Lab 06: LU Decomposition

Melissa Butler

September 27, 2021

1 Output: lab_06_output.txt

```
lab_06_script
 2
    A =
 3
              -26
          7
                       45
                            -47
 4
          1
                 2
                        3
                              4
 5
          2
              -11
                      -12
                            -13
 6
              -17
                       30
                              35
 7
    b =
 8
        -98
 9
         30
10
      -108
11
        200
    L =
12
13
         1.0000
                                     0
                                                 0
14
         0.1429
                    1.0000
                                                 0
15
         0.2857
                   -0.6250
                                1.0000
16
         0.5714
                   -0.3750
                               -0.1111
                                           1.0000
17
    U =
                                         -47.0000
18
         7.0000
                  -26.0000
                               45.0000
19
              0
                    5.7143
                               -3.4286
                                          10.7143
20
              0
                          0
                              -27.0000
                                           7.1250
21
                          0
              0
                                          66.6667
22
    z =
23
      -98.0000
24
       44.0000
25
      -52.5000
26
      266.6667
27
    x =
28
         1.0000
29
         2.0000
30
         3.0000
31
         4.0000
32
    res =
33
       3.5527e-15
34
35 \mid \text{begin}\{\text{table}\}[!\text{hbtp}]
```

67

diary off

```
36
   \centering
37
   \caption{Solution to the linear system}
38
   \label{tab:solution}
39
   \begin{tabular}{crrr}
40
   \toprule
41
    $m$ &
                                 $y$ &
                   $x$ &
                                               $z$ \\
42
   \midrule
43
   $ 0$ & $-0.704225$ & $-0.211268$ & $ 2.323944$ \\
44
   $ 1$ & $-0.323944$ & $-0.197183$ & $ 2.169014$ \\
45
   $ 2$ & $ 0.056338$ & $-0.183099$ & $ 2.014085$ \\
   $ 3$ & $ 0.436620$ & $-0.169014$ & $ 1.859155$ \\
46
47
   |$ 4$ & $ 0.816901$ & $-0.154930$ & $ 1.704225$ \\
48
   | $ 5$ & $ 1.197183$ & $-0.140845$ & $ 1.549296$ \\
49
   $ 6$ & $ 1.577465$ & $-0.126761$ & $ 1.394366$ \\
   $ 7$ & $ 1.957746$ & $-0.112676$ & $ 1.239437$ \\
51
   $ 8$ & $ 2.338028$ & $-0.098592$ & $ 1.084507$ \\
52 | $ 9$ & $ 2.718310$ & $-0.084507$ & $ 0.929577$ \\
53 | $10$ & $ 3.098592$ & $-0.070423$ & $ 0.774648$ \\
54 | $11$ & $ 3.478873$ & $-0.056338$ & $ 0.619718$ \\
55 | $12$ & $ 3.859155$ & $-0.042254$ & $ 0.464789$ \\
   $13$ & $ 4.239437$ & $-0.028169$ & $ 0.309859$ \\
56
57
   $14$ & $ 4.619718$ & $-0.014085$ & $ 0.154930$ \\
58
   | $15$ & $ 5.000000$ & $-0.000000$ & $ 0.000000$ \\
   $16$ & $ 5.380282$ & $ 0.014085$ & $-0.154930$ \\
59
60 | $17$ & $ 5.760563$ & $ 0.028169$ & $-0.309859$ \\
   $18$ & $ 6.140845$ & $ 0.042254$ & $-0.464789$ \\
61
62 | $19$ & $ 6.521127$ & $ 0.056338$ & $-0.619718$ \\
63
   $20$ & $ 6.901408$ & $ 0.070423$ & $-0.774648$ \\
64
   \bottomrule
65
   \end{tabular}
   \end{table}
66
```

2 SCRIPT: lab_06_script.m

```
% Math 3341, Fall 2021
   % Lab 06: LU Decomposition
   % Author: Melissa Butler
 3
 4 % Date: 09/27/2021
 5
 6
   clear; close all; clc;
 7
   % Change default text interpreter to LaTeX
 8 | set(groot, 'defaultTextInterpreter', 'latex');
 9 | set(groot, 'defaultAxesTickLabelInterpreter', 'latex');
10 | set(groot, 'defaultLegendInterpreter', 'latex')
11 | format compact
12
13 | %% 1 Solve a System with LU Decomposition
14 % 1(a)
15 \mid A = [7 -26 \ 45 -47; \ 1 \ 2 \ 3 \ 4; \ 2 -11 -12 -13; \ 4 -17 \ 30 \ 35]
16 b = \Gamma - 98; 30; -108; 200; 7
17 % 1(b)
18 \left[ L U \right] = lu(A)
19 % 1(c)
20 | z = L \ b
21 % 1(d)
22 \mid x = U \setminus z
23 % 1(e)
24 | res = norm(A * x - b, 2)
25
26 | %% 2 Varying the Vector b
27 | % 2(a)
28 \mid A = [3 \ 1 \ 1; \ 1 \ -5 \ 2; \ 2 \ 1 \ 5];
29 \mid [L \cup] = lu(A);
30 % 2(b)
31 \mid m = 0:20;
32 % 2(c)
33 for i = 1:length(m)
34
        b = [m(i); 5; 10];
35
        z = L \setminus b;
        x = U \setminus z;
36
37
        X(i, :) = x;
   end
39 % 2(d)
40 | file_handle = fopen('solution.tex', 'w');
41 | fprintf(file_handle, '\\begin{table}[!hbtp]\n');
42 | fprintf(file_handle, '\\centering\n');
43 | fprintf(file_handle, '\\caption{Solution to the linear system}\n');
   fprintf(file_handle, '\\label{tab:solution}\n');
44
45 | fprintf(file_handle, '\\begin{tabular}{crrr}\n');
46 | fprintf(file_handle, '\\toprule\n');
47 | fprintf(file_handle, '%4s & %11s & %11s & %11s \\\\\\, '$m$', '$x$', '$y$', '$z$');
   fprintf(file_handle, '\\midrule\n');
48
49
    for i = 1:length(m)
50
        fprintf(file_handle, '$%2d$ & $%9.6f$ & $%9.6f$ & $%9.6f$ \\\\\n', m(i), X(i, 1), X(i, 2), X(i,
              3));
```

```
51
   end
52 | fprintf(file_handle, '\\bottomrule\n');
53 | fprintf(file_handle, '\\end{tabular}\n');
54 fprintf(file_handle, '\\end{table}\n');
55 | fclose(file_handle);
56 type('solution.tex');
57 % 2(e)
58
   figure(1); hold on;
59 \mid X_{size} = size(X);
60 | styles = {'h--', 'p:', 'd-'};
61 | for j = 1:X_size(2)
62
        plot(m, X(:, j), styles{j})
63
   end
64 xlabel('$m$');
   ylabel('Solution');
65
   title('Solution to the linear system vs. $m$');
66
67 grid minor;
68 | legend({'\$x\$', '\$y\$', '\$z\$'\}, 'Location', 'best');
69 | name = 'lab_06_plot';
70 | fig = figure(1);
                                             % Set figure i as current figure window
71 | set(fig, 'PaperPositionMode', 'auto'); % Set paper position mode to 'auto'
72 | pos = get(fig, 'PaperPosition');
                                             % Get figure window paper position
73 | set(fig, 'PaperSize', [pos(3) pos(4)]); % Set figure paper size
74 print(fig, '-dpdf', name);
                                             % Save figure
```

3 Basics of LaTeX

```
\subsection{LU Decomposition}
Given the linear system \eqref{eq:varyRHS}
\begin{equation}
  \label{eq:varyRHS}
  \begin{cases}
    3x + y + z = m \setminus 
    x - 5y + 2z = 5 \setminus
    2x + y + 5z = 10
  \end{cases}
\end{equation}
where m = 0, 1, 2, \ldots, 20. Using LU Decomposition we can obtain the
solution to the linear system \eqref{eq:varyRHS} for corresponding $m$
(see Table \ref{tab:solution} and Figure \ref{fig:solution}).
\input{../src/solution.tex}
\begin{figure}[!hbtp]
  \centering
  \includegraphics[width=0.85\textwidth]{../src/lab_06_plot.pdf}
  \caption{Solution to the linear system vs. $m$}
  \label{fig:solution}
\end{figure}
```