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Section: 1 ✓ (8:30pm) 2 (11:30pm) 3 (1:30)

1. (a) Google matrix (5) _____
(b) PageRank algorithm (10) _____
(c) verification (5) _____
...../20
2. positive Markov matrix/10
3. quadratic solve algorithm/10
4. PA = LU factorization (5) _____
solution (5) _____/10
5. (a) recurrence equations (10) _____
(b) cost (5) _____
(c) cost (5) _____
...../20
6. (a) PageRank function (10) _____
(b) small web (5) _____
(b) math_uwaterloo.mat (8) _____
(d) math_uwaterloo.mat (7) _____
...../30

Total: (100) _____

CS370
Assignment 4

Yandong Zhu

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1. (a)

$$P = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & \frac{1}{2} & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{2} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{1}{2} & 0 & 1 \\ 0 & \frac{1}{2} & 1 & \frac{1}{2} & 0 & 0 & 0 \end{bmatrix}$$

$$d = [0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0]^T$$

$$Q = P + \frac{1}{7}ed^T$$

In this case we have $Q = P$

$$M = \alpha Q + \frac{1-\alpha}{7}ee^T$$

$$M = \begin{bmatrix} \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-6\alpha}{7} & \frac{1-\alpha}{7} \\ \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{2-5\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} \\ \frac{2-5\alpha}{7} & \frac{2-5\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{14}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} \\ \frac{2-5\alpha}{7} & \frac{14}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} \\ \frac{14}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{2-5\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} \\ \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} & \frac{14}{7} & \frac{2-5\alpha}{7} & \frac{1-\alpha}{7} & \frac{1-6\alpha}{7} \\ \frac{1-\alpha}{7} & \frac{2-5\alpha}{7} & \frac{1-6\alpha}{7} & \frac{2-5\alpha}{7} & \frac{14}{7} & \frac{1-\alpha}{7} & \frac{1-\alpha}{7} \end{bmatrix}$$

(b)

$$[0.2147 \quad 0.0505 \quad 0.1326 \quad 0.1108 \quad 0.068 \quad 0.2223 \quad 0.2011]^T$$

(c) When we do 30 iterations we get

$$\vec{x} = [0.2110 \quad 0.0506 \quad 0.1326 \quad 0.1111 \quad 0.0686 \quad 0.2232 \quad 0.2028]^T$$

$$M \cdot \vec{x} = [0.2112 \quad 0.0506 \quad 0.1326 \quad 0.1111 \quad 0.0686 \quad 0.2230 \quad 0.2028]^T$$

2.

$$P_{ij} = \begin{cases} \frac{1}{\deg(j)} & \exists j \rightarrow i \\ 0 & otherwise \end{cases}$$

thus

$$\sum i P_{ij} = \begin{cases} \sum i \frac{1}{\deg(j)} = \deg(j) \cdot \frac{1}{\deg(j)} = 1 & \deg(j) \neq 0 \\ 0 & \deg(j) = 0 \end{cases}$$

$$0 \leq P_{ij} \leq 1$$

$$\frac{1}{R} e d^T = S$$

$$S_{ij} = \begin{cases} \frac{1}{R} & \deg(j) = 0 \\ 0 & otherwise \end{cases} (R \geq 1)$$

$$P + S = Q$$

$$\sum i Q_{ij} = \sum i P_{ij} + \sum i S_{ij} = \begin{cases} 1 + 0 & \deg(j) \neq 0 \\ 0 + 1 & \deg(j) = 0 \end{cases} = 1$$

$$(1 - \alpha) \frac{1}{R} e e^T = X$$

$$X_{ij} = \frac{1}{R} - \frac{1}{R} \alpha$$

$$\sum i X_{ij} = R \cdot \left(\frac{1}{R} - \frac{1}{R} \alpha \right) = 1 - \alpha$$

$$\begin{aligned} \alpha \sum i Q_{ij} + \sum i X_{ij} &= \alpha \cdot 1 + (1 - \alpha) \\ &= \alpha + 1 - \alpha \\ &= 1 \end{aligned}$$

3.

$$A = LU$$

$$A^T = (LU)^T$$

$$= U^T L^T$$

$$A \cdot A^T \vec{x} = \vec{b}$$

$$A \cdot U^T \cdot L^T \vec{x} = \vec{b}$$

$$L \cdot U \cdot U^T \cdot L^T \vec{x} = \vec{b}$$

Since we can compute

1. compute $L \cdot U$ in $O(n^2)$
2. compute $L \cdot U \cdot U^T$ in $O(n^2)$
3. compute $L \cdot U \cdot U^T \cdot L^T$ in $O(n^2)$
4. compute $L \cdot U \cdot U^T \cdot L^T \vec{x} = \vec{b}$ in $O(n^2)$

4.

$$\begin{aligned}
\begin{bmatrix} 2 & 2 & 2 \\ -4 & 2 & 6 \\ 2 & -1 & 4 \end{bmatrix} &= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2 & 2 & 2 \\ -4 & 2 & 6 \\ 2 & -1 & 4 \end{bmatrix} \\
\begin{bmatrix} -4 & 2 & 6 \\ 2 & 2 & 2 \\ 2 & -1 & 4 \end{bmatrix} &= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} -4 & 2 & 6 \\ 2 & 2 & 2 \\ 2 & -1 & 4 \end{bmatrix} \\
\begin{bmatrix} -4 & 2 & 6 \\ 2 & 2 & 2 \\ 2 & -1 & 4 \end{bmatrix} &= \begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} -4 & 2 & 6 \\ 0 & 1 & 5 \\ 2 & -1 & 4 \end{bmatrix} \\
\begin{bmatrix} -4 & 2 & 6 \\ 2 & 2 & 2 \\ 2 & -1 & 4 \end{bmatrix} &= \begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ -\frac{1}{2} & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} -4 & 2 & 6 \\ 0 & 1 & 5 \\ 0 & -2 & 7 \end{bmatrix} \\
\begin{bmatrix} -4 & 2 & 6 \\ 2 & -1 & 4 \\ 2 & 2 & 2 \end{bmatrix} &= \begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ -\frac{1}{2} & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} -4 & 2 & 6 \\ 0 & -2 & 7 \\ 0 & 1 & 5 \end{bmatrix} \\
\begin{bmatrix} -4 & 2 & 6 \\ 2 & -1 & 4 \\ 2 & 2 & 2 \end{bmatrix} &= \begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ -\frac{1}{2} & -\frac{1}{2} & 1 \end{bmatrix} \cdot \begin{bmatrix} -4 & 2 & 6 \\ 0 & -2 & 7 \\ 0 & 0 & 8.5 \end{bmatrix}
\end{aligned}$$

So we got

$$L = \begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ -\frac{1}{2} & -\frac{1}{2} & 1 \end{bmatrix} U = \begin{bmatrix} -4 & 2 & 6 \\ 0 & -2 & 7 \\ 0 & 0 & 8.5 \end{bmatrix}$$

then we can calculate \vec{y} by $L\vec{y} = \vec{b}$

$$\begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ -\frac{1}{2} & -\frac{1}{2} & 1 \end{bmatrix} \cdot \vec{y} = \begin{bmatrix} 4 \\ 7 \\ 2 \end{bmatrix}$$

$$\vec{y} = \begin{bmatrix} 4 \\ 9 \\ 8.5 \end{bmatrix}$$

then we can calculate \vec{x} by $U\vec{x} = \vec{y}$

$$\vec{x} = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$

5. (a) by calculate we got

$$l_i = \frac{1}{d_{i-1}}$$

$$d_i = \begin{cases} 2 & i = 1 \\ 4 - l_i & i \in [2, n-1] \\ 2 - l_i & i = n \end{cases}$$

(b) from the previous question we know that we can compute d_i by l_i and we can compute l_i by d_{i-1} .
And we are going to find $A = LU$, so we need to find d_n and l_n .
Thus, the cost is $O(n)$ since we have n previous terms while each term takes constant time to compute

(c) first we compute \vec{y}

$$\begin{aligned} y_1 &= b_1 \\ y_2 &= b_2 - l_2 y_1 \\ y_3 &= b_3 - l_3 y_2 \\ &\vdots \\ y_n &= b_n - l_n y_{n-1} \end{aligned}$$

Then we can compute \vec{x}

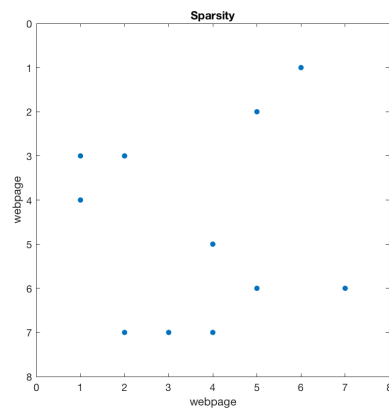
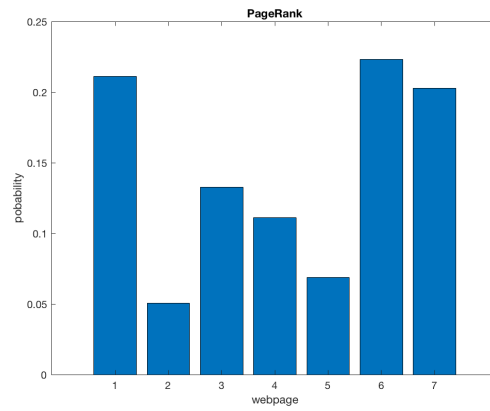
$$\begin{aligned} x_n &= \frac{y_n}{d_n} \\ x_{n-1} &= \frac{y_{n-1} - x_n}{d_{n-1}} \\ x_{n-2} &= \frac{y_{n-2} - x_{n-1}}{d_{n-1}} \\ &\vdots \\ x_1 &= \frac{y_1 - x_2}{d_1} \end{aligned}$$

we can compute these two steps by $O(n)$, So

$$T(n) = O(n) + O(n) + O(n) = O(n)$$

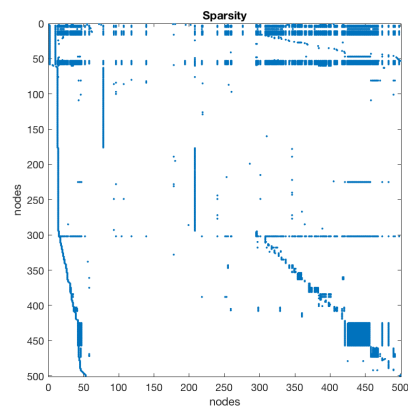
6. (a)

(b)



the order of importance is $6 > 1 > 7 > 3 > 4 > 5 > 2$

(c)



(d) the iteration times are
7 12 20 41 225

when α grows, the iteration time grows the reason is α stands for the probability of a user starts a new webpage which is not connected to the previous one. So when the α grows, it is more possible to stay in the current cycle, which will cause more time one iterating in the same loop and increase the iteration times.