.1263
 21.2768
 65.0000

```

the distinct eigenvalues of A are

```

-21.2768
-13.1263
 13.1263
 21.2768
 65.0000
lambda = -21.2768
multiplicity = 1
a basis for the eigenspace for this lambda is
 0.0976
 0.3525
 0.5501
-0.3223
-0.6780
lambda = -13.1263
multiplicity = 1
a basis for the eigenspace for this lambda is
-0.6330
 0.5895
-0.3915

```



```

    0.1732
    0.2619
lambda = 13.1263
multiplicity = 1
a basis for the eigenspace for this lambda is
    0.2619
    0.1732
   -0.3915
    0.5895
   -0.6330
lambda = 21.2768
multiplicity = 1
a basis for the eigenspace for this lambda is
dimension of the eigenspace is less than multiplicity of lambda
lambda = 65.0000
multiplicity = 1
a basis for the eigenspace for this lambda is
dimension of the eigenspace is less than multiplicity of lambda
A is not diagonalizable

```

```

%(j)
A=pascal(4)

```

```

A = 4x4
    1    1    1    1
    1    2    3    4
    1    3    6   10
    1    4   10   20

```

```

[L,P,D]=eigendiag(A);

```

```

all distinct eigenvalues of A
    0.0380
    0.4538
    2.2034
   26.3047

the distinct eigenvalues of A are
    0.0380
    0.4538
    2.2034
   26.3047
lambda = 0.0380
multiplicity = 1
a basis for the eigenspace for this lambda is
   -0.3087
    0.7231
   -0.5946
    0.1684
lambda = 0.4538
multiplicity = 1
a basis for the eigenspace for this lambda is
   -0.7873
    0.1632
    0.5321
   -0.2654
lambda = 2.2034
multiplicity = 1
a basis for the eigenspace for this lambda is
    0.5304
    0.6403
    0.3918
   -0.3939

```

```

lambda = 26.3047
multiplicity = 1
a basis for the eigenspace for this lambda is
-0.0602
-0.2012
-0.4581
-0.8638

```

A is diagonalized

```

P = 4x4
-0.3087   -0.7873    0.5304   -0.0602
 0.7231    0.1632    0.6403   -0.2012
-0.5946    0.5321    0.3918   -0.4581
 0.1684   -0.2654   -0.3939   -0.8638

```

```

D = 4x4
 0.0380    0    0    0
 0    0.4538    0    0
 0    0    2.2034    0
 0    0    0    26.3047

```

matrix A is symmetric
the orthogonal diagonalization is confirmed

```

%(k)
A=[0 0 .33;.18 0 0;0 .71 .94]

```

```

A = 3x3
      0      0    0.3300
 0.1800      0      0
      0    0.7100    0.9400

```

```
[L,P,D]=eigendiag(A);
```

```

all distinct eigenvalues of A
-0.0218 - 0.2059i
-0.0218 + 0.2059i
 0.9836 + 0.0000i

```

the distinct eigenvalues of A are

```

-0.0218 - 0.2059i
-0.0218 + 0.2059i
 0.9836 + 0.0000i
lambda = -0.0218 - 0.2059i
multiplicity = 1

```

```

a basis for the eigenspace for this lambda is
 0.6821 + 0.0000i
-0.0624 + 0.5896i
-0.0451 - 0.4256i

```

```
lambda = -0.0218 + 0.2059i
```

```

multiplicity = 1
a basis for the eigenspace for this lambda is
 0.6821 + 0.0000i
-0.0624 - 0.5896i
-0.0451 + 0.4256i

```

```
lambda = 0.9836
```

```

multiplicity = 1
a basis for the eigenspace for this lambda is
-0.3175
-0.0581
-0.9465

```

A is diagonalized

```

P = 3x3 complex
 0.6821 + 0.0000i    0.6821 + 0.0000i   -0.3175 + 0.0000i

```

```

-0.0624 + 0.5896i -0.0624 - 0.5896i -0.0581 + 0.0000i
-0.0451 - 0.4256i -0.0451 + 0.4256i -0.9465 + 0.0000i
D = 3x3 complex
-0.0218 - 0.2059i 0.0000 + 0.0000i 0.0000 + 0.0000i
0.0000 + 0.0000i -0.0218 + 0.2059i 0.0000 + 0.0000i
0.0000 + 0.0000i 0.0000 + 0.0000i 0.9836 + 0.0000i

```

%(1)

```
A=[0 -1;1 0]
```

```

A = 2x2
    0    -1
    1     0

```

```
[L,P,D]=eigendiag(A);
```

```

all distinct eigenvalues of A
0.0000 - 1.0000i
0.0000 + 1.0000i

```

```

the distinct eigenvalues of A are
0.0000 - 1.0000i
0.0000 + 1.0000i

```

```
lambda = 0.0000 - 1.0000i
```

```
multiplicity = 1
```

```
a basis for the eigenspace for this lambda is
```

```

0.7071 + 0.0000i
0.0000 + 0.7071i

```

```
lambda = 0.0000 + 1.0000i
```

```
multiplicity = 1
```

```
a basis for the eigenspace for this lambda is
```

```

0.7071 + 0.0000i
0.0000 - 0.7071i

```

```
A is diagonalized
```

```

P = 2x2 complex
0.7071 + 0.0000i 0.7071 + 0.0000i
0.0000 + 0.7071i 0.0000 - 0.7071i

```

```

D = 2x2 complex
0.0000 - 1.0000i 0.0000 + 0.0000i
0.0000 + 0.0000i 0.0000 + 1.0000i

```

%(m)

```
A=[0 0 .33;.3 0 0;0 .71 .94]
```

```

A = 3x3
    0    0    0.3300
0.3000    0    0
    0    0.7100 0.9400

```

```
[L,P,D]=eigendiag(A);
```

```

all distinct eigenvalues of A
-0.0345 - 0.2617i
-0.0345 + 0.2617i
1.0090 + 0.0000i

```

```
the distinct eigenvalues of A are
```

```

-0.0345 - 0.2617i
-0.0345 + 0.2617i
1.0090 + 0.0000i

```

```
lambda = -0.0345 - 0.2617i
```

```

multiplicity = 1
a basis for the eigenspace for this lambda is
  0.5840 + 0.0000i
 -0.0868 + 0.6582i
 -0.0611 - 0.4631i
lambda = -0.0345 + 0.2617i
multiplicity = 1
a basis for the eigenspace for this lambda is
  0.5840 + 0.0000i
 -0.0868 - 0.6582i
 -0.0611 + 0.4631i
lambda = 1.0090
multiplicity = 1
a basis for the eigenspace for this lambda is
 -0.3095
 -0.0920
 -0.9464

A is diagonalized
P = 3x3 complex
  0.5840 + 0.0000i   0.5840 + 0.0000i  -0.3095 + 0.0000i
 -0.0868 + 0.6582i -0.0868 - 0.6582i  -0.0920 + 0.0000i
 -0.0611 - 0.4631i -0.0611 + 0.4631i  -0.9464 + 0.0000i
D = 3x3 complex
 -0.0345 - 0.2617i   0.0000 + 0.0000i   0.0000 + 0.0000i
  0.0000 + 0.0000i  -0.0345 + 0.2617i   0.0000 + 0.0000i
  0.0000 + 0.0000i   0.0000 + 0.0000i   1.0090 + 0.0000i

```

Exercise 2

type `closetozeroroundoff.m`

```
function B=closetozeroroundoff(A,p)
A(abs(A)<10^-p)=0;
B=A;
end
```

type `qrschmidt.m`

```
function [U,V,tolerance]=qrschmidt(A)
format
[~,n]=size(A);
U=[];
V=[];
tolerance=[];

if rank(A) ~= size(A)
    disp('columns of A are linear dependent and cannot be orthogonalized')
    return;
else
    U=A;
    V = zeros(n,n);

    for i=1:n
        B=A(:,i);
        for j=1:i-1
            V(j,i)=U(:,j)'\*A(:,i);
            B=B-V(j,i)*U(:,j);
        end
        V(i,i)=norm(B);
        U(:,i)=B/V(i,i);
    end

    U(isnan(U)) = 1;
    V(isnan(V)) = 1;

    problem = false;
    if rank(A) ~= rank(U)
        disp('U is not a basis for Col A? Check the code!')
        problem = true;
    end

    if closetozeroroundoff(U'\*U-eye(n),0) ~= 0
        disp('no orthonormalization? Check the code!')
        problem = true;
    end

    if problem == true
        U=[];
        return;
    end

    tolerance=norm(U'\*U-eye(n),1);
    V=U'\*A;

end
```

```
%(a)
I=eye(3);M=magic(3);I(:,3)=M(:,1);
A=I
```

```
A = 3x3
    1    0    8
    0    1    3
    0    0    4
```

```
[U,V,tolerance]=qrschmidt(A)
```

```
U = 3x3
    1    0    0
    0    1    0
    0    0    1
V = 3x3
    1    0    8
    0    1    3
    0    0    4
tolerance = 0
```

```
%(b)
A=[1 2 -1 4 1;0 1 3 -2 2;0 0 0 2 -2]
```

```
A = 3x5
    1    2   -1    4    1
    0    1    3   -2    2
    0    0    0    2   -2
```

```
[U,V,tolerance]=qrschmidt(A)
```

```
U = 3x5
    1    0    1    1    1
    0    1    1    1    1
    0    0    1    1    1
V = 5x5
    1    2   -1    4    1
    0    1    3   -2    2
    1    3    2    4    1
    1    3    2    4    1
    1    3    2    4    1
tolerance = 10
```

```
%(c)
A=magic(4)
```

```
A = 4x4
    16    2    3   13
     5   11   10    8
     9    7    6   12
     4   14   15    1
```

```
[U,V,tolerance]=qrschmidt(A)
```

columns of A are linear dependent and cannot be orthogonalized

```
U =
[]
```

```
V =
[]
```

```
tolerance =
```

```
[]
```

```
%(d)  
A=magic(5)
```

```
A = 5×5  
    17    24     1     8    15  
    23     5     7    14    16  
     4     6    13    20    22  
    10    12    19    21     3  
    11    18    25     2     9
```

```
[U,V,tolerance]=qrschmidt(A)
```

```
U = 5×5  
    0.5234    0.5058   -0.6735    0.1215    0.0441  
    0.7081   -0.6966    0.0177   -0.0815    0.0800  
    0.1231    0.1367    0.3558    0.6307    0.6646  
    0.3079    0.1911    0.4122    0.4247   -0.7200  
    0.3387    0.4514    0.4996   -0.6328    0.1774  
V = 5×5  
    32.4808    26.6311    21.3973    23.7063    25.8615  
         0    19.8943    12.3234     1.9439     4.0856  
   -0.0000   -0.0000    24.3985    11.6316     3.7415  
   -0.0000   -0.0000         0    20.0982     9.9739  
   -0.0000   -0.0000   -0.0000   -0.0000    16.0005  
tolerance = 6.1756e-16
```

```
%(e)  
A=magic(4);A=orth(A)
```

```
A = 4×3  
   -0.5000    0.6708    0.5000  
   -0.5000   -0.2236   -0.5000  
   -0.5000    0.2236   -0.5000  
   -0.5000   -0.6708    0.5000
```

```
[U,V,tolerance]=qrschmidt(A)
```

```
U = 4×3  
   -0.5000    0.6708    0.5000  
   -0.5000   -0.2236   -0.5000  
   -0.5000    0.2236   -0.5000  
   -0.5000   -0.6708    0.5000  
V = 3×3  
    1.0000   -0.0000   -0.0000  
    0.0000    1.0000    0.0000  
   -0.0000     0     1.0000  
tolerance = 1.1102e-16
```

```
%(f)  
A=randi(10,6,4)
```

```
A = 6×4  
     5     4     9     3  
     7     5     2     5  
     1     1    10     5  
     9     2     6     8  
     6     7     8     9  
     9     4    10     2
```

```
[U,V,tolerance]=qrschmidt(A)
```

```
U = 6x4
    0.3026    0.2368    0.3037   -0.3164
    0.4237    0.2147   -0.4951    0.0302
    0.0605    0.0863    0.7896    0.3345
    0.5447   -0.5863   -0.0426    0.5338
    0.3631    0.7126   -0.0297    0.3201
    0.5447   -0.1969    0.1910   -0.6322
V = 4x4
   16.5227    9.1995   15.7964   12.0440
   -0.0000    5.1352    3.6379    3.5445
   -0.0000   -0.0000   11.0561    2.1574
    0.0000    0.0000    0.0000    6.7619
tolerance = 6.3838e-16
```

```
%(g)
A=hilb(5)
```

```
A = 5x5
    1.0000    0.5000    0.3333    0.2500    0.2000
    0.5000    0.3333    0.2500    0.2000    0.1667
    0.3333    0.2500    0.2000    0.1667    0.1429
    0.2500    0.2000    0.1667    0.1429    0.1250
    0.2000    0.1667    0.1429    0.1250    0.1111
```

```
[U,V,tolerance]=qrschmidt(A)
```

```
U = 5x5
    0.8266   -0.5334    0.1753   -0.0391    0.0055
    0.4133    0.3741   -0.7173    0.4033   -0.1101
    0.2755    0.4629   -0.0577   -0.6790    0.4954
    0.2066    0.4433    0.3526   -0.2062   -0.7707
    0.1653    0.4059    0.5720    0.5764    0.3853
V = 5x5
    1.2098    0.6888    0.4920    0.3854    0.3178
   -0.0000    0.1301    0.1402    0.1327    0.1223
    0.0000    0.0000    0.0081    0.0126    0.0149
   -0.0000   -0.0000   -0.0000    0.0003    0.0007
   -0.0000   -0.0000    0.0000    0.0000    0.0000
tolerance = 1.0536e-07
```

```
%(i)
A=pascal(5)
```

```
A = 5x5
    1     1     1     1     1
    1     2     3     4     5
    1     3     6    10    15
    1     4    10    20    35
    1     5    15    35    70
```

```
[U,V,tolerance]=qrschmidt(A)
```

```
U = 5x5
    0.4472   -0.6325    0.5345   -0.3162    0.1195
    0.4472   -0.3162   -0.2673    0.6325   -0.4781
    0.4472     0     -0.5345   -0.0000    0.7171
    0.4472    0.3162   -0.2673   -0.6325   -0.4781
    0.4472    0.6325    0.5345    0.3162    0.1195
V = 5x5
    2.2361    6.7082   15.6525   31.3050   56.3489
```


0.0000	3.1623	11.0680	26.5631	53.1263
0	-0.0000	1.8708	7.4833	19.2428
0.0000	0.0000	0.0000	0.6325	2.8460
-0.0000	-0.0000	-0.0000	-0.0000	0.1195

tolerance = 9.1353e-12

Exercise 3

Part 1

type `qrgivens.m`

```
function [q,r] = qrgivens(A)
format
[m,n]=size(A);
r=A;
q=eye(m);
k=min(m,n);

for i=1:k      % iterate through columns
    j=m;      % j starts at bottom
    while j > i
        if r(j,i) ~= 0    % checks if entry is NOT 0
            b = r(j,i);    % row entry
            a = r(i,i);    % main diagonal entry
            G = givensrot(m,i,j,a,b);
            q=q*G;
            r = G' * r;
        end
        j = j - 1;        % j goes to row above
    end
end
r=closetozeroroundoff(r,7);
% these tests only go off when code failed
test=0;
if ~istriu(r)
    disp('r is not upper-triangular?!')
    test=1;
end

if any(closetozeroroundoff(q'*q-eye(m),7),"all")
    disp('q is not orthogonal?!')
    test=1;
end

if any(closetozeroroundoff(A-q*r,7),"all")
    disp('QR factorization is not working?!')
    test=1;
end

if test
    r=[];
    q=[];
end
```

type `closetozeroroundoff.m`

```
function B=closetozeroroundoff(A,p)
A(abs(A)<10^-p)=0;
B=A;
end
```

```
%(a)
A=ones(2)
```

```
A = 2x2
    1    1
    1    1
```

```
[q,r] = qrgivens(A)
```

```
q = 2x2
    0.7071    -0.7071
    0.7071     0.7071
r = 2x2
    1.4142    1.4142
         0         0
```

```
%(b)
```

```
A=magic(3)
```

```
A = 3x3
     8     1     6
     3     5     7
     4     9     2
```

```
[q,r] = qrgivens(A)
```

```
q = 3x3
    0.8480   -0.5223    0.0901
    0.3180    0.3655   -0.8748
    0.4240    0.7705    0.4760
r = 3x3
    9.4340    6.2540    8.1620
         0    8.2394    0.9655
         0         0   -4.6314
```

```
%(c)
```

```
A=magic(4)
```

```
A = 4x4
    16     2     3    13
     5    11    10     8
     9     7     6    12
     4    14    15     1
```

```
[q,r] = qrgivens(A)
```

```
q = 4x4
    0.8230   -0.4186    0.3123    0.2236
    0.2572    0.5155   -0.4671    0.6708
    0.4629    0.1305   -0.5645   -0.6708
    0.2057    0.7363    0.6046   -0.2236
r = 4x4
    19.4422    10.5955    10.9041    18.5164
         0    16.0541    15.7259    0.9848
         0         0     1.9486   -5.8458
         0         0         0         0
```

```
%(d)
```

```
A=[magic(3),ones(3,2)]
```

```
A = 3x5
     8     1     6     1     1
     3     5     7     1     1
     4     9     2     1     1
```

```
[q,r] = qrgivens(A)
```

```
q = 3x3
```

```

0.8480    -0.5223    0.0901
0.3180    0.3655   -0.8748
0.4240    0.7705    0.4760
r = 3x5
 9.4340    6.2540    8.1620    1.5900    1.5900
 0         8.2394    0.9655    0.6137    0.6137
 0         0        -4.6314   -0.3088   -0.3088

```

```

%(e)
A=[magic(3);ones(2,3)]

```

```

A = 5x3
 8     1     6
 3     5     7
 4     9     2
 1     1     1
 1     1     1

```

```

[q,r] = qrgivens(A)

```

```

q = 5x5
 0.8386   -0.5286   -0.0928   -0.0614    0.0699
 0.3145    0.3622    0.8725   -0.0614    0.0699
 0.4193    0.7656   -0.4789   -0.0614    0.0699
 0.1048    0.0399    0.0201    0.9918   -0.0575
 0.1048    0.0399    0.0201   -0.0705   -0.9910
r = 5x3
 9.5394    6.3945    8.2815
 0         8.2529    0.9747
 0         0         4.6333
 0         0         0
 0         0         0

```

```

%(f)
A=triu(magic(5))

```

```

A = 5x5
 17    24     1     8    15
 0     5     7    14    16
 0     0    13    20    22
 0     0     0    21     3
 0     0     0     0     9

```

```

[q,r] = qrgivens(A)

```

```

q = 5x5
 1     0     0     0     0
 0     1     0     0     0
 0     0     1     0     0
 0     0     0     1     0
 0     0     0     0     1
r = 5x5
 17    24     1     8    15
 0     5     7    14    16
 0     0    13    20    22
 0     0     0    21     3
 0     0     0     0     9

```

```

%(g)
A=[magic(3);hilb(3)]

```

```

A = 6x3

```

8.0000	1.0000	6.0000
3.0000	5.0000	7.0000
4.0000	9.0000	2.0000
1.0000	0.5000	0.3333
0.5000	0.3333	0.2500
0.3333	0.2500	0.2000

```
[q,r] = qrgivens(A)
```

```
q = 6x6
    0.8416   -0.5206   -0.0763   -0.1073   -0.0495    0.0313
    0.3156    0.3660    0.8725    0.0691    0.0185   -0.0056
    0.4208    0.7711   -0.4683   -0.0800   -0.0422    0.0282
    0.1052   -0.0196   -0.1084    0.9882    0.0135   -0.0097
    0.0526    0.0003   -0.0384   -0.0235    0.9976   -0.0067
    0.0351    0.0036   -0.0192   -0.0154   -0.0097   -0.9990

r = 6x3
    9.5058    6.2856    8.1555
         0    8.2410    0.9753
         0         0    4.6637
         0         0         0
         0         0         0
         0         0         0
```

```
%(h)
```

```
A=[1 1 2 0;0 0 1 3;0 0 2 4;0 0 3 5]
```

```
A = 4x4
     1     1     2     0
     0     0     1     3
     0     0     2     4
     0     0     3     5
```

```
[q,r] = qrgivens(A)
```

```
q = 4x4
    1.0000         0         0         0
         0    1.0000         0         0
         0         0    0.5547   -0.8321
         0         0    0.8321    0.5547

r = 4x4
    1.0000    1.0000    2.0000         0
         0         0    1.0000    3.0000
         0         0    3.6056    6.3791
         0         0         0   -0.5547
```

```
%(i)
```

```
A=pascal(4)
```

```
A = 4x4
     1     1     1     1
     1     2     3     4
     1     3     6    10
     1     4    10    20
```

```
[q,r] = qrgivens(A)
```

```
q = 4x4
    0.5000   -0.6708    0.5000   -0.2236
    0.5000   -0.2236   -0.5000    0.6708
    0.5000    0.2236   -0.5000   -0.6708
    0.5000    0.6708    0.5000    0.2236
```

```

r = 4x4
    2.0000    5.0000   10.0000   17.5000
    0    2.2361    6.7082   14.0872
    0    0    1.0000    3.5000
    0    0    0    0.2236

```

Part 2

```
type hreflections.m
```

```

function [q,r] = hreflections(A)
format
[m,n]=size(A);
q=eye(m);
Q=eye(m);
r=A;
k=min(m,n);
for i=1:k
    R=r(i:end,i:end);
    if ~any(R(:,1))
        continue
    else
        if i == 1
            I = eye(m);
        else
            I = eye((m-i)+1);
        end
        colnorm=norm(R(:,1)); % colnorm is like ||x||
        u=R(:,1)-colnorm*I(:,1); % x-||x||e1
        u=closetozeroroundoff(u,7);
        if ~any(u)
            continue
        else
            v = u/norm(u);
            Q = I-2*(v*v');
            %embed Q into mxm identity matrix as described in Algorithm
            I=eye(m);
            I(padarray(true(size(Q)),size(I)-size(Q),'pre')) = Q;
            Q = I;
            %Q=closetozeroroundoff(Q,7);
        end
        r=Q*r; % running into problems here
        % 1st column of r has entry |x| on top and everything below is 0
        q=q*Q;
        r=closetozeroroundoff(r,7);
    end
end

test=0;
if ~istriu(r)
    disp('r is not upper-triangular?!')
    test=1;
end

if any(closetozeroroundoff(q'*q-eye(m),7),"all")
    disp('q is not orthogonal?!')
    test=1;
end

if any(closetozeroroundoff(A-q*r,7),"all")
    disp('QR factorization is not working?!')
    test=1;
end
end

```

```

if test
    q=[];
    r=[];
end

```

```

%(a)
A=zeros(2,4)

```

```

A = 2x4
    0    0    0    0
    0    0    0    0

```

```

[q,r] = hreflections(A)

```

```

q = 2x2
    1    0
    0    1
r = 2x4
    0    0    0    0
    0    0    0    0

```

```

%(b)
A=ones(2)

```

```

A = 2x2
    1    1
    1    1

```

```

[q,r] = hreflections(A)

```

```

q = 2x2
    0.7071    0.7071
    0.7071   -0.7071
r = 2x2
    1.4142    1.4142
         0         0

```

```

%(c)
A=zeros(4);A(2,[2 4])=ones(2,1)

```

```

A = 4x4
    0    0    0    0
    0    1    0    1
    0    0    0    0
    0    0    0    0

```

```

[q,r] = hreflections(A)

```

```

q = 4x4
    1    0    0    0
    0    1    0    0
    0    0    1    0
    0    0    0    1
r = 4x4
    0    0    0    0
    0    1    0    1
    0    0    0    0
    0    0    0    0

```

```

%(d)
A=pascal(4)

```

```
A = 4x4
    1     1     1     1
    1     2     3     4
    1     3     6    10
    1     4    10    20
```

```
[q,r] = hreflections(A)
```

```
q = 4x4
    0.5000   -0.6708    0.5000   -0.2236
    0.5000   -0.2236   -0.5000    0.6708
    0.5000    0.2236   -0.5000   -0.6708
    0.5000    0.6708    0.5000    0.2236

r = 4x4
    2.0000    5.0000   10.0000   17.5000
         0    2.2361    6.7082   14.0872
         0         0    1.0000    3.5000
         0         0         0    0.2236
```

```
%(e)
A=magic(4)
```

```
A = 4x4
    16     2     3    13
     5    11    10     8
     9     7     6    12
     4    14    15     1
```

```
[q,r] = hreflections(A)
```

```
q = 4x4
    0.8230   -0.4186    0.3123   -0.2236
    0.2572    0.5155   -0.4671   -0.6708
    0.4629    0.1305   -0.5645    0.6708
    0.2057    0.7363    0.6046    0.2236

r = 4x4
   19.4422   10.5955   10.9041   18.5164
         0   16.0541   15.7259    0.9848
         0         0    1.9486   -5.8458
         0         0         0         0
```

```
%(f)
A=[magic(3),ones(3,2)]
```

```
A = 3x5
     8     1     6     1     1
     3     5     7     1     1
     4     9     2     1     1
```

```
[q,r] = hreflections(A)
```

```
q = 3x3
    0.8480   -0.5223   -0.0901
    0.3180    0.3655    0.8748
    0.4240    0.7705   -0.4760

r = 3x5
    9.4340    6.2540    8.1620    1.5900    1.5900
         0    8.2394    0.9655    0.6137    0.6137
         0         0    4.6314    0.3088    0.3088
```

```
%(g)
A=[magic(3);ones(2,3)]
```



```
A = 5x3
    8     1     6
    3     5     7
    4     9     2
    1     1     1
    1     1     1
```

```
[q,r] = hreflections(A)
```

```
q = 5x5
    0.8386   -0.5286   -0.0928   -0.0658   -0.0658
    0.3145    0.3622    0.8725   -0.0658   -0.0658
    0.4193    0.7656   -0.4789   -0.0658   -0.0658
    0.1048    0.0399    0.0201    0.9935   -0.0065
    0.1048    0.0399    0.0201   -0.0065    0.9935

r = 5x3
    9.5394    6.3945    8.2815
         0    8.2529    0.9747
         0         0    4.6333
         0         0         0
         0         0         0
```

```
%(h)
A=triu(magic(4))
```

```
A = 4x4
    16     2     3    13
     0    11    10     8
     0     0     6    12
     0     0     0     1
```

```
[q,r] = hreflections(A)
```

```
q = 4x4
     1     0     0     0
     0     1     0     0
     0     0     1     0
     0     0     0     1

r = 4x4
    16     2     3    13
     0    11    10     8
     0     0     6    12
     0     0     0     1
```

```
%(i)
A=[magic(3);hilb(3)]
```

```
A = 6x3
    8.0000    1.0000    6.0000
    3.0000    5.0000    7.0000
    4.0000    9.0000    2.0000
    1.0000    0.5000    0.3333
    0.5000    0.3333    0.2500
    0.3333    0.2500    0.2000
```

```
[q,r] = hreflections(A)
```

```
q = 6x6
    0.8416   -0.5206   -0.0763   -0.1088   -0.0474   -0.0291
    0.3156    0.3660    0.8725    0.0695    0.0170    0.0043
    0.4208    0.7711   -0.4683   -0.0814   -0.0407   -0.0265
    0.1052   -0.0196   -0.1084    0.9883   -0.0081   -0.0062
```

```

    0.0526    0.0003   -0.0384   -0.0017    0.9979   -0.0019
    0.0351    0.0036   -0.0192    0.0005   -0.0007    0.9992
r = 6x3
    9.5058    6.2856    8.1555
         0     8.2410    0.9753
         0         0     4.6637
         0         0         0
         0         0         0
         0         0         0

```

```

%(j)
A=[1 1 2 0;0 0 1 3;0 0 2 4;0 0 3 5]

```

```

A = 4x4
    1     1     2     0
    0     0     1     3
    0     0     2     4
    0     0     3     5

```

```

[q,r] = hreflections(A)

```

```

q = 4x4
    1.0000         0         0         0
         0     1.0000         0         0
         0         0     0.5547     0.8321
         0         0     0.8321    -0.5547
r = 4x4
    1.0000    1.0000    2.0000         0
         0         0     1.0000    3.0000
         0         0     3.6056    6.3791
         0         0         0     0.5547

```

Part 3

```

type qrschmidt.m

```

```

function [U,V,tolerance]=qrschmidt(A)
format
[~,n]=size(A);
U=[];
V=[];
tolerance=[];

if rank(A) ~= size(A)
    disp('columns of A are linear dependent and cannot be orthogonalized')
    return;
else
    U=A;
    V = zeros(n,n);

    for i=1:n
        B=A(:,i);
        for j=1:i-1
            V(j,i)=U(:,j)'\*A(:,i);
            B=B-V(j,i)*U(:,j);
        end
        V(i,i)=norm(B);
        U(:,i)=B/V(i,i);
    end

    U(isnan(U)) = 1;
    V(isnan(V)) = 1;

```

```

    problem = false;
    if rank(A) ~= rank(U)
        disp('U is not a basis for Col A? Check the code!')
        problem = true;
    end

    if closetozeroroundoff(U'*U-eye(n),0) ~= 0
        disp('no orthonormalization? Check the code!')
        problem = true;
    end

    if problem == true
        U=[];
        return;
    end

    tolerance=norm(U'*U-eye(n),1);
    V=U'*A;
end

```

type `hbasis.m`

```

function [Q,R] = hbasis(A)
[m,n]=size(A);
rankA=rank(A);
[Q,R] = hreflections(A);
if m > n
    tempQ = Q;
    tempR = R;

    Q = tempQ(:,1:n);
    R = tempR(1:n,:);
end

if any(closetozeroroundoff(A-Q*R,7),"all")
    disp('an economy-size factorization is not working?')
    Q=[];
    R=[];
end

if rankA ~= n %if rankA==n continue code
    return
end

[U,V]=qrschmidt(A);
mm = 0;
if closetozeroroundoff(U-Q,7)~= 0
    disp('the basis Q does not match the Gram-Schmidt basis U')
    mm = mm+1;
end
if closetozeroroundoff(V-R,7)~= 0
    disp('R does not match upper-triangular V from the Gram-Schmidt process')
    mm = mm+1;
end
if mm >= 1
    disp('Check the code!')
    Q=[];
    R=[];
end

```

type `hreflections.m`

```

function [q,r] = hreflections(A)
format
[m,n]=size(A);
q=eye(m);
Q=eye(m);
r=A;
k=min(m,n);
for i=1:k
    R=r(i:end,i:end);
    if ~any(R(:,1))
        continue
    else
        if i == 1
            I = eye(m);
        else
            I = eye((m-i)+1);
        end
        colnorm=norm(R(:,1)); % colnorm is like ||x||
        u=R(:,1)-colnorm*I(:,1); % x-||x||e1
        u=closetozeroroundoff(u,7);
        if ~any(u)
            continue
        else
            v = u/norm(u);
            Q = I-2*(v*v');
            %embed Q into mxm identity matrix as described in Algorithm
            I=eye(m);
            I(padarray(true(size(Q)),size(I)-size(Q),'pre')) = Q;
            Q = I;
            %Q=closetozeroroundoff(Q,7);
        end
        r=Q*r; % running into problems here
        % 1st column of r has entry |x| on top and everything below is 0
        q=q*Q;
        r=closetozeroroundoff(r,7);
    end
end

test=0;
if ~istriu(r)
    disp('r is not upper-triangular?!')
    test=1;
end

if any(closetozeroroundoff(q'*q-eye(m),7),"all")
    disp('q is not orthogonal?!')
    test=1;
end

if any(closetozeroroundoff(A-q*r,7),"all")
    disp('QR factorization is not working?!')
    test=1;
end

if test
    q=[];
    r=[];
end

```

```

%(a)
A=magic(4)

```

```

A = 4×4

```

16	2	3	13
5	11	10	8
9	7	6	12
4	14	15	1

```
[Q,R] = hbasis(A)
```

```
Q = 4x4
    0.8230    -0.4186     0.3123    -0.2236
    0.2572     0.5155    -0.4671    -0.6708
    0.4629     0.1305    -0.5645     0.6708
    0.2057     0.7363     0.6046     0.2236
R = 4x4
   19.4422    10.5955    10.9041    18.5164
         0    16.0541    15.7259     0.9848
         0         0     1.9486    -5.8458
         0         0         0         0
```

```
%(b)
```

```
A=[1 2 3;2 4 3;2 4 2]
```

```
A = 3x3
     1     2     3
     2     4     3
     2     4     2
```

```
[Q,R] = hbasis(A)
```

```
Q = 3x3
    0.3333     0.6667     0.6667
    0.6667     0.3333    -0.6667
    0.6667    -0.6667     0.3333
R = 3x3
    3.0000     6.0000     4.3333
         0         0     1.6667
         0         0     0.6667
```

```
%(c)
```

```
A=[1 2 3;2 4 6;2 4 6]
```

```
A = 3x3
     1     2     3
     2     4     6
     2     4     6
```

```
[Q,R] = hbasis(A)
```

```
Q = 3x3
    0.3333     0.6667     0.6667
    0.6667     0.3333    -0.6667
    0.6667    -0.6667     0.3333
R = 3x3
    3.0000     6.0000     9.0000
         0         0         0
         0         0         0
```

```
%(d)
```

```
A=rand(3,5)
```

```
A = 3x5
    0.8147    0.9134    0.2785    0.9649    0.9572
```

0.9058	0.6324	0.5469	0.1576	0.4854
0.1270	0.0975	0.9575	0.9706	0.8003

[Q,R] = hbasis(A)

Q = 3×3

0.6651	0.7463	-0.0256
0.7395	-0.6631	-0.1162
0.1037	-0.0583	0.9929

R = 3×5

1.2249	1.0853	0.6889	0.8590	1.0785
0	0.2566	-0.2106	0.5590	0.3458
0	0	0.8800	0.9207	0.7137

%(e)

A=randi([-6 6],5,3)

A = 5×3

-5	2	3
-1	-6	3
5	5	-1
4	6	2
6	2	-4

[Q,R] = hbasis(A)

Q = 5×3

-0.4927	0.5562	0.1141
-0.0985	-0.6355	0.6759
0.4927	0.2605	0.1312
0.3941	0.4418	0.6374
0.5912	-0.1541	-0.3265

R = 3×3

10.1489	5.6164	-3.8428
0	8.5707	1.0014
0	0	4.8198

%(f)

A=[magic(4),pascal(4)]

A = 4×8

16	2	3	13	1	1	1	1
5	11	10	8	1	2	3	4
9	7	6	12	1	3	6	10
4	14	15	1	1	4	10	20

[Q,R] = hbasis(A)

Q = 4×4

0.8230	-0.4186	0.3123	-0.2236
0.2572	0.5155	-0.4671	-0.6708
0.4629	0.1305	-0.5645	0.6708
0.2057	0.7363	0.6046	0.2236

R = 4×8

19.4422	10.5955	10.9041	18.5164	1.7488	3.5490	6.4293	10.5955
0	16.0541	15.7259	0.9848	0.9637	3.9489	9.2735	17.6737
0	0	1.9486	-5.8458	-0.1146	0.1032	1.5703	4.8915
0	0	0	0	0	1.3416	4.0249	8.2735

%(g)

A=magic(3)

```
A = 3×3
     8     1     6
     3     5     7
     4     9     2
```

```
[Q,R] = hbasis(A)
```

```
Q = 3×3
    0.8480   -0.5223   -0.0901
    0.3180    0.3655    0.8748
    0.4240    0.7705   -0.4760
R = 3×3
    9.4340    6.2540    8.1620
         0    8.2394    0.9655
         0         0    4.6314
```

```
%(h)
A=[magic(3);hilb(3)]
```

```
A = 6×3
    8.0000    1.0000    6.0000
    3.0000    5.0000    7.0000
    4.0000    9.0000    2.0000
    1.0000    0.5000    0.3333
    0.5000    0.3333    0.2500
    0.3333    0.2500    0.2000
```

```
[Q,R] = hbasis(A)
```

```
Q = 6×3
    0.8416   -0.5206   -0.0763
    0.3156    0.3660    0.8725
    0.4208    0.7711   -0.4683
    0.1052   -0.0196   -0.1084
    0.0526    0.0003   -0.0384
    0.0351    0.0036   -0.0192
R = 3×3
    9.5058    6.2856    8.1555
         0    8.2410    0.9753
         0         0    4.6637
```

Exercise 4

type `closetozeroroundoff.m`

```
function B=closetozeroroundoff(A,p)
A(abs(A)<10^-p)=0;
B=A;
end
```

type `shrink.m`

```
function [pivot,B]=shrink(A)
[~,pivot]=rref(A);
B=A(:,pivot);
end
```

type `proj.m`

```
function [p,z]=proj(A,b)
format
[~,A]=shrink(A);
m=size(A,1); % m rows and column vector b
p=[];
z=[];

if m ~= size(b,1)
    disp('No solution: sizes of A and b disagree')
    return % terminates function
end

% Check if b is in Col A
if size(b,1) == rank(A)
    disp('b is in Col A')
    p = b
    z = zeros(m,1)
    return
end

% Check if b is orthogonal to Col A
if closetozeroroundoff(A'*b,7) == 0
    disp('b is orthogonal to Col A')
    p = zeros(m,1)
    z = b
else
    [Q,~] = hbasis(A);
    p = Q*Q'*b;
    z = b - p;
    % verify that p and z were computed correctly
    x = (A'*A)\(A'*b);
    p1 = A*x;

    if closetozeroroundoff(p1-p,7) == 0
        disp('the projection of b onto Col A is')
        p
    else % Something is wrong in code
        disp('Oops! p is not a projection!?!')
        p = [];
    end

    if closetozeroroundoff(A'*z,7)== 0
        disp('the component of b orthogonal to Col A is')
        z
    else

```



```

        disp('What?! z is not orthogonal to Col A!')
        z = [];
    end
end

if ~isempty(p) && ~isempty(z)
    d = norm(z);
    fprintf('the distance from b to Col A is %i',d)
end

```

type **hbasis**

```

function [Q,R] = hbasis(A)
[m,n]=size(A);
rankA=rank(A);
[Q,R] = hreflections(A);
if m > n
    tempQ = Q;
    tempR = R;

    Q = tempQ(:,1:n);
    R = tempR(1:n,:);
end

if any(closetozeroroundoff(A-Q*R,7),"all")
    disp('an economy-size factorization is not working?')
    Q=[];
    R=[];
end

if rankA ~= n %if rankA==n continue code
    return
end

[U,V]=qrschmidt(A);
mm = 0;
if closetozeroroundoff(U-Q,7)~= 0
    disp('the basis Q does not match the Gram-Schmidt basis U')
    mm = mm+1;
end
if closetozeroroundoff(V-R,7)~= 0
    disp('R does not match upper-triangular V from the Gram-Schmidt process')
    mm = mm+1;
end
if mm >= 1
    disp('Check the code!')
    Q=[];
    R=[];
end

```

%(a)

A=[1 2 3;2 4 3;2 4 2], b=ones(3,1)

```

A = 3x3
    1     2     3
    2     4     3
    2     4     2
b = 3x1
    1
    1
    1

```

[p,z]=proj(A,b);

the projection of b onto Col A is

```
p = 3x1
    0.9310
    1.1379
    0.8966
```

the component of b orthogonal to Col A is

```
z = 3x1
    0.0690
   -0.1379
    0.1034
```

the distance from b to Col A is 1.856953e-01

```
%(b)
```

```
A=[1 2 3;2 4 6;2 4 6], b=ones(3,1)
```

```
A = 3x3
     1     2     3
     2     4     6
     2     4     6
b = 3x1
     1
     1
     1
```

```
[p,z]=proj(A,b);
```

the projection of b onto Col A is

```
p = 3x1
    0.5556
    1.1111
    1.1111
```

the component of b orthogonal to Col A is

```
z = 3x1
    0.4444
   -0.1111
   -0.1111
```

the distance from b to Col A is 4.714045e-01

```
%(c)
```

```
A=magic(4), b=A(:,4)
```

```
A = 4x4
    16     2     3    13
     5    11    10     8
     9     7     6    12
     4    14    15     1
b = 4x1
    13
     8
    12
     1
```

```
[p,z]=proj(A,b);
```

the projection of b onto Col A is

```
p = 4x1
   13.0000
    8.0000
   12.0000
    1.0000
```

the component of b orthogonal to Col A is

```
z = 4x1
```

```

10^-13 x
-0.0533
-0.0533
0.1066
0.0244
the distance from b to Col A is 1.328005e-14

```

```

%(d)
A=magic(5), b=(1:4)'

```

```

A = 5x5
    17    24     1     8    15
    23     5     7    14    16
     4     6    13    20    22
    10    12    19    21     3
    11    18    25     2     9
b = 4x1
     1
     2
     3
     4

```

```

[p,z]=proj(A,b);

```

No solution: sizes of A and b disagree

```

%(e)
A=magic(4), b=randi(10,4,1)

```

```

A = 4x4
    16     2     3    13
     5    11    10     8
     9     7     6    12
     4    14    15     1
b = 4x1
     3
     5
     1
     2

```

```

[p,z]=proj(A,b);

```

the projection of b onto Col A is

```

p = 4x1
    2.3500
    3.0500
    2.9500
    2.6500

```

the component of b orthogonal to Col A is

```

z = 4x1
    0.6500
    1.9500
   -1.9500
   -0.6500

```

the distance from b to Col A is 2.906888e+00

```

%(f)
A=magic(5), b = rand(5,1)

```

```

A = 5x5
    17    24     1     8    15

```

```

23    5    7    14    16
 4    6   13   20   22
10   12   19   21    3
11   18   25    2    9
b = 5×1
    0.9421
    0.9561
    0.5752
    0.0598
    0.2348

```

```
[p,z]=proj(A,b);
```

```

b is in Col A
p = 5×1
    0.9421
    0.9561
    0.5752
    0.0598
    0.2348
z = 5×1
    0
    0
    0
    0
    0

```

```

%(g)
A=rand(4,3), b=ones(4,1)

```

```

A = 4×3
    0.3532    0.1690    0.4509
    0.8212    0.6491    0.5470
    0.0154    0.7317    0.2963
    0.0430    0.6477    0.7447
b = 4×1
    1
    1
    1
    1

```

```
[p,z]=proj(A,b);
```

```

the projection of b onto Col A is
p = 4×1
    0.6454
    1.1464
    0.7795
    1.1949
the component of b orthogonal to Col A is
z = 4×1
    0.3546
   -0.1464
    0.2205
   -0.1949
the distance from b to Col A is 4.835224e-01

```

```

%(h)
A=ones(4); A(:)=1:16, b=[1;0;1;0]

```

```

A = 4×4
    1    5    9   13

```

```

    2    6   10   14
    3    7   11   15
    4    8   12   16
b = 4x1
    1
    0
    1
    0

```

```
[p,z]=proj(A,b);
```

the projection of b onto Col A is

```

p = 4x1
    0.8000
    0.6000
    0.4000
    0.2000

```

the component of b orthogonal to Col A is

```

z = 4x1
    0.2000
   -0.6000
    0.6000
   -0.2000

```

the distance from b to Col A is 8.944272e-01

```

%(i)
B=ones(4); B(:)=1:16, A=null(B,'r'), b=ones(4,1)

```

```

B = 4x4
    1    5    9   13
    2    6   10   14
    3    7   11   15
    4    8   12   16
A = 4x2
    1    2
   -2   -3
    1    0
    0    1
b = 4x1
    1
    1
    1
    1

```

```
[p,z]=proj(A,b);
```

b is orthogonal to Col A

```

p = 4x1
    0
    0
    0
    0

```

```

z = 4x1
    1
    1
    1
    1

```

the distance from b to Col A is 2

Exercise 5

type `solveall.m`

```
function x=solveall(A,b)
format
[m,n]=size(A);
x=zeros(n,1);
consist=0;
uniq=0;
if (m==n & rank(A)==m & rank(A)==n)
    consist=1;
    disp('the matrix is invertible - there is a unique "exact" solution')
    [invA,~] = eluinv(A);
    x = invA*b;
else
    if (rank([A,b]) == rank(A))
        consist=1;
        disp('the system is consistent - look for "exact" solution')
    else
        disp('the system is inconsistent - look for least-squares solution')
    end

    if(rank(A)==n)
        uniq=1;
        disp('the system has a unique solution')
    else
        disp('the system has infinitely many solutions')
    end

    if (uniq == 0)
        [pivot_c,B]=shrink(A);
    else
        B=A;
    end
    [Q,R] = hbasis(B);
    aug=[R Q'*b];
    aug=rref(aug);
    y=aug(:,end);
    if (uniq == 0)
        x(pivot_c,1)=y;
    else
        x=y;
    end
end
if consist == 1 & ~any(closetozeroroundoff(A*x-b,7))
    disp('an "exact" solution of the system is')
    disp(x)
elseif consist == 0 & ~any(closetozeroroundoff((A'*A)*x-A'*b,7))
    disp('a least-squares solution is')
    disp(x)
else
    disp('Check code for inconsistent system')
    x=[];
end
```

type `shrink.m`

```
function [pivot,B]=shrink(A)
[~,pivot]=rref(A);
B=A(:,pivot);
end
```

type closetozeroroundoff.m

```
function B=closetozeroroundoff(A,p)
A(abs(A)<10^-p)=0;
B=A;
end
```

type eluinv.m

```
function [invA,detA] = eluinv(A)
[~,n]=size(A);
if rank(A) < n
    fprintf('A is not invertible')
    invA=[];
    detA=0;
    return
else
    %Use L and U outputs from the elu function to compute
    %inverse matrices for each respective variable.
    [L,U,N]=elu(A);
    invL = rref([L eye(n)]);
    invL = invL(1:n,n+1:2*n);
    invU = rref([U eye(n)]);
    invU = invU(1:n,n+1:2*n);

    %Use invL and invU to compute invA
    invA = invU*invL;
    F = inv(A);

    %Check validity of invA computation
    if closetozeroroundoff(invA-F,7) ~= 0
        invA = [];
    end

    %Compute detA using U and N
    detA = (-1)^N*prod(diag(U));
    d = det(A);

    %Check validity of detA computation
    if closetozeroroundoff(detA-d,7) ~= 0
        detA = [];
    end
end
```

type hbasis.m

```
function [Q,R] = hbasis(A)
[m,n]=size(A);
rankA=rank(A);
[Q,R] = hreflections(A);
if m > n
    tempQ = Q;
    tempR = R;
    Q = tempQ(:,1:n);
    R = tempR(1:n,:);
end
if any(closetozeroroundoff(A-Q*R,7),"all")
    disp('an economy-size factorization is not working?')
    Q=[];
    R=[];
end
if rankA ~= n %if rankA==n continue code
return
```

```

end
[U,V]=qrschmidt(A);
mm = 0;
if closetozeroroundoff(U-Q,7) ~= 0
disp('the basis Q does not match the Gram-Schmidt basis U')
mm = mm+1;
end
if closetozeroroundoff(V-R,7) ~= 0
disp('R does not match upper-triangular V from the Gram-Schmidt process')
mm = mm+1;
end
if mm >= 1
disp('Check the code!')
Q=[];
R=[];
end

```

```

%(a)
A=magic(5), H=60*hilb(5); b=H(:,1)

```

```

A = 5x5
    17    24     1     8    15
    23     5     7    14    16
     4     6    13    20    22
    10    12    19    21     3
    11    18    25     2     9

b = 5x1
    60
    30
    20
    15
    12

```

```

x=solveall(A,b);

```

the matrix is invertible - there is a unique "exact" solution
an "exact" solution of the system is

```

    0.5888
    1.5850
   -1.1785
    0.5081
    0.6042

```

```

%(b)
A=magic(4), b=ones(4,1)

```

```

A = 4x4
    16     2     3    13
     5    11    10     8
     9     7     6    12
     4    14    15     1

b = 4x1
     1
     1
     1
     1

```

```

x=solveall(A,b);

```

the system is consistent - look for "exact" solution
the system has infinitely many solutions


```
an "exact" solution of the system is
0.0588
0.1176
-0.0588
0
```

```
%(c)
A=magic(4), b=rand(4,1)
```

```
A = 4x4
    16     2     3    13
     5    11    10     8
     9     7     6    12
     4    14    15     1

b = 4x1
    0.7441
    0.5000
    0.4799
    0.9047
```

```
x=solveall(A,b);
```

```
the system is inconsistent - look for least-squares solution
the system has infinitely many solutions
a least-squares solution is
    0.0324
   -0.0962
    0.1411
     0
```

```
%(d)
A=[1 2 3;2 4 6;2 4 6], b=ones(3,1)
```

```
A = 3x3
     1     2     3
     2     4     6
     2     4     6

b = 3x1
     1
     1
     1
```

```
x=solveall(A,b);
```

```
the system is inconsistent - look for least-squares solution
the system has infinitely many solutions
a least-squares solution is
    0.5556
     0
     0
```

```
%(e)
A=[magic(5);zeros(1,5)], b=rand(6,1)
```

```
A = 6x5
    17    24     1     8    15
    23     5     7    14    16
     4     6    13    20    22
    10    12    19    21     3
    11    18    25     2     9
     0     0     0     0     0

b = 6x1
```

```
0.6099
0.6177
0.8594
0.8055
0.5767
0.1829
```

```
x=solveall(A,b);
```

```
the system is inconsistent - look for least-squares solution
the system has a unique solution
a least-squares solution is
0.0011
0.0104
0.0096
0.0217
0.0106
```

```
%(f)
```

```
A=[pascal(5);randi([-5 5],2,5)], b=sum(A,2)
```

```
A = 7x5
    1     1     1     1     1
    1     2     3     4     5
    1     3     6    10    15
    1     4    10    20    35
    1     5    15    35    70
   -3    -5    -4     2     0
    4     0     5     0    -5

b = 7x1
     5
    15
    35
    70
   126
   -10
     4
```

```
x=solveall(A,b);
```

```
the system is consistent - look for "exact" solution
the system has a unique solution
an "exact" solution of the system is
1.0000
1.0000
1.0000
1.0000
1.0000
```

```
%(g)
```

```
A=[magic(3),ones(3,2)], b=sum(A,2)
```

```
A = 3x5
     8     1     6     1     1
     3     5     7     1     1
     4     9     2     1     1

b = 3x1
    17
    17
    17
```

```
x=solveall(A,b);
```

the system is consistent - look for "exact" solution
the system has infinitely many solutions
an "exact" solution of the system is
1.1333
1.1333
1.1333
0
0

%(h)

A=[1 2 3;2 4 3;2 5 2], b=ones(3,1)

A = 3×3
1 2 3
2 4 3
2 5 2
b = 3×1
1
1
1

x=solveall(A,b);

the matrix is invertible - there is a unique "exact" solution
an "exact" solution of the system is
-0.6667
0.3333
0.3333

Exercise 6

type `polyplot.m`

```
function []=polyplot(a,b,p)
x=(a:(b-a)/50:b)';
y=polyval(p,x);
plot(x,y);
end
```

type `solveall`

```
function x=solveall(A,b)
format
[m,n]=size(A);
x=zeros(n,1);
consist=0;
uniq=0;
if (m==n & rank(A)==m & rank(A)==n)
    consist=1;
    disp('the matrix is invertible - there is a unique "exact" solution')
    [invA,~] = eluinv(A);
    x = invA*b;
else
    if (rank([A,b]) == rank(A))
        consist=1;
        disp('the system is consistent - look for "exact" solution')
    else
        disp('the system is inconsistent - look for least-squares solution')
    end

    if(rank(A)==n)
        uniq=1;
        disp('the system has a unique solution')
    else
        disp('the system has infinitely many solutions')
    end

    if (uniq == 0)
        [pivot_c,B]=shrink(A);
    else
        B=A;
    end
    [Q,R] = hbasis(B);
    aug=[R Q'*b];
    aug=rref(aug);
    y=aug(:,end);
    if (uniq == 0)
        x(pivot_c,1)=y;
    else
        x=y;
    end
end
if consist == 1 && ~any(closetozeroroundoff(A*x-b,7))
    disp('an "exact" solution of the system is')
    disp(x)
elseif consist == 0 && ~any(closetozeroroundoff((A'*A)*x-A'*b,7))
    disp('a least-squares solution is')
    disp(x)
else
    disp('Check code for inconsistent system')
    x=[];
end
```

type lstsqpoly.m

```
function [c,X,N]=lstsqpoly(x,y,n)
format
m=length(x);
c=[];
N=[];
a=x(1)
b=x(m)

X=zeros(m,n+1);
x
for i = 1:m
    j = n:-1:0;
    %x(i)
    X(i,:) = x(i).^(j);
    %X(i,:)
end

disp('the design matrix is')
X

c=solveall(X,y);

c1=X\y;
if any(closetozeroroundoff(c-c1,7))
    disp('Check the code!')
    c=[];
    return
else
    %disp('code is good')
end

N=norm(y-X*c);
fprintf('the 2-norm of the residual vector e is %i\n',N)
plot(x,y,'*'),hold on
polyplot(a,b,c')
fprintf('the polynomial of degree %i of the best least-squares fit is\n',n)
P=vpa(poly2sym(c),4)

hold off

end
```

```
%(a)
x = [1;2;3;4;5;6;8], y = [1;2;3;5;6;7;4]
```

```
x = 7×1
    1
    2
    3
    4
    5
    6
    8
y = 7×1
    1
    2
    3
    5
    6
    7
```

```
n=1
```

```
n = 1
```

```
[c,X,N]=lstsqpoly(x,y,n);
```

```
a = 1
```

```
b = 8
```

```
x = 7×1
```

```
1
```

```
2
```

```
3
```

```
4
```

```
5
```

```
6
```

```
8
```

```
the design matrix is
```

```
X = 7×2
```

```
1    1
```

```
2    1
```

```
3    1
```

```
4    1
```

```
5    1
```

```
6    1
```

```
8    1
```

```
the system is inconsistent - look for least-squares solution
```

```
the system has a unique solution
```

```
a least-squares solution is
```

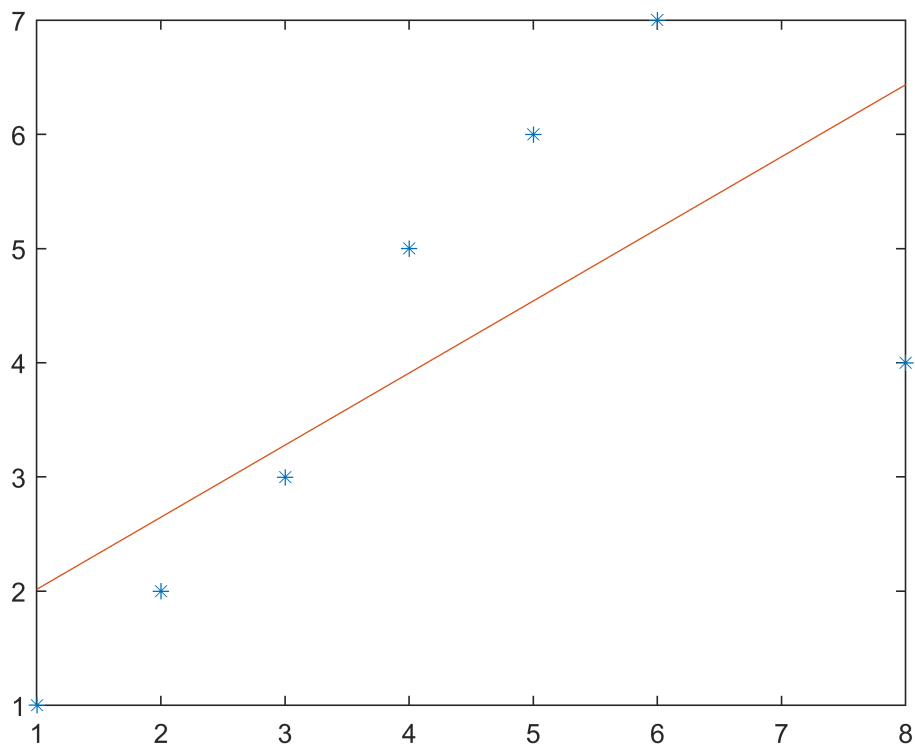
```
0.6311
```

```
1.3852
```

```
the 2-norm of the residual vector e is 3.756961e+00
```

```
the polynomial of degree 1 of the best least-squares fit is
```

```
P = 0.6311 x + 1.385
```



n=2

n = 2

```
[c,X,N]=lstsqpoly(x,y,n);
```

```
a = 1
b = 8
x = 7×1
    1
    2
    3
    4
    5
    6
    8
```

the design matrix is

```
X = 7×3
    1    1    1
    4    2    1
    9    3    1
   16    4    1
   25    5    1
   36    6    1
   64    8    1
```

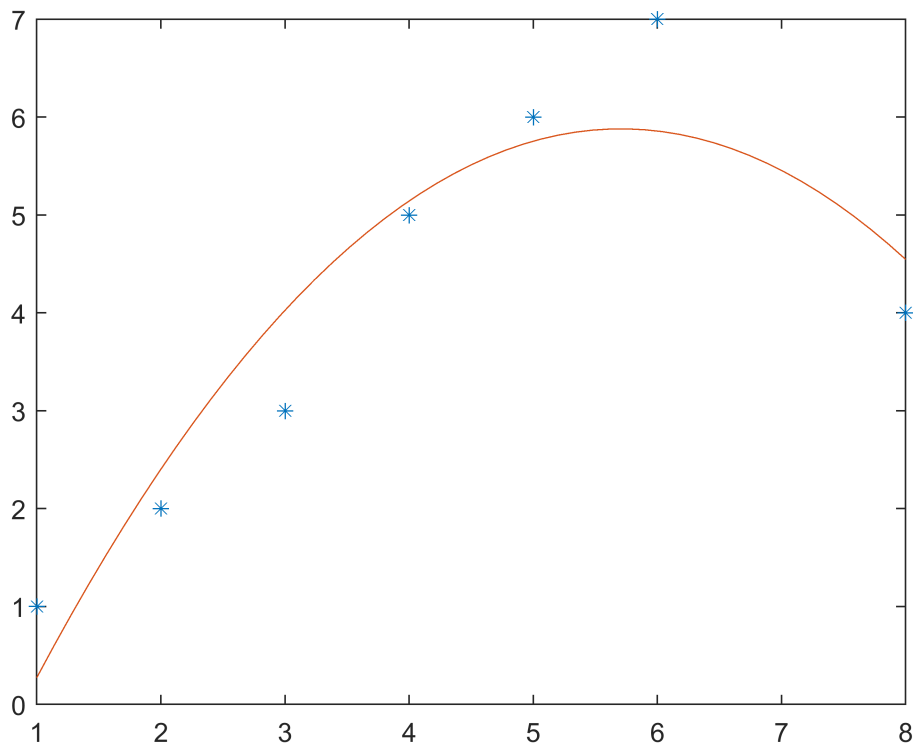
the system is inconsistent - look for least-squares solution

the system has a unique solution

a least-squares solution is

```
-0.2532
 2.8896
-2.3636
```

the 2-norm of the residual vector e is 1.851640e+00
the polynomial of degree 2 of the best least-squares fit is
 $P = -0.2532 x^2 + 2.89 x - 2.364$



n=3

n = 3

```
[c,X,N]=lstsqpoly(x,y,n);
```

```
a = 1
b = 8
x = 7×1
    1
    2
    3
    4
    5
    6
    8
```

the design matrix is

```
X = 7×4
    1    1    1    1
    8    4    2    1
   27    9    3    1
   64   16    4    1
  125   25    5    1
  216   36    6    1
  512   64    8    1
```

the system is inconsistent - look for least-squares solution

the system has a unique solution

a least-squares solution is

```
-0.0793
```

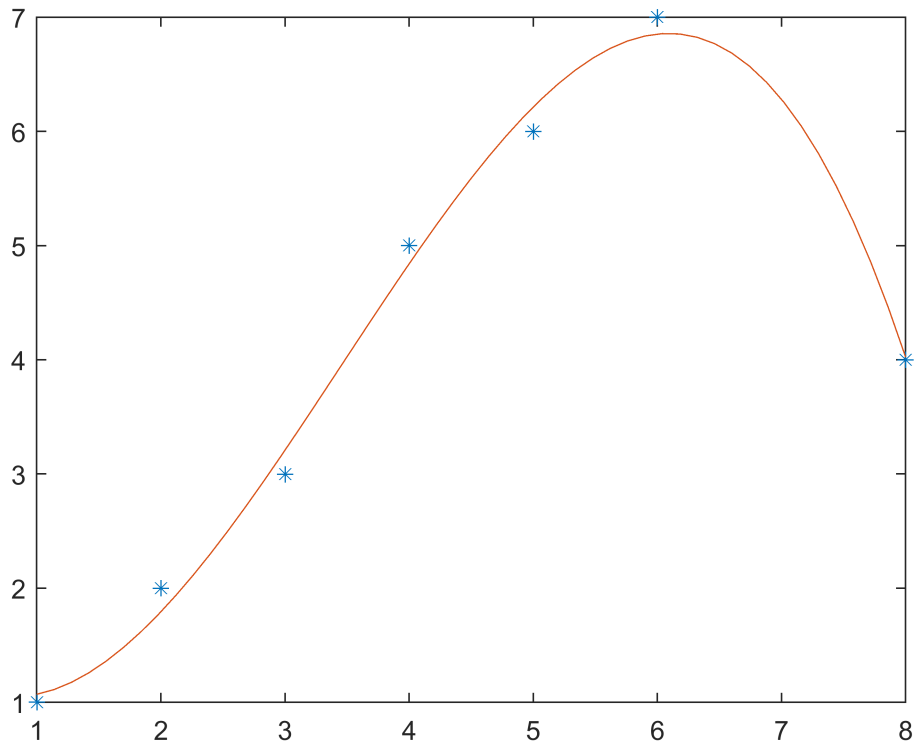


```

0.8222
-1.1892
1.5173

```

the 2-norm of the residual vector e is 4.296822e-01
the polynomial of degree 3 of the best least-squares fit is
 $P = -0.0793 x^3 + 0.8222 x^2 - 1.189 x + 1.517$



```
n=4
```

```
n = 4
```

```
[c,X,N]=lstsqpoly(x,y,n);
```

```

a = 1
b = 8
x = 7x1
    1
    2
    3
    4
    5
    6
    8

```

the design matrix is

```

X = 7x5
    1    1    1    1    1
   16    8    4    2    1
   81   27    9    3    1
  256   64   16    4    1
  625  125   25    5    1
 1296  216   36    6    1
 4096  512   64    8    1

```

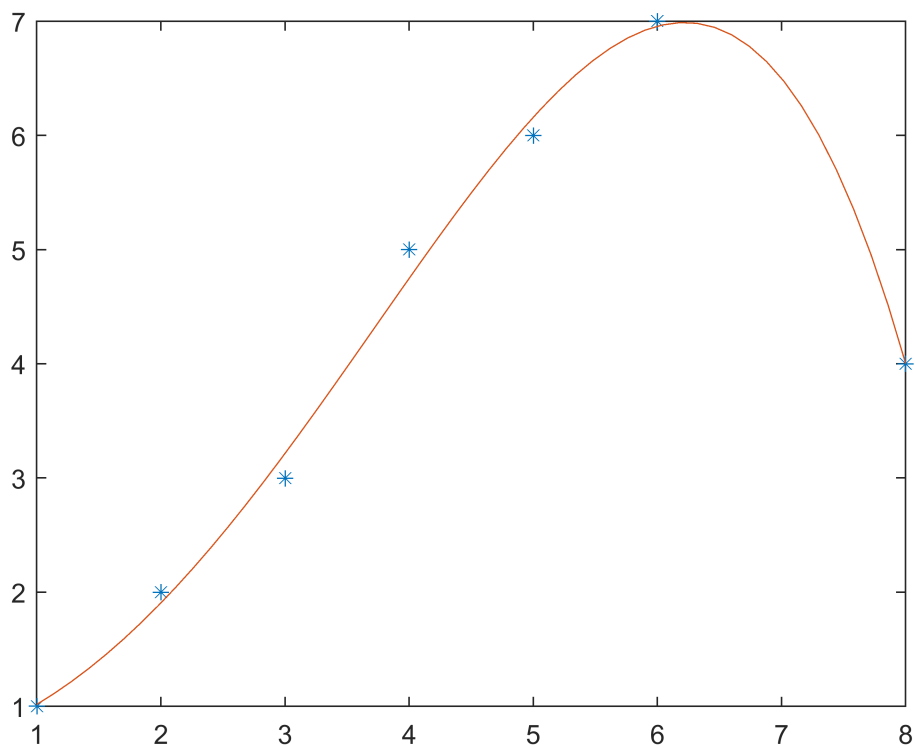
the system is inconsistent - look for least-squares solution
the system has a unique solution
a least-squares solution is

```

-0.0061
 0.0286
 0.1927
 0.2026
 0.5994

```

the 2-norm of the residual vector e is 3.824120e-01
the polynomial of degree 4 of the best least-squares fit is

$$P = -0.006146 x^4 + 0.02856 x^3 + 0.1927 x^2 + 0.2026 x + 0.5994$$


n=5

n = 5

```
[c,X,N]=lstsqpoly(x,y,n);
```

```

a = 1
b = 8
x = 7x1
    1
    2
    3
    4
    5
    6
    8

```

the design matrix is

```

X = 7x6
    1    1    1    1    1    1
   32   16    8    4    2    1

```

243	81	27	9	3	1
1024	256	64	16	4	1
3125	625	125	25	5	1
7776	1296	216	36	6	1
32768	4096	512	64	8	1

the system is inconsistent - look for least-squares solution

the system has a unique solution

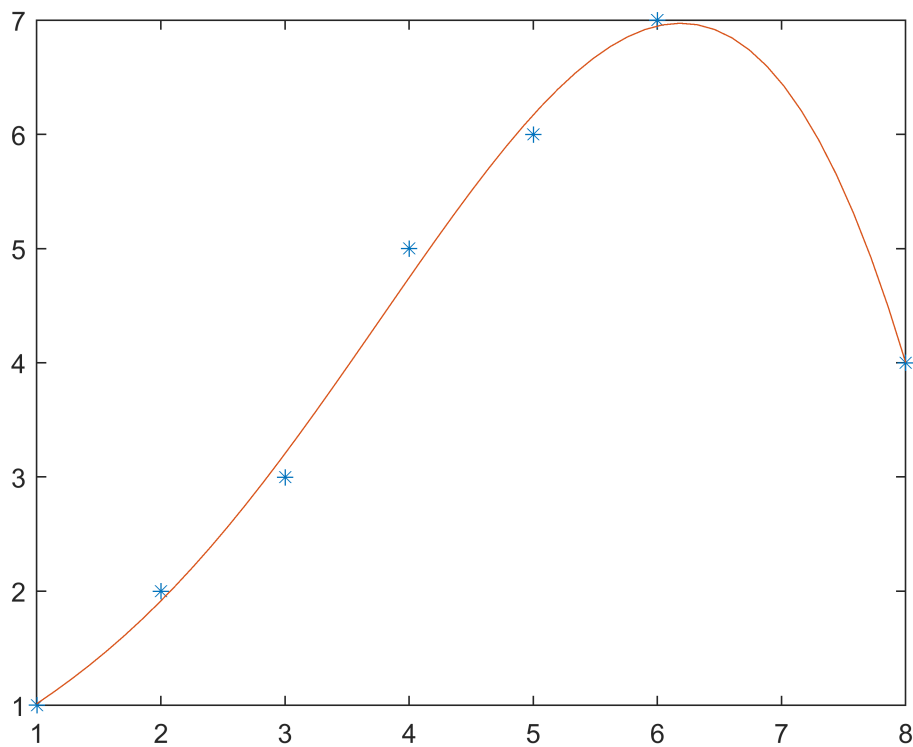
a least-squares solution is

```
0.0005
-0.0176
0.1179
-0.1222
0.6883
0.3476
```

the 2-norm of the residual vector e is 3.818946e-01

the polynomial of degree 5 of the best least-squares fit is

$P = 0.0005348 x^5 - 0.01756 x^4 + 0.1179 x^3 - 0.1222 x^2 + 0.6883 x + 0.3476$



n=6

n = 6

```
[c,X,N]=lstsqpoly(x,y,n);
```

```
a = 1
b = 8
x = 7x1
    1
    2
    3
    4
    5
```

```

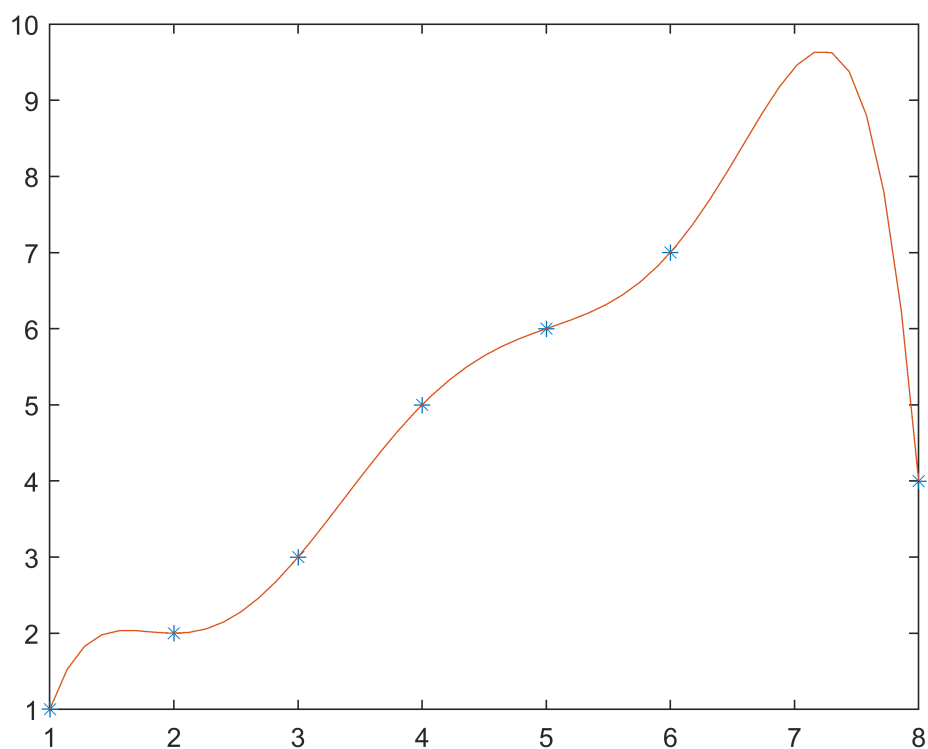
6
8
the design matrix is
X = 7x7
      1      1      1      1      1      1 ...
      64      32      16      8      4
      729     243      81     27      9
      4096    1024     256     64     16
      15625   3125     625    125     25
      46656   7776    1296    216     36
      262144  32768   4096    512     64
      8
the matrix is invertible - there is a unique "exact" solution
an "exact" solution of the system is
-0.0119
 0.3000
-2.9583
14.4167
-35.9583
43.7833
-18.5714

```

```

the 2-norm of the residual vector e is 2.568795e-11
the polynomial of degree 6 of the best least-squares fit is
P = -0.0119 x^6 + 0.3 x^5 - 2.958 x^4 + 14.42 x^3 - 35.96 x^2 + 43.78 x - 18.57

```



```

%(b)
m=10;
x=(1:m)'/m; y=10*rand(m,1);
n=1

```

```
n = 1
```

```
[c,X,N]=lstsqpoly(x,y,n);
```

```
a = 0.1000
```

```
b = 1
```

```
x = 10×1
```

```
0.1000
```

```
0.2000
```

```
0.3000
```

```
0.4000
```

```
0.5000
```

```
0.6000
```

```
0.7000
```

```
0.8000
```

```
0.9000
```

```
1.0000
```

```
the design matrix is
```

```
X = 10×2
```

```
0.1000    1.0000
```

```
0.2000    1.0000
```

```
0.3000    1.0000
```

```
0.4000    1.0000
```

```
0.5000    1.0000
```

```
0.6000    1.0000
```

```
0.7000    1.0000
```

```
0.8000    1.0000
```

```
0.9000    1.0000
```

```
1.0000    1.0000
```

```
the system is inconsistent - look for least-squares solution
```

```
the system has a unique solution
```

```
a least-squares solution is
```

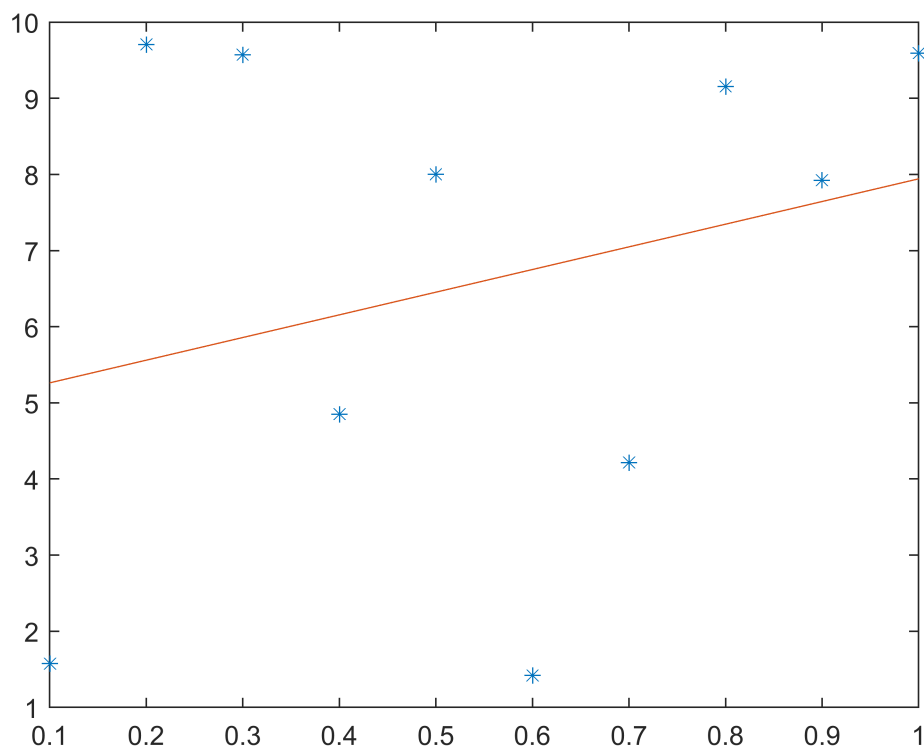
```
2.9769
```

```
4.9648
```

```
the 2-norm of the residual vector e is 9.549901e+00
```

```
the polynomial of degree 1 of the best least-squares fit is
```

```
P = 2.977 x + 4.965
```



n=2

n = 2

`[c,X,N]=lstsqpoly(x,y,n);`

a = 0.1000

b = 1

x = 10×1

0.1000

0.2000

0.3000

0.4000

0.5000

0.6000

0.7000

0.8000

0.9000

1.0000

the design matrix is

X = 10×3

0.0100 0.1000 1.0000

0.0400 0.2000 1.0000

0.0900 0.3000 1.0000

0.1600 0.4000 1.0000

0.2500 0.5000 1.0000

0.3600 0.6000 1.0000

0.4900 0.7000 1.0000

0.6400 0.8000 1.0000

0.8100 0.9000 1.0000

1.0000 1.0000 1.0000

the system is inconsistent - look for least-squares solution

the system has a unique solution

a least-squares solution is

7.0654

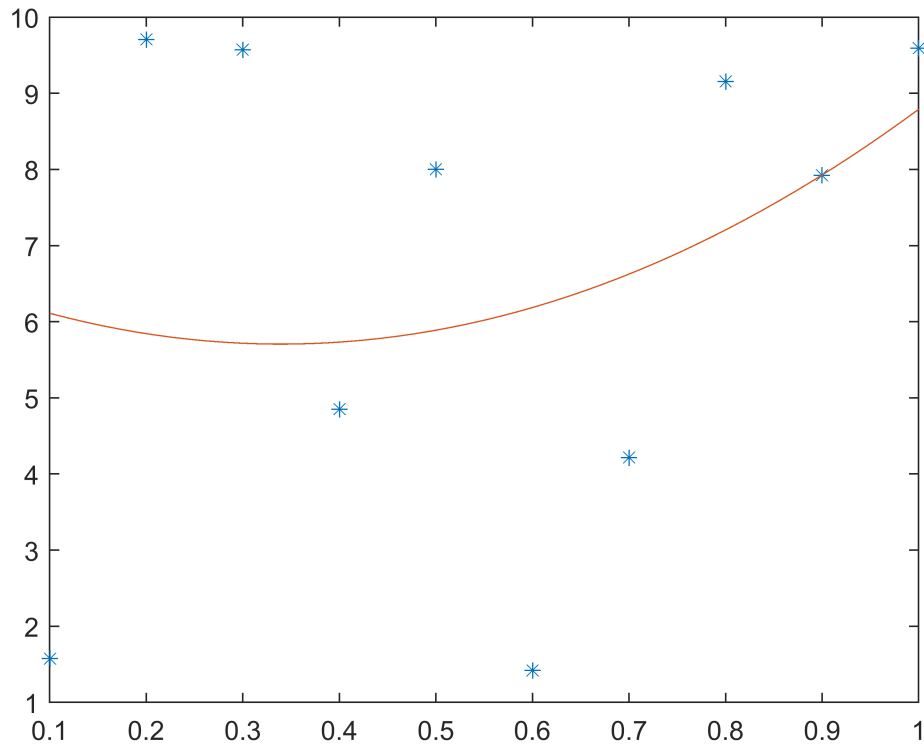
-4.7950

6.5192

the 2-norm of the residual vector e is 9.410891e+00

the polynomial of degree 2 of the best least-squares fit is

$$P = 7.065 x^2 - 4.795 x + 6.519$$



n=3

n = 3

`[c,X,N]=lstsqpoly(x,y,n);`

a = 0.1000

b = 1

x = 10×1

0.1000

0.2000

0.3000

0.4000

0.5000

0.6000

0.7000

0.8000

0.9000

1.0000

the design matrix is

X = 10×4

0.0010 0.0100 0.1000 1.0000

0.0080 0.0400 0.2000 1.0000

0.0270 0.0900 0.3000 1.0000

0.0640	0.1600	0.4000	1.0000
0.1250	0.2500	0.5000	1.0000
0.2160	0.3600	0.6000	1.0000
0.3430	0.4900	0.7000	1.0000
0.5120	0.6400	0.8000	1.0000
0.7290	0.8100	0.9000	1.0000
1.0000	1.0000	1.0000	1.0000

the system is inconsistent - look for least-squares solution

the system has a unique solution

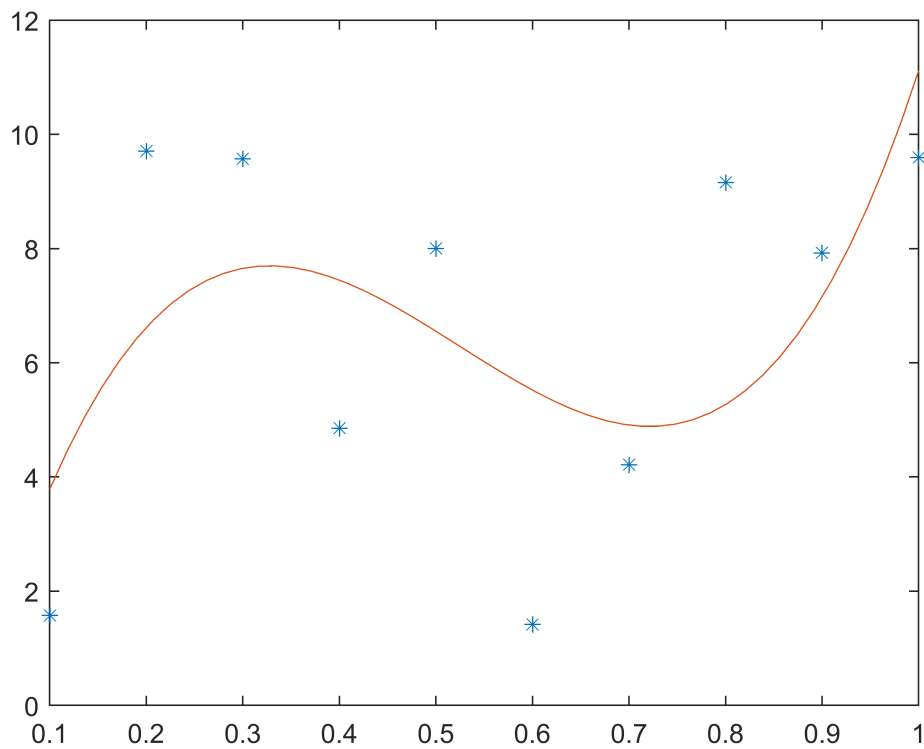
a least-squares solution is

```
92.2673
-145.1757
65.4204
-1.3973
```

the 2-norm of the residual vector e is 7.891079e+00

the polynomial of degree 3 of the best least-squares fit is

$P = 92.27 x^3 - 145.2 x^2 + 65.42 x - 1.397$



n=4

n = 4

```
[c,X,N]=lstsqpoly(x,y,n);
```

```
a = 0.1000
b = 1
x = 10x1
    0.1000
    0.2000
    0.3000
    0.4000
    0.5000
```



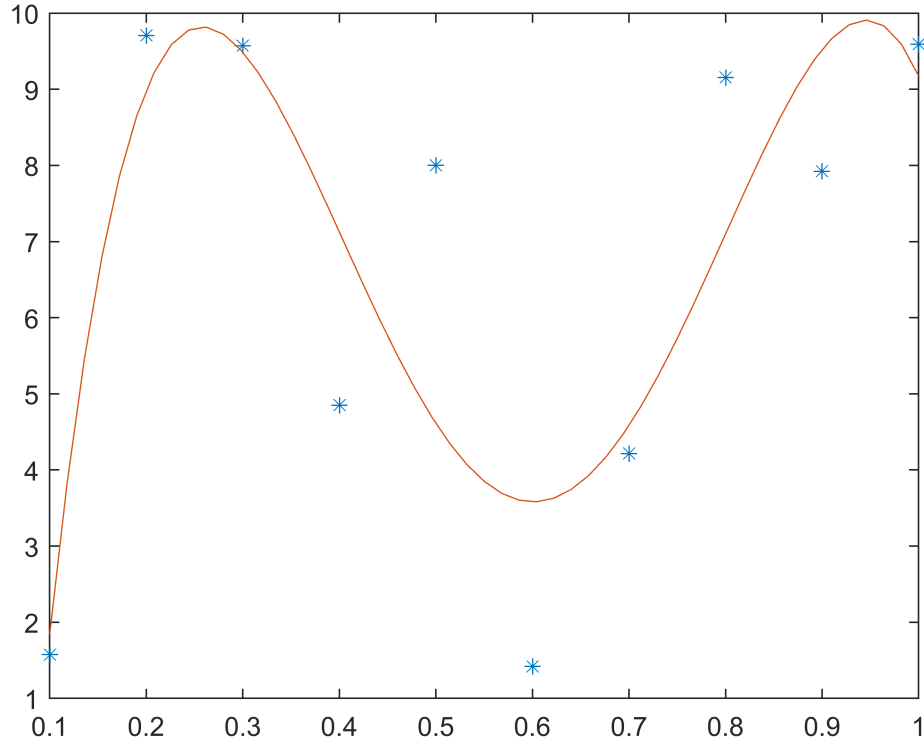
```

0.6000
0.7000
0.8000
0.9000
1.0000
the design matrix is
X = 10x5
0.0001    0.0010    0.0100    0.1000    1.0000
0.0016    0.0080    0.0400    0.2000    1.0000
0.0081    0.0270    0.0900    0.3000    1.0000
0.0256    0.0640    0.1600    0.4000    1.0000
0.0625    0.1250    0.2500    0.5000    1.0000
0.1296    0.2160    0.3600    0.6000    1.0000
0.2401    0.3430    0.4900    0.7000    1.0000
0.4096    0.5120    0.6400    0.8000    1.0000
0.6561    0.7290    0.8100    0.9000    1.0000
1.0000    1.0000    1.0000    1.0000    1.0000
the system is inconsistent - look for least-squares solution
the system has a unique solution
a least-squares solution is
1.0e+03 *

-0.4492
1.0805
-0.8684
0.2631
-0.0168

the 2-norm of the residual vector e is 5.387911e+00
the polynomial of degree 4 of the best least-squares fit is
P = -449.2 x^4 + 1080.0 x^3 - 868.4 x^2 + 263.1 x - 16.81

```



n=5

n = 5

```
[c,X,N]=lstsqpoly(x,y,n);
```

a = 0.1000

b = 1

x = 10×1

0.1000

0.2000

0.3000

0.4000

0.5000

0.6000

0.7000

0.8000

0.9000

1.0000

the design matrix is

X = 10×6

0.0000	0.0001	0.0010	0.0100	0.1000	1.0000
--------	--------	--------	--------	--------	--------

0.0003	0.0016	0.0080	0.0400	0.2000	1.0000
--------	--------	--------	--------	--------	--------

0.0024	0.0081	0.0270	0.0900	0.3000	1.0000
--------	--------	--------	--------	--------	--------

0.0102	0.0256	0.0640	0.1600	0.4000	1.0000
--------	--------	--------	--------	--------	--------

0.0313	0.0625	0.1250	0.2500	0.5000	1.0000
--------	--------	--------	--------	--------	--------

0.0778	0.1296	0.2160	0.3600	0.6000	1.0000
--------	--------	--------	--------	--------	--------

0.1681	0.2401	0.3430	0.4900	0.7000	1.0000
--------	--------	--------	--------	--------	--------

0.3277	0.4096	0.5120	0.6400	0.8000	1.0000
--------	--------	--------	--------	--------	--------

0.5905	0.6561	0.7290	0.8100	0.9000	1.0000
--------	--------	--------	--------	--------	--------

1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
--------	--------	--------	--------	--------	--------

the system is inconsistent - look for least-squares solution

the system has a unique solution

a least-squares solution is

1.0e+03 *

0.3355

-1.3719

2.0088

-1.2836

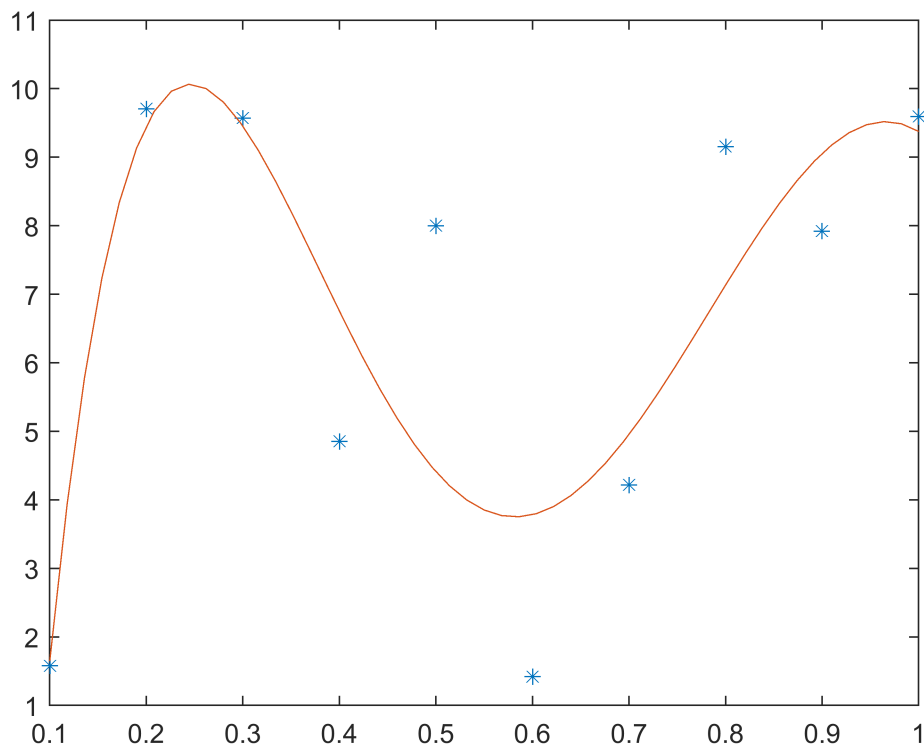
0.3422

-0.0216

the 2-norm of the residual vector e is 5.305795e+00

the polynomial of degree 5 of the best least-squares fit is

$P = 335.5 x^5 - 1372.0 x^4 + 2009.0 x^3 - 1284.0 x^2 + 342.2 x - 21.61$



n=6

n = 6

```
[c,X,N]=lstsqpoly(x,y,n);
```

```
a = 0.1000
```

```
b = 1
```

```
x = 10×1
```

```
0.1000
```

```
0.2000
```

```
0.3000
```

```
0.4000
```

```
0.5000
```

```
0.6000
```

```
0.7000
```

```
0.8000
```

```
0.9000
```

```
1.0000
```

the design matrix is

```
X = 10×7
```

```
0.0000    0.0000    0.0001    0.0010    0.0100    0.1000    1.0000
```

```
0.0001    0.0003    0.0016    0.0080    0.0400    0.2000    1.0000
```

```
0.0007    0.0024    0.0081    0.0270    0.0900    0.3000    1.0000
```

```
0.0041    0.0102    0.0256    0.0640    0.1600    0.4000    1.0000
```

```
0.0156    0.0313    0.0625    0.1250    0.2500    0.5000    1.0000
```

```
0.0467    0.0778    0.1296    0.2160    0.3600    0.6000    1.0000
```

```
0.1176    0.1681    0.2401    0.3430    0.4900    0.7000    1.0000
```

```
0.2621    0.3277    0.4096    0.5120    0.6400    0.8000    1.0000
```

```
0.5314    0.5905    0.6561    0.7290    0.8100    0.9000    1.0000
```

```
1.0000    1.0000    1.0000    1.0000    1.0000    1.0000    1.0000
```

the system is inconsistent - look for least-squares solution

the system has a unique solution

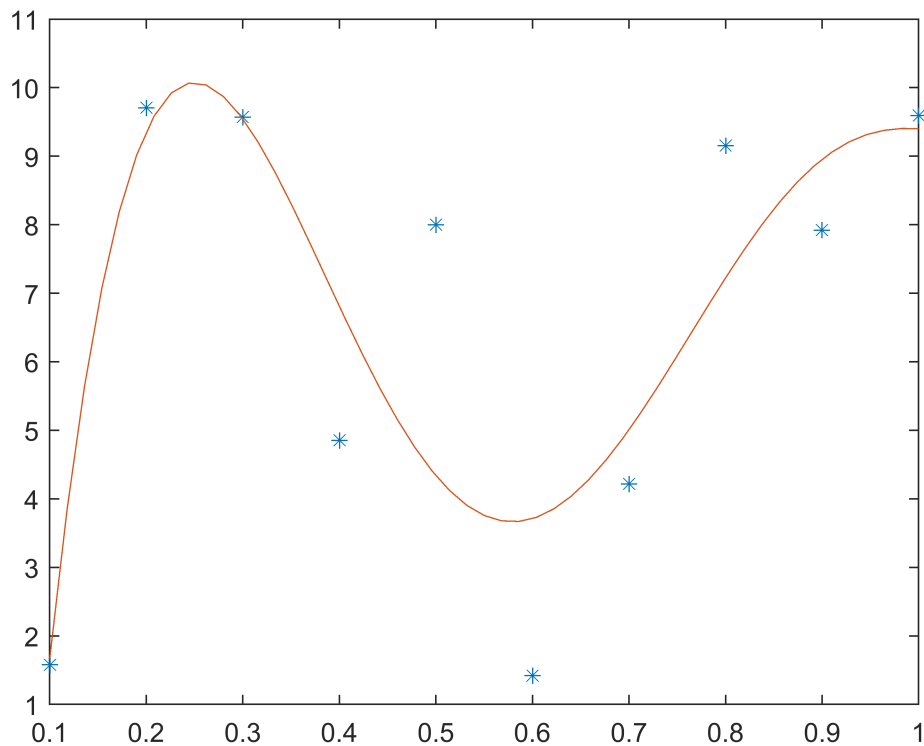
a least-squares solution is
1.0e+03 *

0.4132
-1.0281
0.3767
0.9117
-0.9364
0.2913
-0.0190

the 2-norm of the residual vector e is 5.300738e+00

the polynomial of degree 6 of the best least-squares fit is

$P = 413.2 x^6 - 1028.0 x^5 + 376.7 x^4 + 911.7 x^3 - 936.4 x^2 + 291.3 x - 19.03$



BONUS: When we say polynomial interpolation, we mean we want to create a polynomial that passes through all the given points. Looking at the last graph from part a, each blue point is perfectly passed through by the red polynomial line, so we know this was the right equation.

Exercise 7

type `invalprob.m`

```
function []=invalprob(A,X0)
format
[~,n]=size(A);

[L,P,~]=eigenbasis(A);

if isempty(P)
    return
end

fprintf('all eigenvalues of A are\n')
disp(L)
fprintf('an eigenvector basis is\n')
P

syms t

% If all eigenvalues are real
if (isreal(L))
    % Construct E
    Q=exp(t*L);
    for i=1:n
        R(:,i)=P(:,i)*(Q(i));
    end
    E=R;
    fprintf(['an eigenfunction basis for the solution set' ...
        ' is formed the columns of'])
    disp(E)

    S=rref([P X0]);
    S=S(:,3);

    if (n == 2)
        V1=P(:,1);
        V2=P(:,2);
        flag=0;
        if(abs(L(1,1))>0)
            fprintf('the origin is a repeller\nthe line of greatest repulsion goes through the origin and')

            P(:,2)
        else
            if(L(1,1)~=0 && L(1,2)~=0)
                fprintf('the origin is an attractor\nthe line of greatest attraction goes through the origin and')
                flag=1;
                P(:,1)
            else
                fprintf('the origin is a saddle point\nthe line of greatest repulsion goes through the origin and')

                P(:,2)

                fprintf('the line of greatest attraction goes through the origin and')

                P(:,1)
            end
        end
    end

    X0 = [V1,V2,-V1,-V2,X0];
    N=size(X0,2);
    for i=1:N
        C=[V1 V2]\X0(:,i);
```

```

        xt = @(t) C(1)*V1(1)*exp(L(1)*t)+C(2)*V2(1)*exp(L(2)*t);
        yt = @(t) C(1)*V1(2)*exp(L(1)*t)+C(2)*V2(2)*exp(L(2)*t);
        if flag
            fplot(xt,yt,[-1 1])
        else
            fplot(xt,yt,[-.3 .3])
        end
        hold on
    end
    % We are iterating through the matrix and using formula's 4 and 5
    % to plot the parametric functions for the initial vector X0
    hold off
end

% Else, eigenvalues are imaginary
else
    V=P(:,2);
    a=real(L(2));
    b=imag(L(2));
    ReV=real(V);
    ImV=imag(V);
    a=closetozeroroundoff(a,7);

    X0 = [ReV,ImV,X0];
    N=length(X0);

    for i=1:N
        C=[ReV ImV]\X0(:,i);
        xt = @(t) (C(1)*(cos(b*t)*ReV(1)-sin(b*t)*ImV(1))+C(2)*(sin(b*t)*ReV(1)+cos(b*t)*ImV(1))).*exp(a*t);
        yt = @(t) (C(1)*(cos(b*t)*ReV(2)-sin(b*t)*ImV(2))+C(2)*(sin(b*t)*ReV(2)+cos(b*t)*ImV(2))).*exp(a*t);
        fplot(xt,yt)
        hold on
    end
    hold off
end
end

```

type **eigenbasis.m**

```

function [L,P,D]=eigenbasis(A)
format
[~,n]=size(A);
P=[];
D=[];
%Part 1
%output eigenvalues with their multiplicity
L = eig(A);
L = sort(L, 'ascend', 'ComparisonMethod','real');
for i = 2:size(L, 1)
    if isequal(closetozeroroundoff(L(i,1)-L(i-1, 1), 7), 0)
        L(i, :) = L(i-1, :);
    end
end
for i = 1:size(L, 1)
    if closetozeroroundoff(L(i, 1)-real(L(i, 1)), 7)==0
        L(i, 1) = real(L(i, 1));
    end
end
%matrix not invertible
if rank(A)~=size(A, 2)
    closetozeroroundoff(L, 12);
end
%Part 2
[m, M] = groupcounts(L);
flag = 0;

```

```

for k = 1 : length(M)
    lambda = M(k);
    multiplicity = m(k);
    mod = A - lambda.*eye(size(A));
    mod = rref(mod);
    W = null(mod, 'r');
    P = [P W];
    dim = size(A, 2) - rank(mod);
    if dim < multiplicity
        flag = 1;
    end
end
%Part 3
%not diagonalizable
if isequal(flag, 1)
    disp('A is not diagonalizable')
    P = [];
    D = [];
    1;
    return
end
%diagonalizable
D = diag(L);
A*P;
P*D;
if ~any(closetozeroroundoff(A*P - P*D, 7)) & isequal(rank(P), size(P, 2))
    disp('A is diagonalized')
    return
else
    P = [];
    D = [];
    return
end
end

```

```

%(a)
A=ones(2)

```

```

A = 2x2
    1    1
    1    1

```

```

X0=[1;-2],[1;2],[-2;5],[0;3],[-2;0]];
invalprob(A,X0)

```

```

A is diagonalized
all eigenvalues of A are
    0
    2

```

```

an eigenvector basis is
P = 2x2
    -1    1
     1    1

```

an eigenfunction basis for the solution set is formed the columns of

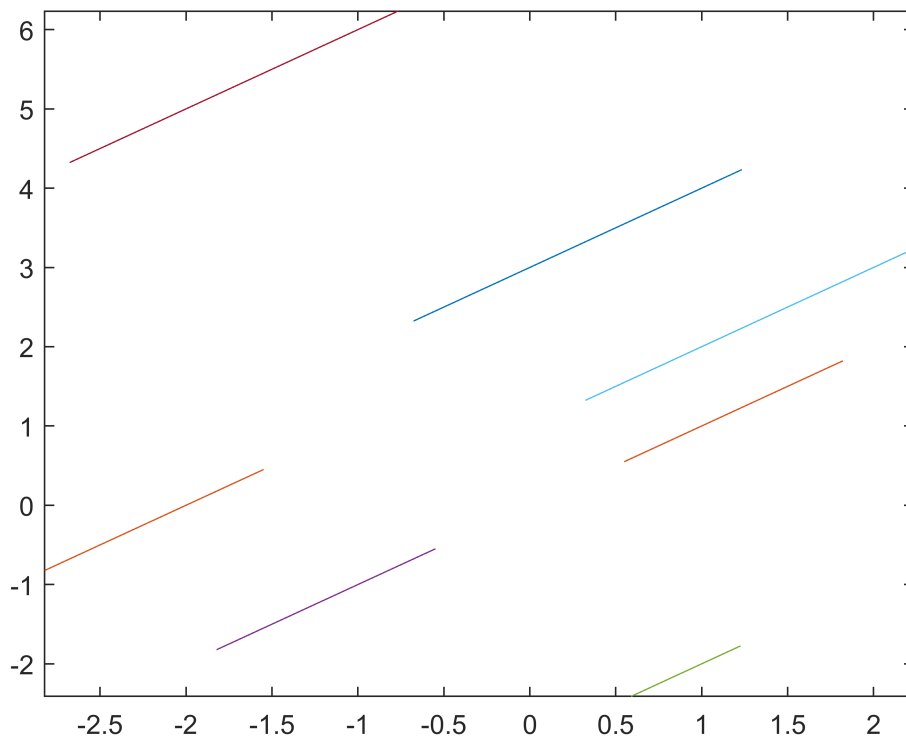
$$\begin{pmatrix} -1 & e^{2t} \\ 1 & e^{2t} \end{pmatrix}$$

```

the origin is a saddle point
the line of greatest repulsion goes through the origin and
ans = 2x1
    1

```

1
the line of greatest attraction goes through the origin and
ans = 2×1
-1
1



```
%(b)
A=[-1.5 .5;1 -1]
```

```
A = 2×2
-1.5000    0.5000
 1.0000   -1.0000
```

```
X0=[[5;4],[1;1],[-5;-2],[0;4],[0;-4],[1;.8],[-.5;.5],[.5;-.5]];
invalprob(A,X0)
```

A is diagonalized
all eigenvalues of A are
-2.0000
-0.5000

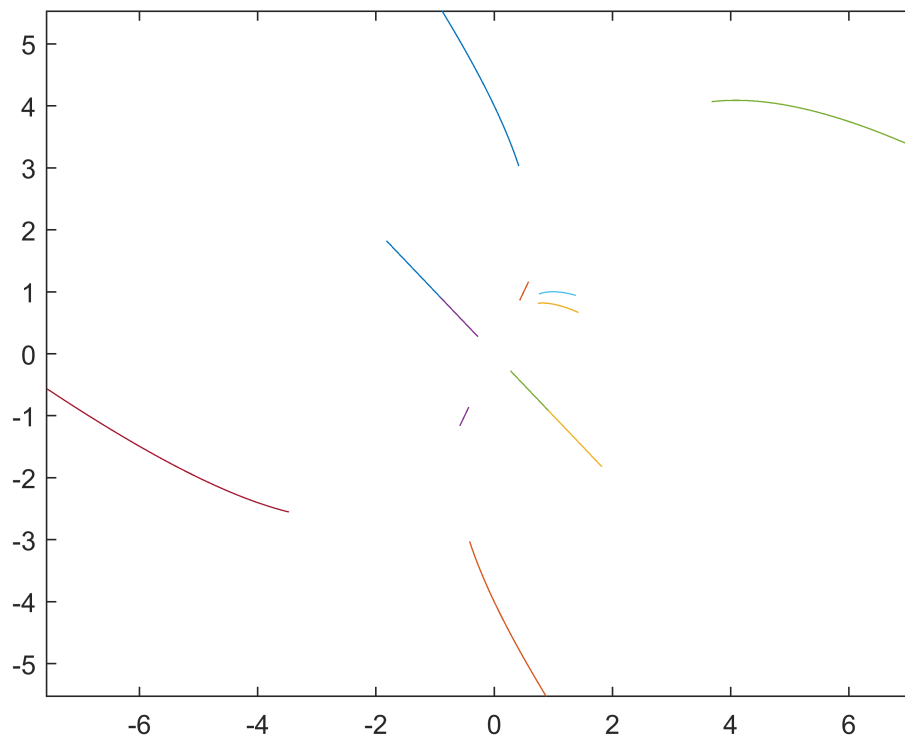
an eigenvector basis is
P = 2×2

```
-1.0000    0.5000
 1.0000    1.0000
```

an eigenfunction basis for the solution set is formed the columns of

$$\begin{pmatrix} -e^{-2t} & e^{-\frac{t}{2}} \\ e^{-2t} & e^{-\frac{t}{2}} \end{pmatrix}$$

the origin is a repeller
the line of greatest repulsion goes through the origin and
ans = 2×1
0.5000
1.0000



```
%(c)
A=[4 -5;-2 1]
```

```
A = 2×2
     4     -5
    -2      1
```

```
X0=[[2;1],[0;2],[1;1.2],[-5;0],[-1;-2],[2.9;2.6]];
invalprob(A,X0)
```

A is diagonalized
all eigenvalues of A are
-1
6

an eigenvector basis is
P = 2×2

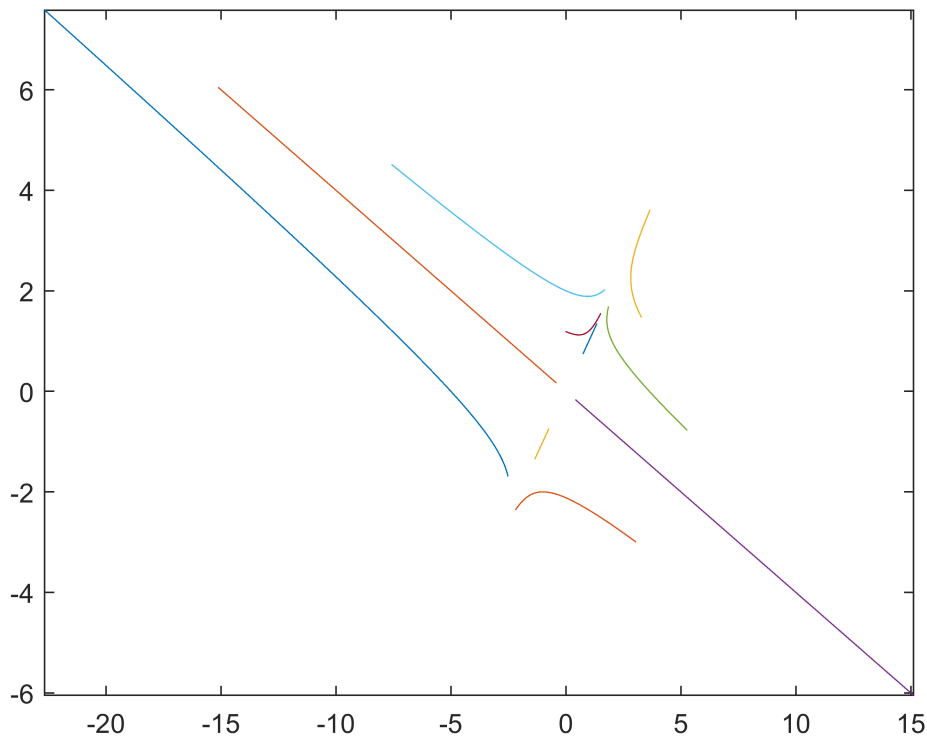
```
1.0000    -2.5000
1.0000     1.0000
```

an eigenfunction basis for the solution set is formed the columns of

$$\begin{pmatrix} e^{-t} & -\frac{5e^{6t}}{2} \\ e^{-t} & e^{6t} \end{pmatrix}$$

the origin is a repeller
the line of greatest repulsion goes through the origin and

```
ans = 2×1
-2.5000
1.0000
```



```
%(d)
A=[2 0; 0 3]
```

```
A = 2×2
    2    0
    0    3
```

```
X0=[[0;0],[1;1],[1;-1],[-1;-1],[-1;1],[1;.1],[-1;.1],[-1;-.1],[1;-.1]];
invalprob(A,X0)
```

```
A is diagonalized
all eigenvalues of A are
    2
    3
```

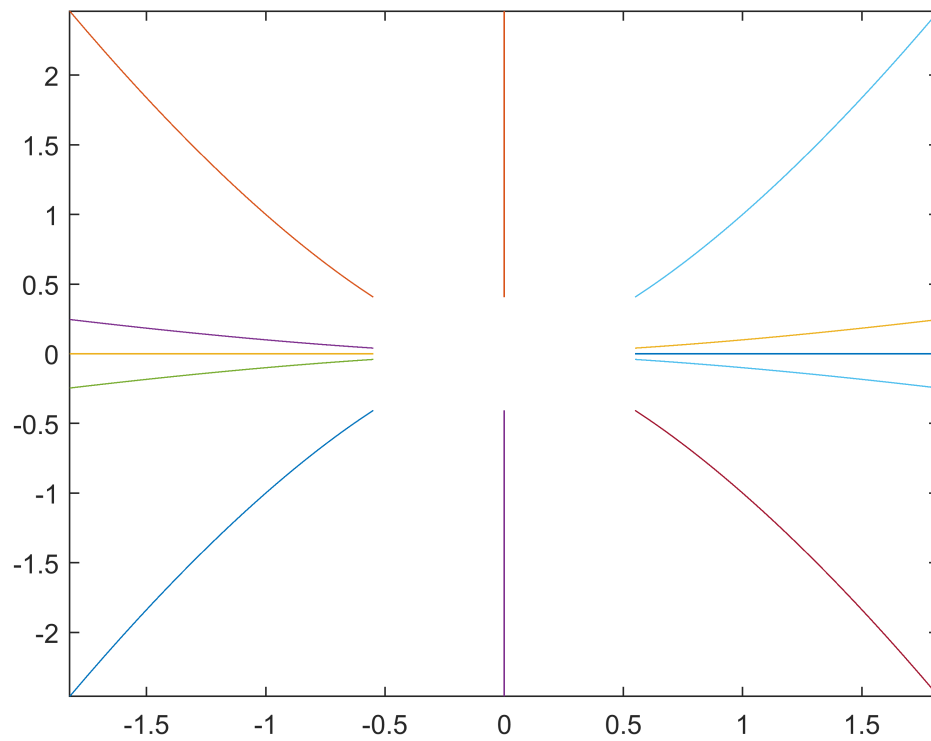
```
an eigenvector basis is
P = 2×2
    1    0
    0    1
```

an eigenfunction basis for the solution set is formed the columns of

$$\begin{pmatrix} e^{2t} & 0 \\ 0 & e^{3t} \end{pmatrix}$$

```
the origin is a repeller
the line of greatest repulsion goes through the origin and
```

```
ans = 2×1
    0
    1
```



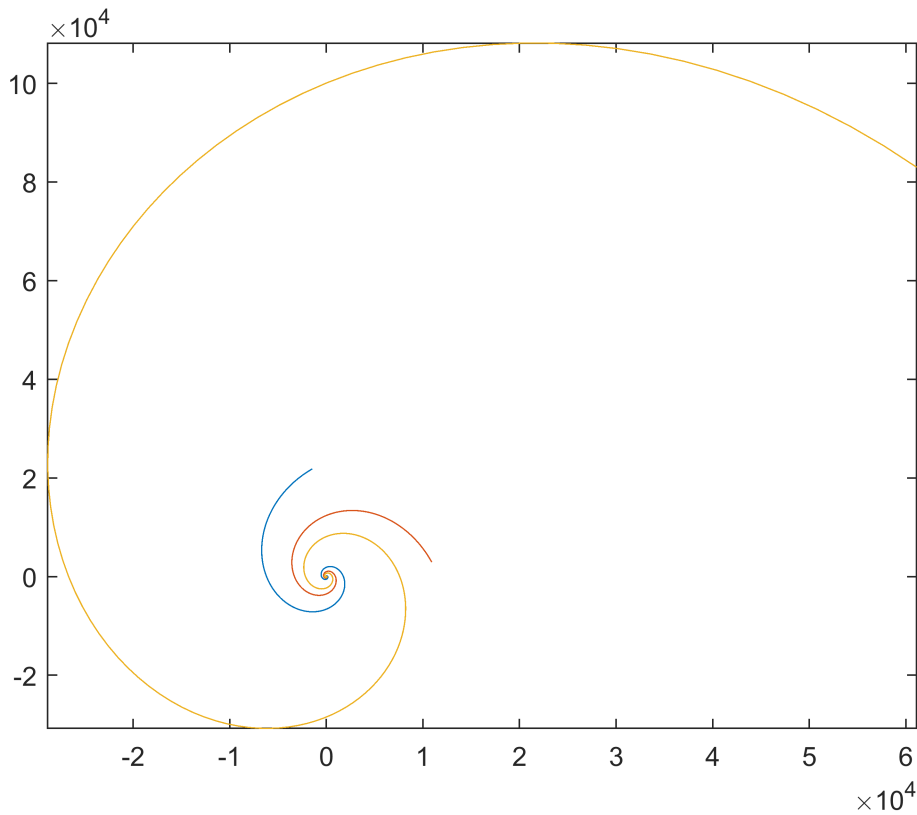
```
%(e)
A=[-2 -2.5;10 -2]
```

```
A = 2x2
-2.0000 -2.5000
10.0000 -2.0000
```

```
X0=[3;3];
invalprob(A,X0)
```

```
A is diagonalized
all eigenvalues of A are
-2.0000 - 5.0000i
-2.0000 + 5.0000i
```

```
an eigenvector basis is
P = 2x2 complex
0.0000 - 0.5000i 0.0000 + 0.5000i
1.0000 + 0.0000i 1.0000 + 0.0000i
```



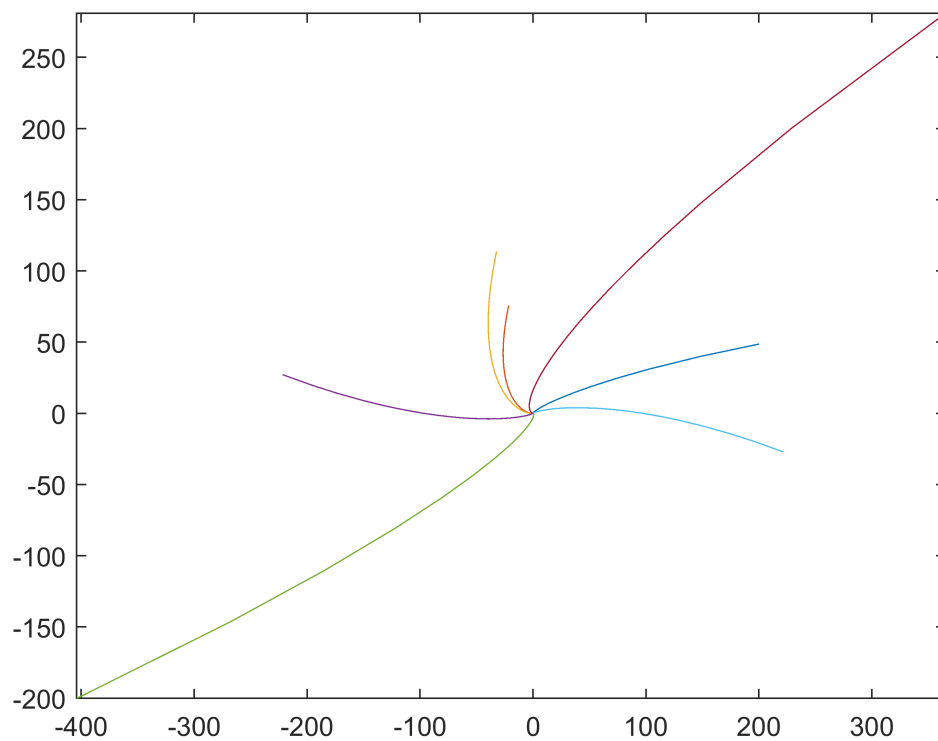
```
%(f)
A=[.8 .5; -.1 1.0]
```

```
A = 2x2
    0.8000    0.5000
   -0.1000    1.0000
```

```
X0=[[-3;0],[-3;-1],[0;-3],[3;1],[-3;3]];
invalprob(A,X0)
```

```
A is diagonalized
all eigenvalues of A are
    0.9000 - 0.2000i
    0.9000 + 0.2000i
```

```
an eigenvector basis is
P = 2x2 complex
    1.0000 + 2.0000i    1.0000 - 2.0000i
    1.0000 + 0.0000i    1.0000 + 0.0000i
```



```
%(g)
A=[-2 -5;1 4]
```

```
A = 2x2
    -2    -5
     1     4
```

```
x0=[[1;2],[-4;-1]];
invalprob(A,x0)
```

```
A is diagonalized
all eigenvalues of A are
    -1
     3
```

```
an eigenvector basis is
```

```
P = 2x2
    -5    -1
     1     1
```

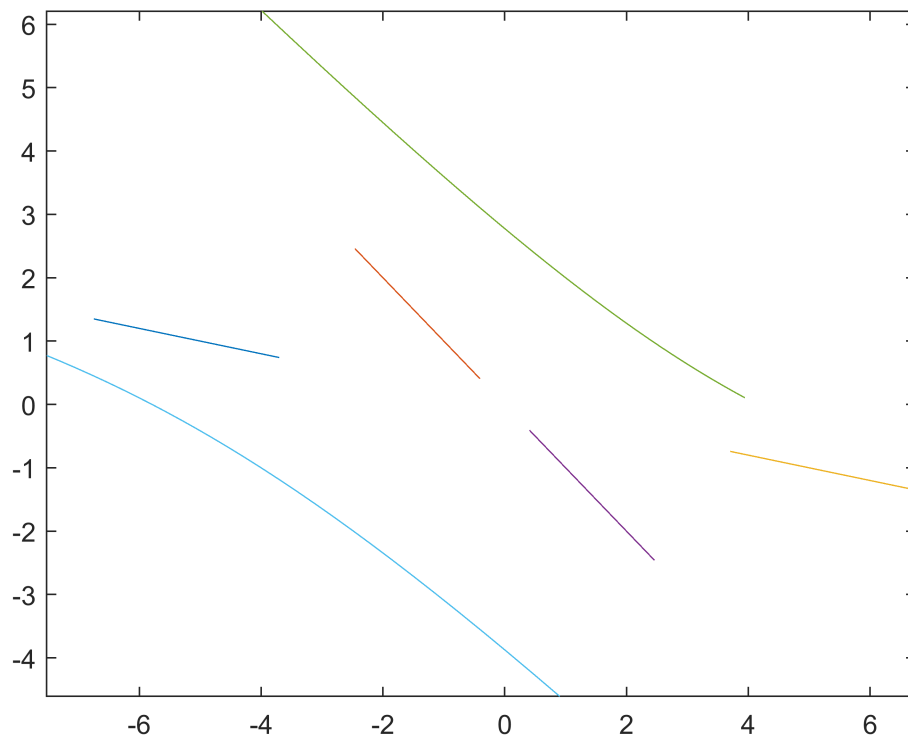
```
an eigenfunction basis for the solution set is formed the columns of
```

$$\begin{pmatrix} -5e^{-t} & -e^{3t} \\ e^{-t} & e^{3t} \end{pmatrix}$$

```
the origin is a repeller
```

```
the line of greatest repulsion goes through the origin and
```

```
ans = 2x1
    -1
     1
```



```
%(h)
A=[3 3;0 3]
```

```
A = 2x2
     3     3
     0     3
```

```
x0=[1;3];
invalprob(A,x0)
```

A is not diagonalizable

```
%(i)
A=diag([1,2,2,3,3,3])
```

```
A = 6x6
     1     0     0     0     0     0
     0     2     0     0     0     0
     0     0     2     0     0     0
     0     0     0     3     0     0
     0     0     0     0     3     0
     0     0     0     0     0     3
```

```
x0=ones(6,1);
invalprob(A,x0)
```

A is diagonalized
all eigenvalues of A are
1
2
2

3
3
3

an eigenvector basis is

P = 6×6

1	0	0	0	0	0
0	1	0	0	0	0
0	0	1	0	0	0
0	0	0	1	0	0
0	0	0	0	1	0
0	0	0	0	0	1

an eigenfunction basis for the solution set is formed the columns of

$$\begin{pmatrix} e^t & 0 & 0 & 0 & 0 & 0 \\ 0 & e^{2t} & 0 & 0 & 0 & 0 \\ 0 & 0 & e^{2t} & 0 & 0 & 0 \\ 0 & 0 & 0 & e^{3t} & 0 & 0 \\ 0 & 0 & 0 & 0 & e^{3t} & 0 \\ 0 & 0 & 0 & 0 & 0 & e^{3t} \end{pmatrix}$$

%(j)

A=[.5 -.6;.75 1.1]

A = 2×2

0.5000	-0.6000
0.7500	1.1000

X0=[.5;.5],[-1;-1],[1;-1],[-.5;-.5],[.5;-.5]];
invalprob(A,X0)

A is diagonalized

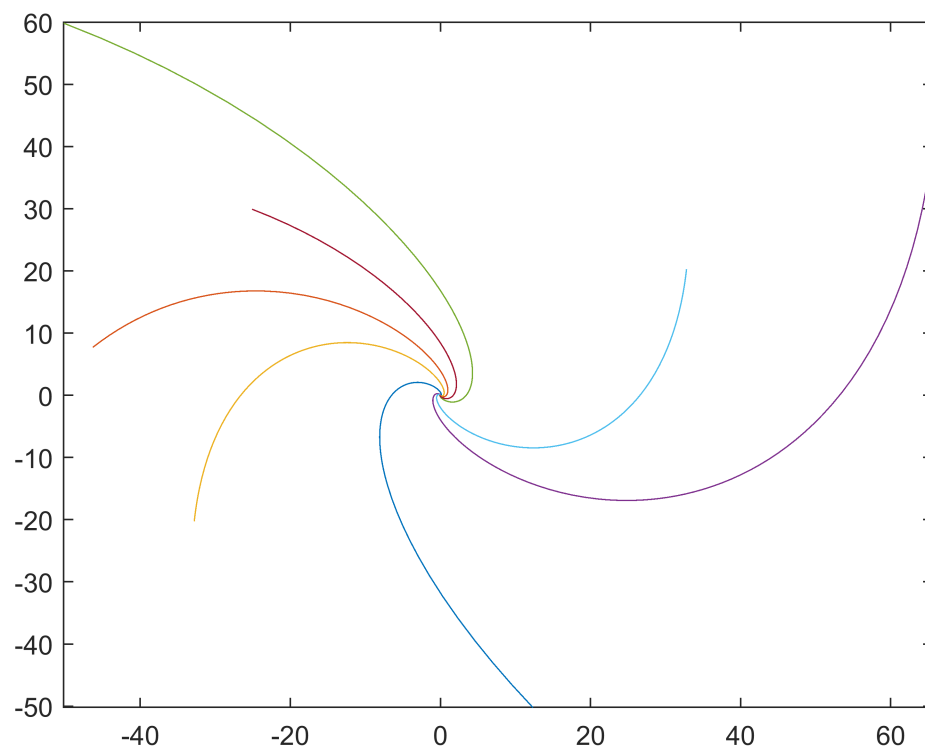
all eigenvalues of A are

0.8000 - 0.6000i
0.8000 + 0.6000i

an eigenvector basis is

P = 2×2 complex

-0.4000 - 0.8000i	-0.4000 + 0.8000i
1.0000 + 0.0000i	1.0000 + 0.0000i



```
%(k)
A=[-6 4;-10 6]
```

```
A = 2x2
    -6     4
   -10     6
```

```
X0=[1;2];
invalprob(A,X0)
```

```
A is diagonalized
all eigenvalues of A are
-0.0000 - 2.0000i
-0.0000 + 2.0000i
```

```
an eigenvector basis is
P = 2x2 complex
    0.6000 + 0.2000i    0.6000 - 0.2000i
    1.0000 + 0.0000i    1.0000 + 0.0000i
```