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Институт №8 «Информационные технологии и прикладная математика»

Кафедра 806 «Вычислительная математика и программирование»

Лабораторные работы по курсу «Численные методы»

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1.1 LU - разложение матриц

1 Постановка задачи

Реализовать алгоритм LU - разложения матриц (с выбором главного элемента) в виде программы. Используя разработанное программное обеспечение, решить систему линейных алгебраических уравнений (СЛАУ). Для матрицы СЛАУ вычислить определитель и обратную матрицу.

Вариант: 2

$$\begin{cases}
-2x_1 + 7x_2 - 8x_3 + 6x_4 = -39 \\
4x_1 + 4x_2 - 7x_4 = 41 \\
-x_1 - 3x_2 + 6x_3 + 3x_4 = 4 \\
9x_1 - 7x_2 - 2x_3 - 8x_4 = 113
\end{cases}$$

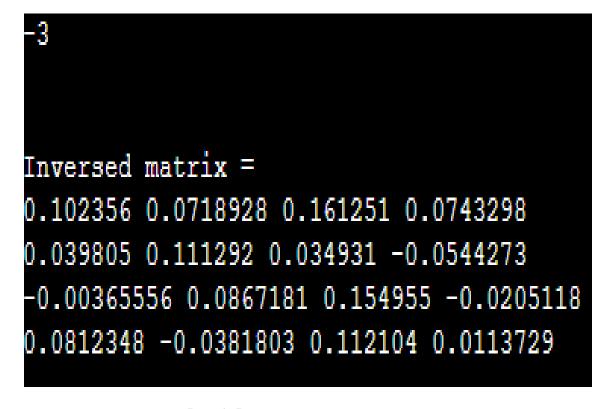


Рис. 1: Вывод программы в консоли

```
1 | #include <bits/stdc++.h>
 2
 3
   using namespace std;
 4
   using matrix = vector<vector<double> >;
 5
 6
 7
 8
   pair<matrix, matrix> lu_decomposition(matrix& coefficients, matrix& results) {
 9
        int n1=coefficients.size(), m1=coefficients[0].size(), m2 = results[0].size();
10
       matrix L(n1), U = coefficients;
11
       for (int i=0; i<n1; i++)
12
           for (int j=0; j<m1; j++)
13
               L[i].push_back(0);
14
       for (int k=0; k< n1; k++) {
15
           if (U[k][k] == 0) {
16
17
               for (int i=k+1; i<n1; i++) {
18
                   if (U[i][k] != 0) {
19
                       swap(U[k], U[i]);
20
                       swap(L[k], L[i]);
21
                       swap(coefficients[k], coefficients[i]);
22
                       swap(results[k], results[i]);
23
                       break;
24
                   }
25
               }
26
27
           L[k][k] = 1;
28
           for (int i=k+1; i<n1; i++) {
29
               L[i][k] = U[i][k]/U[k][k];
30
               if (U[i][k] == 0)
31
                   continue;
32
               for(int j=k; j < m1; j++)
33
                   U[i][j] = L[i][k]*U[k][j];
34
35
           }
       }
36
37
38
       return make_pair(L, U);
39
   }
40
41
42
    double get_determinant(matrix& coefficients, matrix& results) {
43
       auto [_, U] = lu_decomposition(coefficients, results);
44
       double det = 1;
45
       for (int i=0; i<coefficients.size(); i++)</pre>
           det *= U[i][i];
46
47
       return det;
```

```
48 || }
49
50
51
    matrix calculate_decisions(matrix& coefficients, matrix& results) {
52
        auto [L, U] = lu_decomposition(coefficients, results);
53
        matrix res = results;
54
55
        for (int k=0; k<res[0].size(); k++)</pre>
            for (int i=0; i<res.size(); i++)</pre>
56
57
                for (int j=0; j<i; j++)
58
                    res[i][k] -= res[j][k]*L[i][j];
59
        for (int k=0; k<res[0].size(); k++) {</pre>
            for (int i=coefficients.size()-1; i>-1; i--) {
60
61
                for (int j=i+1; j<results.size(); j++) {</pre>
                    res[i][k] -= res[j][k]*U[i][j];
62
63
64
                res[i][k] /= U[i][i];
65
66
        }
67
68
        return res;
    }
69
70
71
72
    matrix get_inverse_matrix(matrix& matrix1) {
73
        matrix E(matrix1.size());
74
        for (int i=0; i<matrix1.size(); i++)</pre>
            for (int j=0; j<matrix1.size(); j++)</pre>
75
                E[i].push_back((i == j) ? 1 : 0);
76
77
        return calculate_decisions(matrix1, E);
78
    }
79
80
    void print_matrix(const matrix& matrix1) {
81
        for(const auto& vect: matrix1) {
82
            for (auto x: vect)
                cout << x << " ";
83
84
            cout << endl;</pre>
85
        }
86
   }
87
88
    int main() {
89
        matrix coefficient_matrix{
90
                \{2, 7, -8, 6\},\
91
                {4, 4, 0, -7},
92
                \{-1, -3, 6, 3\},\
93
                \{9, -7, -2, -8\}
94
        };
95
96 |
        matrix equation_roots = {
```

```
97 |
                {-39},
98
                {41},
99
                {4},
100
                {113}
101
        };
102
103
        auto [1, u] = lu_decomposition(coefficient_matrix, equation_roots);
104
105
        cout << endl << "L =" << endl;</pre>
106
        print_matrix(1);
107
108
        cout << endl << endl;</pre>
109
        cout << "U =" << endl;</pre>
110
        print_matrix(u);
111
112
        cout << endl << endl;</pre>
        cout << "det = " << get_determinant(coefficient_matrix, equation_roots) << endl;</pre>
113
114
115
        cout << endl << "Decisions =" << endl;</pre>
116
        matrix decisions = calculate_decisions(coefficient_matrix, equation_roots);
117
        print_matrix(decisions);
118
119
        cout << endl << "Inversed matrix =" << endl;</pre>
120
        matrix inversed = get_inverse_matrix(coefficient_matrix);
121
        print_matrix(inversed);
122
        return 0;
123 | }
```

1.2 Метод прогонки

4 Постановка задачи

Реализовать метод прогонки в виде программы, задавая в качестве входных данных ненулевые элементы матрицы системы и вектор правых частей. Используя разработанное программное обеспечение, решить СЛАУ с трехдиагональной матрицей.

Вариант: 2

$$\begin{cases} 10x_1 + 5x_2 = -120 \\ 3x_1 + 10x_2 - 2x_3 = -91 \\ 2x_2 - 9x_3 - 5x_4 = 5 \\ 5x_3 - 16x_4 - 4x_5 = -74 \\ -8x_4 + 16x_5 = -56 \end{cases}$$

The solution for matrix:				
10	5	0	0	0
3	10	-2	0	0
0	2	-9	-5	0
0	0	5	16	-4
0	0	0	-8	16
Is t	this vect	or:		
-9 -	-6 2 -7 -	7		

Рис. 2: Вывод программы в консоли

```
1 | #include <iostream>
 2
   #include <fstream>
   #include <vector>
 3
   #include <sstream>
   #include <cmath>
 6
 7
   class NotANeededMatrix : public std::exception {
   public:
 8
 9
       const char* what() const noexcept override {
10
           return "Sorry this matrix doesn't fit the requirements!\n";
11
12
   };
13
14
   double find_det(const std::vector<std::vector<double>>& matrix) {
       double det = 1;
15
       for (size_t i = 0; i < matrix.size(); ++i) {</pre>
16
17
           det *= matrix[i][i];
18
       }
19
       return det;
   }
20
21
22
   void check_coefficients(double a = 0, double b = 0, double c = 0) {
23
       return;
   }
24
25
26
   std::vector<double> tridiagonal_solution(const std::vector<std::vector<double>>&
       matrix, const std::vector<double>& vector_b) {
27
       check_coefficients(matrix[0][0], matrix[0][1]);
28
       std::vector<double> vector_alphas = {-matrix[0][1] / matrix[0][0]};
29
       std::vector<double> vector_betas = {vector_b[0] / matrix[0][0]};
30
31
       for (size_t i = 1; i < matrix.size() - 1; ++i) {
32
           check_coefficients(matrix[i][i - 1], matrix[i][i], matrix[i][i + 1]);
33
           double y_i = matrix[i][i] + matrix[i][i - 1] * vector_alphas[i - 1];
34
           double a_i = -matrix[i][i + 1] / y_i;
35
           double b_i = (vector_b[i] - matrix[i][i - 1] * vector_betas[i - 1]) / y_i;
36
           vector_alphas.push_back(a_i);
37
           vector_betas.push_back(b_i);
38
       }
39
40
       check_coefficients(matrix.back()[matrix.back().size() - 2], matrix.back().back());
41
       double y_n = (matrix.back().back() + matrix.back()[matrix.back().size() - 2] *
           vector_alphas.back());
42
       std::vector<double> vector_x = {round((vector_b.back() - matrix.back() [matrix.back
           ().size() - 2] * vector_betas.back()) / y_n)};
43
44
       for (int i = static_cast<int>(matrix.size()) - 2; i >= 0; --i) {
```

```
45
           vector_x.insert(vector_x.begin(), round(vector_alphas[i] * vector_x[0] +
               vector_betas[i]));
46
        }
47
48
        return vector_x;
   }
49
50
51
    int main() {
52
53
        std::vector<std::vector<double>> matrix = {
54
               {10.0, 5.0, 0, 0, 0},
55
               {3.0, 10.0, -2.0, 0.0, 0},
               \{0, 2, -9, -5, 0\},\
56
               \{0, 0, 5, 16, -4\},\
57
58
               \{0, 0, 0, -8, 16\}
59
        };
60
61
        std::vector<double> vector = {-120, -91, 5, -74, -56};
62
        find_det(matrix);
        auto solution = tridiagonal_solution(matrix, vector);
63
        std::cout << "The solution for matrix:\n";</pre>
64
65
        for (const auto& row : matrix) {
66
           for (double val : row) {
               std::cout << val << "\t";
67
68
69
           std::cout << std::endl;</pre>
70
        }
71
        std::cout << "Is this vector:\n";</pre>
72
        for (double val : solution) {
73
           std::cout << val << " ";
74
75
        std::cout << std::endl;</pre>
76 || }
```

1.3 Метод простых итераций. Метод Зейделя

7 Постановка задачи

Реализовать метод простых итераций и метод Зейделя в виде программ, задавая в качестве входных данных матрицу системы, вектор правых частей и точность вычислений. Используя разработанное программное обеспечение, решить СЛАУ. Проанализировать количество итераций, необходимое для достижения заданной точности.

Вариант: 2

$$\begin{cases} 24x_1 + 2x_2 + 4x_3 - 9x_4 = -9\\ -6x_1 - 27x_2 - 8x_3 - 6x_4 = -76\\ -4x_1 + 8x_2 + 19x_3 + 6x_4 = -79\\ 4x_1 + 5x_2 - 3x_3 - 13x_4 = -70 \end{cases}$$

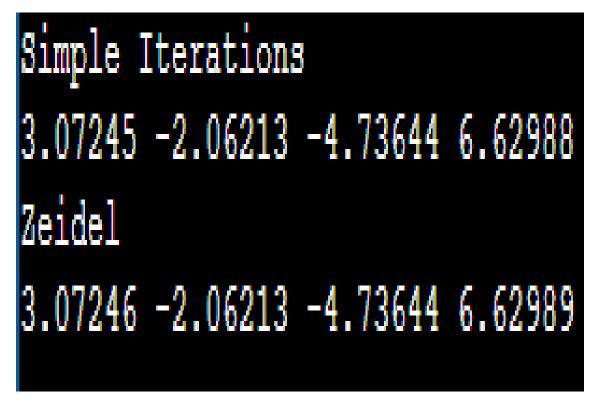


Рис. 3: Вывод программы в консоли

```
1 | #include <fstream>
   #include <sstream>
 3
   #include <iostream>
   #include <vector>
 5
   #include <cmath>
 6
 7
   std::vector<std::vector<double>> deepcopy(const std::vector<std::vector<double>>&
 8
       std::vector<std::vector<double>> result(matrix.size(), std::vector<double>(matrix
            [0].size()));
 9
       for (size_t i = 0; i < matrix.size(); ++i) {</pre>
10
           for (size_t j = 0; j < matrix[i].size(); ++j) {</pre>
11
               result[i][j] = matrix[i][j];
12
       }
13
14
       return result;
15
   }
16
17
18
19
   std::pair<std::vector<std::vector<double>>, std::vector<double>> read_matrix_from_file
        (const std::string& filename) {
20
       std::ifstream file(filename);
21
       std::vector<std::vector<double>> matrix;
22
       std::vector<double> vector;
23
       std::string line;
24
       while (std::getline(file, line)) {
25
           if (!line.empty()) {
               std::istringstream iss(line);
26
27
               std::vector<double> row;
28
               double value;
29
               while (iss >> value) {
30
                   row.push_back(value);
31
32
               if (vector.empty()) {
33
                   vector = row;
34
               } else {
35
                   matrix.push_back(row);
36
               }
37
           }
38
       }
39
       return std::make_pair(matrix, vector);
40
   }
41
42
   double matrix_norm1(const std::vector<std::vector<double>>& matrix) {
43
       double max_sum = 0.0;
44
       for (const auto& row : matrix) {
```

```
45
           double row_sum = 0.0;
46
           for (double val : row) {
47
               row_sum += std::abs(val);
48
           }
49
           if (row_sum > max_sum) {
50
               max_sum = row_sum;
51
52
       }
53
       return max_sum;
54
   }
55
56
    double dot_product(const std::vector<double>& a, const std::vector<double>& b) {
57
       double result = 0.0;
58
59
       for (size_t i = 0; i < a.size(); ++i) {
           result += a[i] * b[i];
60
61
62
       return result;
   }
63
64
65
    std::vector<double> subtract_vectors(const std::vector<double>& a, const std::vector<
       double>& b) {
       std::vector<double> result(a.size());
66
       for (size_t i = 0; i < a.size(); ++i) {
67
68
           result[i] = a[i] - b[i];
69
70
       return result;
71
   }
72
73
    double norm(const std::vector<double>& vector) {
74
       double max_val = vector[0];
75
       for (size_t i = 1; i < vector.size(); ++i) {</pre>
76
           if (vector[i] > max_val) {
77
               max_val = vector[i];
78
       }
79
80
       return max_val;
81
   }
82
83
    std::pair<std::vector<std::vector<double>>, std::vector<double>> normal_view(const std
        ::vector<std::vector<double>>& matrix, const std::vector<double>& vector) {
84
       std::vector<std::vector<double>> res = matrix;
85
       std::vector<double> res_v = vector;
86
       for (size_t i = 0; i < res.size(); ++i) {
87
           double delim = res[i][i];
88
           for (size_t j = 0; j < res.size(); ++j) {</pre>
89
               res[i][j] /= -delim;
90
91
           res_v[i] /= delim;
```

```
92 |
            res[i][i] = 0;
93
        }
 94
        return std::make_pair(res, res_v);
 95 || }
 96
97
    std::vector<double> sum_vectors(const std::vector<double>& vect1, const std::vector<
        double>& vect2) {
98
        std::vector<double> result(vect1.size());
99
        for (size_t i = 0; i < vect1.size(); ++i) {</pre>
100
            result[i] = vect1[i] + vect2[i];
101
102
        return result;
    }
103
104
105
    std::vector<double> prod_matrix(const std::vector<std::vector<double>>& a, const std::
        vector<double>& vector) {
106
        std::vector<double> result(a.size());
107
        for (size_t i = 0; i < a.size(); ++i) {
108
            double sum = 0.0;
109
            for (size_t j = 0; j < a[i].size(); ++j) {</pre>
110
                sum += a[i][j] * vector[j];
111
112
            result[i] = sum;
        }
113
114
        return result;
115
    }
116
117
    std::vector<double> gauss_seidel(const std::vector<std::vector<double>>& a, const std
         ::vector<double>& b, double epsilon) {
118
        auto [a_norm, b_norm] = normal_view(a, b);
119
        double alpha_norm = matrix_norm1(a_norm);
120
        std::vector<double> x_start(a_norm.size(), 0);
121
        std::vector<double> x_new = b_norm;
122
123
        while (true) {
124
            if (alpha_norm / (1 - alpha_norm) * norm(subtract_vectors(x_new, x_start)) <=</pre>
                epsilon) {
125
                break;
126
            }
127
            x_start = x_new;
128
            for (size_t j = 0; j < a_norm.size(); ++j) {</pre>
                double x_res = 0;
129
                for (size_t 1 = 0; 1 < a_norm.size(); ++1) {</pre>
130
131
                    x_res += x_new[1] * a_norm[j][1];
132
133
                x_res += b_norm[j];
134
                x_new[j] = x_res;
135
            }
136
        }
```

```
137
        return x_new;
138 | }
139
140
    std::vector<double> simple_iteration(const std::vector<std::vector<double>>& a, const
         std::vector<double>& b, double epsilon) {
141
        auto [a_norm, b_norm] = normal_view(a, b);
142
        double alpha_norm = matrix_norm1(a_norm);
143
        std::vector<double> x_start(a_norm.size(), 0);
144
        size_t max_iters = 100000;
145
        std::vector<double> x_new = b_norm;
146
147
        for (size_t j = 0; j < max_iters; ++j) {
148
            if (alpha_norm / (1 - alpha_norm) * norm(subtract_vectors(x_new, x_start)) >
                epsilon) {
149
                x_start = x_new;
150
                x_new = sum_vectors(prod_matrix(a_norm, x_new), b_norm);
151
            } else {
152
                break;
153
154
        }
155
        return x_new;
156
    }
157
    int main() {
158
        std::vector<std::vector<double>> matrix = {
159
                \{24.0, 2.0, 4.0, -9.0\},\
160
                \{-6.0, 27.0, -8.0, -6.0\},\
161
                \{-4.0, 8.0, 19.0, 6.0\},\
162
                \{4.0, 5.0, -3.0, -13.0\}
163
        };
164
165
        //
              1x4
166
        std::vector<double> vector = {-9.0, -76.0, -79.0, -70.0};
167
        double epsilon = 0.0001;
168
        auto result = simple_iteration(matrix, vector, epsilon);
169
        auto result2 = gauss_seidel(matrix, vector, epsilon);
        std::cout << "Simple Iterations\n";</pre>
170
171
        for (double element : result) {
            std::cout << element << " ";
172
173
        }
        std::cout << std::endl;</pre>
174
175
        std::cout << "Zeidel\n";</pre>
176
        for (double element : result2) {
177
            std::cout << element << " ";
178
179
180
        std::cout << std::endl;</pre>
181
        return 0;
182 || }
```

1.4 Метод вращений

10 Постановка задачи

Реализовать метод вращений в виде программы, задавая в качестве входных данных матрицу и точность вычислений. Используя разработанное программное обеспечение, найти собственные значения и собственные векторы симметрических матриц. Проанализировать зависимость погрешности вычислений от числа итераций.

Вариант: 2

$$\begin{pmatrix}
-9 & 7 & 5 \\
7 & 8 & 9 \\
5 & 9 & 8
\end{pmatrix}$$

```
Solution for Rotation method:
0.873722 -0.0925755 0.477536
0.344737 0.81045 -0.473632
-0.343172 0.578447 0.740022

Lambdas
8.57605 -13.0509 2.47486
```

Рис. 4: Вывод программы в консоли

```
1 | #include <iostream>
   #include <fstream>
 3
   #include <vector>
 4
   #include <cmath>
 5
 6
   std::vector<std::vector<double>> find_transport_matrix(const std::vector<std::vector<
       double>>& matrix) {
 7
       std::vector<std::vector<double>> transport_matrix = matrix;
 8
       for (size_t i = 0; i < matrix.size(); ++i) {</pre>
 9
           for (size_t j = i + 1; j < matrix.size(); ++j) {</pre>
10
               std::swap(transport_matrix[i][j], transport_matrix[j][i]);
11
12
       }
13
       return transport_matrix;
   }
14
15
16
   std::vector<std::vector<double>> make_e_matrix(int size) {
17
       std::vector<std::vector<double>> e_matrix(size, std::vector<double>(size, 0));
18
       for (int i = 0; i < size; ++i) {
19
           e_matrix[i][i] = 1.0;
20
21
       return e_matrix;
22
   }
23
24
   double scholar_multiply(const std::vector<double>& vector_1, const std::vector<double
       >& vector_2) {
25
       double result = 0;
26
       for (size_t i = 0; i < vector_1.size(); ++i) {
27
           result += vector_1[i] * vector_2[i];
28
       }
29
       return result;
   }
30
31
32
33
   std::vector<std::vector<double>> multiply_matrix(const std::vector<std::vector<double
       >>& matrix_1, const std::vector<std::vector<double>>& matrix_2) {
       size_t n = matrix_1.size();
34
35
       size_t m = matrix_1[0].size();
       size_t p = matrix_2[0].size();
36
37
       if (m != matrix_2.size()) {
38
           throw std::invalid_argument("Matrix dimensions do not match.");
39
       }
40
41
       std::vector<std::vector<double>> result(n, std::vector<double>(p, 0));
42
       for (size_t i = 0; i < n; ++i) {
           for (size_t j = 0; j < p; ++j) {
43
               for (size_t k = 0; k < m; ++k) {
44
```

```
45
                   result[i][j] += matrix_1[i][k] * matrix_2[k][j];
               }
46
47
           }
48
       }
49
       return result;
   }
50
51
52
53
   std::vector<int> find_max_non_diagonal(const std::vector<std::vector<double>>& matrix)
54
       double max_val = matrix[0][1];
55
       std::vector<int> max_indices = {0, 1};
56
       for (size_t i = 0; i < matrix.size(); ++i) {
57
           for (size_t j = i + 1; j < matrix[i].size(); ++j) {</pre>
58
               if (std::abs(matrix[i][j]) > std::abs(max_val)) {
59
                   max_val = matrix[i][j];
60
                   max_indices = {static_cast<int>(i), static_cast<int>(j)};
61
               }
           }
62
       }
63
64
       return max_indices;
65
   }
66
   double find_phi(const std::vector<std::vector<double>>& matrix, int i, int j) {
67
68
       if (matrix[i][i] == matrix[j][j]) {
69
           return M_PI / 4;
70
71
       return 0.5 * std::atan((2 * matrix[i][j]) / (matrix[i][i] - matrix[j][j]));
   }
72
73
74
   std::vector<std::vector<double>> make_rotation_matrix(double angle, size_t size, int
       i_, int j_) {
75
       std::vector<std::vector<double>> res = make_e_matrix(size);
76
       res[i_][j_] = -std::sin(angle);
77
       res[j_][i_] = std::sin(angle);
78
       res[i_][i_] = res[j_][j_] = std::cos(angle);
79
       return res;
80
   }
81
82
   double find_lim(const std::vector<std::vector<double>>& matrix) {
83
       double res = 0;
84
       for (size_t i = 0; i < matrix.size() - 1; ++i) {</pre>
85
           for (size_t j = i + 1; j < matrix[i].size(); ++j) {</pre>
86
               res += matrix[i][j] * matrix[i][j];
87
88
89
       return std::sqrt(res);
90
   }
91
```

```
92
93
94
    std::pair<std::vector<std::vector<double>>, std::vector<double>> rotation_solution(
         const std::vector<std::vector<double>>& matrix, double epsilon) {
95
        std::vector<std::vector<double>> matrix_a = matrix;
96
        std::vector<std::vector<double>> matrix_res_u = make_e_matrix(matrix.size());
97
        while (std::abs(find_lim(matrix_a)) > epsilon) {
98
            std::vector<int> res_ij = find_max_non_diagonal(matrix_a);
99
            double phi = find_phi(matrix_a, res_ij[0], res_ij[1]);
100
            std::vector<std::vector<double>> matrix_u = make_rotation_matrix(phi, matrix_a.
                size(), res_ij[0], res_ij[1]);
101
            matrix_res_u = multiply_matrix(matrix_res_u, matrix_u);
102
            matrix_a = multiply_matrix(multiply_matrix(find_transport_matrix(matrix_u),
                matrix_a), matrix_u);
103
        }
104
        std::vector<std::vector<double>> result_vector;
105
        std::vector<double> lambdas(matrix_a.size());
106
        for (size_t i = 0; i < matrix_a.size(); ++i) {</pre>
            result_vector.push_back({matrix_res_u[i]});
107
108
            lambdas[i] = matrix_a[i][i];
        }
109
110
111
        return std::make_pair(matrix_res_u, lambdas);
    }
112
113
    int main() {
114
115
        std::vector<std::vector<double>> matrix = {
                \{7.0, 3.0, -1.0\},\
116
                {3.0, -7.0, -8.0},
117
118
                \{-1.0, -8.0, -2.0\}
119
        };
120
121
122
        auto rotation_solution_result = rotation_solution(matrix, 0.01);
123
        auto matrix_res_u = rotation_solution_result.first;
124
        auto lambdas = rotation_solution_result.second;
125
126
        std::cout << "Solution for Rotation method:\n";</pre>
127
        for (const auto& row : matrix_res_u) {
128
            for (double val : row) {
129
                std::cout << val << " ";
130
131
            std::cout << std::endl;</pre>
        }
132
133
        std::cout << std::endl;</pre>
134
        std::cout << "Lambdas\n";</pre>
135
        for (auto const& var: lambdas) {
136
            std::cout << var << " ";
137
```

```
138 | return 0; 140 | }
```

1.5 QR – разложение матриц

13 Постановка задачи

Реализовать алгоритм QR – разложения матриц в виде программы. На его основе разработать программу, реализующую QR – алгоритм решения полной проблемы собственных значений произвольных матриц, задавая в качестве входных данных матрицу и точность вычислений. С использованием разработанного программного обеспечения найти собственные значения матрицы.

Вариант: 2

$$\begin{pmatrix} -6 & -4 & 0 \\ -7 & 6 & -7 \\ -2 & -6 & -7 \end{pmatrix}$$

```
Eigenvalue: -11.3395
Eigenvector: (0,0) (-0.566571,-0)
```

Рис. 5: Вывод программы в консоли

```
1 | #include <iostream>
 2
   #include <utility>
   #include <vector>
 3
   #include <cmath>
   #include <complex>
 6
 7
   double row_col_mul(const std::vector<double>& row, const std::vector<double>& col) {
 8
       double result = 0;
 9
       for (size_t i = 0; i < row.size(); ++i) {
10
           result += row[i] * col[i];
11
12
       return result;
13
   }
14
   std::pair<std::complex<double>, std::complex<double>> solve_equation(double a, double
15
        b, double c) {
16
       std::complex<double> delta = std::sqrt(std::complex<double>(b * b - 4 * a * c, 0));
17
       std::complex<double> root1 = (b + delta) / (2 * a);
       std::complex<double> root2 = (b - delta) / (2 * a);
18
19
       return std::make_pair(root1, root2);
20
21
22
   std::vector<std::vector<double>> col_row_mul(const std::vector<double>& col, const std
        ::vector<double>& row) {
       std::vector<std::vector<double>> result(col.size(), std::vector<double>(row.size(),
23
            0));
24
       for (size_t i = 0; i < col.size(); ++i) {</pre>
25
           for (size_t j = 0; j < row.size(); ++j) {</pre>
26
               result[i][j] = col[i] * row[j];
27
28
       }
29
       return result;
30
   }
31
32
   std::vector<std::vector<double>> matrix_matrix_mul(const std::vector<std::vector<
       double>>& matrix1, const std::vector<std::vector<double>>& matrix2) {
33
       std::vector<std::vector<double>> result(matrix1.size(), std::vector<double>(matrix2
            [0].size(), 0));
34
       for (size_t i = 0; i < matrix1.size(); ++i) {</pre>
35
           for (size_t j = 0; j < matrix2[0].size(); ++j) {</pre>
36
               for (size_t k = 0; k < matrix1[0].size(); ++k) {</pre>
37
                   result[i][j] += matrix1[i][k] * matrix2[k][j];
38
39
40
       }
41
       return result;
42 || }
```

```
43
44
    std::vector<std::vector<double>> get_e_matrix(size_t size) {
45
       std::vector<std::vector<double>> result(size, std::vector<double>(size, 0));
46
       for (size_t i = 0; i < size; ++i) {</pre>
47
           result[i][i] = 1;
48
49
       return result;
50
   }
51
52
    int sign(double element) {
53
       if (element > 0) {
54
           return 1;
55
        } else if (element < 0) {</pre>
56
           return -1;
57
        }
58
       return 0;
59
   }
60
61
   double vector_second_norm_2(const std::vector<double>& vector) {
62
        double result = 0;
63
        for (double val : vector) {
64
           result += val * val;
65
        return std::sqrt(result);
66
67
   }
68
69
   std::vector<std::vector<double>> get_h(const std::vector<double>& vector) {
70
        double lower = row_col_mul(vector, vector);
71
        auto upper = col_row_mul(vector, vector);
72
        auto E = get_e_matrix(upper.size());
73
       std::vector<std::vector<double>> second(upper.size(), std::vector<double>(upper.
            size(), 0));
74
        for (size_t i = 0; i < upper.size(); ++i) {</pre>
75
           for (size_t j = 0; j < upper.size(); ++j) {</pre>
76
               second[i][j] = -2 / lower * upper[i][j];
77
       }
78
79
        std::vector<std::vector<double>> result(upper.size(), std::vector<double>(upper.
            size(), 0));
        for (size_t i = 0; i < upper.size(); ++i) {</pre>
80
81
           for (size_t j = 0; j < upper.size(); ++j) {</pre>
82
               result[i][j] = E[i][j] + second[i][j];
83
           }
84
85
       return result;
   }
86
87
88
   std::pair<std::vector<std::vector<double>>>, std::vector<std::vector<double>>> gen_qr(
        std::vector<std::vector<double>> matrix) {
```

```
89
        auto A = matrix;
90
        std::vector<std::vector<double>> Q(matrix.size(), std::vector<double>(matrix.size()
91
        std::vector<std::vector<double>>> H_all;
92
        std::vector<double> vector(matrix.size());
93
        for (size_t i = 0; i < matrix.size() - 1; ++i) {
94
            vector.clear();
95
            std::vector<double> row;
96
            for (const auto& col : A) {
97
                row.push_back(col[i]);
98
99
            vector.insert(vector.end(), i, 0);
100
            vector.push_back(A[i][i] + sign(A[i][i]) * vector_second_norm_2(row));
101
            vector.insert(vector.end(), row.begin() + i + 1, row.end());
102
            auto H = get_h(vector);
103
            A = matrix_matrix_mul(H, A);
104
            H_all.push_back(H);
105
        }
106
        Q = H_all[0];
107
        for (size_t i = 1; i < H_all.size(); ++i) {</pre>
108
            Q = matrix_matrix_mul(Q, H_all[i]);
109
110
        return std::make_pair(Q, A);
    }
111
112
113
    std::pair<double, std::pair<std::complex<double>, std::complex<double>>> qr_solve(std
         ::vector<std::vector<double>> matrix, double eps) {
114
        auto A = std::move(matrix);
115
        while (\operatorname{sqrt}(A[1][0] * A[1][0] + A[2][0] * A[2][0]) > \operatorname{eps}) {
116
            auto qr = gen_qr(A);
117
            A = matrix_matrix_mul(qr.second, qr.first);
118
        }
119
        auto roots = solve_equation(A[1][1], A[2][2], A[1][2] * A[2][1]);
120
        return std::make_pair(A[0][0], roots);
121
    }
122
123
    int main() {
124
        // Example usage
125
        std::vector<std::vector<double>> matrix = {{-6, -4, 0},
126
                                                  \{-7, 6, -7\},\
127
                                                  \{-2, -6, -7\}\};
128
        double epsilon = 0.0001;
129
        auto result = qr_solve(matrix, epsilon);
        std::cout << "Eigenvalue: " << result.first << std::endl;</pre>
130
131
        std::cout << "Eigenvector: ";</pre>
        std::cout << result.second.first << " " << result.second.second;</pre>
132
133
        std::cout << std::endl;</pre>
134
        return 0;
135 || }
```