

Assignment 2

1. Calculate by Matlab (q1.m)

-> no row interchanges

Solution:

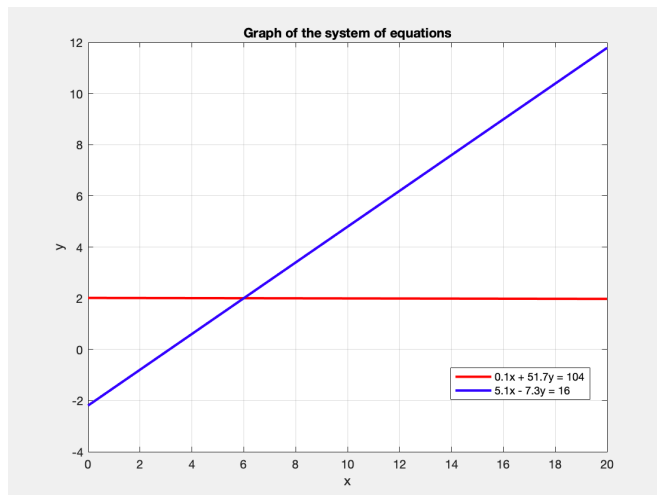
3.2099

0.2346

0.7160

Row interchanges: 0

2. Calculate by Matlab (q2.m)



(a) no row interchanges

$$\begin{bmatrix} 0.1 & 51.7 & 104 \\ 5.1 & -7.3 & 16 \end{bmatrix} \xrightarrow{x-51} \begin{array}{l} 51.7 \times 51 = 2636.7 \rightarrow 2640 \\ -7.3 - 2640 = -2647.3 \rightarrow -2650 \end{array}$$

$$\begin{bmatrix} 0.1 & 51.7 & 104 \\ 0 & -2650 & -5280 \end{bmatrix} \begin{array}{l} 104 \times 51 = 5304 \rightarrow 5300 \\ 16 - 5300 = -5284 \rightarrow -5280 \end{array}$$

$$-2650y = -5280 \Rightarrow y = 1.992... \rightarrow y = 1.99$$

$$(x, y) = (10, 1.99)$$

$$0.1x = 104 - \frac{51.7 \times 1.99}{103} \Rightarrow x = 10$$

x 誤差較大 #

(b) partial pivoting

$$\begin{bmatrix} 0.1 & 51.7 & 104 \\ 5.1 & -7.3 & 16 \end{bmatrix} \xrightarrow{\tau-51} \begin{bmatrix} 5.1 & -7.3 & 16 \\ 0.1 & 51.7 & 104 \end{bmatrix} \xrightarrow{\tau-51}$$

$$-7.3 / (-51) = 0.143$$

$$\begin{bmatrix} 5.1 & -7.3 & 16 \\ 0 & 51.8 & 104 \end{bmatrix} \begin{array}{l} 51.7 + 0.143 = 51.843 \rightarrow 51.8 \\ 16 / (-51) = -0.314 \end{array}$$

$$104 + (-0.314) = 103.686 \rightarrow 104$$

$$51.8y = 104 \Rightarrow y = 2.007 \rightarrow y = 2.01$$

$$(x, y) = (6.02, 2.01)$$

$$5.1x = 16 + \frac{7.3 \times 2.01}{14.7} \Rightarrow x = 6.019... \rightarrow x = 6.02$$

x, y 誤差一樣小 #

(c) Scaled partial pivoting

$$\begin{bmatrix} 0.1 & 51.7 & 104 \\ 5.1 & -7.3 & 16 \end{bmatrix} \xrightarrow{\div 104} \begin{bmatrix} 0.000962 & 0.497 & 1 \\ 0.319 & -0.456 & 1 \end{bmatrix} \xrightarrow{\div 16}$$

$$\begin{bmatrix} 0.319 & -0.456 & 1 \\ 0.000962 & 0.497 & 1 \end{bmatrix} \times \frac{0.000962}{0.319} = 0.003$$

$$\begin{bmatrix} 0.319 & -0.456 & 1 \\ 0 & 0.498 & 0.997 \end{bmatrix} \begin{array}{l} -0.456 \times 0.003 = -0.01368 \rightarrow -0.00137 \\ 0.497 - (-0.00137) = 0.49837 \rightarrow 0.498 \\ 1 - 0.003 = 0.997 \end{array}$$

$$0.498y = 0.997 \Rightarrow y = 2.002 \rightarrow y = 2.00 \quad (x, y) = (5.99, 2.00)$$

$$0.319x = \frac{1 + 0.456 \times 2}{1.91} \Rightarrow x = 5.987 \rightarrow x = 5.99 \quad \text{和 (a), (b) 均不同 \#}$$

3. Calculate by Matlab (q3.m)

STEP(1)	STEP(3)
L:	L:
1.0000 0 0 0	1.0000 0 0 0
1.0000 1.0000 0 0	1.0000 1.0000 0 0
0.5000 0 1.0000 0	0.5000 0.5000 1.0000 0
0.5000 0 0 1.0000	0.5000 1.1667 -3.0000 1.0000
U:	U:
1.0000 -0.5000 1.5000 1.0000	1.0000 -0.5000 1.5000 1.0000
0 1.5000 -1.5000 1.0000	0 1.5000 -1.5000 1.0000
0 0.7500 -1.7500 0.5000	0 0 -1.0000 0
0 1.7500 1.2500 -1.0000	0 0 0 -2.1667
STEP(2)	Matrix L:
L:	2.0000 0 0 0
1.0000 0 0 0	2.0000 2.0000 0 0
1.0000 1.0000 0 0	1.0000 1.0000 2.0000 0
0.5000 0.5000 1.0000 0	1.0000 2.3333 -6.0000 2.0000
0.5000 1.1667 0 1.0000	
U:	Matrix U:
1.0000 -0.5000 1.5000 1.0000	1.0000 -0.5000 1.5000 1.0000
0 1.5000 -1.5000 1.0000	0 1.5000 -1.5000 1.0000
0 0 -1.0000 0	0 0 -1.0000 0
0 0 3.0000 -2.1667	0 0 0 -2.1667

4. Calculate by Matlab (q4and5.m)

5. Calculate by Matlab (q4and5.m)

4. Jacobi method

(a) Solution vector x:

-0.1433

-1.3746

0.7199

(b) Number of iterations: 32

5. Gauss-Seidel method

(a) Solution vector x:

-0.1433

-1.3746

0.7199

(b) Number of iterations: 14

-> 18 fewer iterations

6. Calculate by Matlab (q6.m)

PART(a)

- (1) For initial guess $x_0 = [1, 1]$:
Converges to: $[1, 1]$ (num(iter)=1)
- (2) For initial guess $x_0 = [1, -1]$:
Alternates between: $[1, -1], [-1, 1]$ (num(iter)=1000, 999)
- (3) For initial guess $x_0 = [-1, 1]$:
Alternates between: $[-1, 1], [1, -1]$ (num(iter)=1000, 999)
- (4) For initial guess $x_0 = [2, 5]$:
Alternates between: $[2, 5], [5, 2]$ (num(iter)=1000, 999)
- (5) For initial guess $x_0 = [5, 2]$:
Alternates between: $[5, 2], [2, 5]$ (num(iter)=1000, 999)

PART(b)

- (1) For initial guess $x_0 = [1, 1]$:
Converges to: $[1, 1]$ (num(iter)=1)
- (3) For initial guess $x_0 = [1, -1]$:
Converges to: $[-1, -1]$ (num(iter)=2)
- (3) For initial guess $x_0 = [-1, 1]$:
Converges to: $[1, 1]$ (num(iter)=2)
- (4) For initial guess $x_0 = [2, 5]$:
Converges to: $[5, 5]$ (num(iter)=2)
- (5) For initial guess $x_0 = [5, 2]$:
Converges to: $[2, 2]$ (num(iter)=2)

PART(c-a) converges to [0,0]

- (1) For initial guess $x_0 = [1, 1]$:
Converges to: $[0.00199, 0.00199]$ (num(iter)=1241)
- (1) For initial guess $x_0 = [1, -1]$:
Converges to: $[0.00000, -0.00000]$ (num(iter)=2436)
- (1) For initial guess $x_0 = [-1, 1]$:
Converges to: $[-0.00000, 0.00000]$ (num(iter)=2436)
- (1) For initial guess $x_0 = [2, 5]$:
Converges to: $[0.00001, 0.00002]$ (num(iter)=2518)
- (1) For initial guess $x_0 = [5, 2]$:
Converges to: $[0.00002, 0.00001]$ (num(iter)=2518)

PART(c-b) converges to [0,0]

- (1) For initial guess $x_0 = [1, 1]$:
Converges to: $[0.00099, 0.00098]$ (num(iter)=691)
- (1) For initial guess $x_0 = [1, -1]$:
Converges to: $[-0.00099, -0.00098]$ (num(iter)=691)
- (1) For initial guess $x_0 = [-1, 1]$:
Converges to: $[0.00099, 0.00098]$ (num(iter)=691)
- (1) For initial guess $x_0 = [2, 5]$:
Converges to: $[0.00099, 0.00099]$ (num(iter)=851)
- (1) For initial guess $x_0 = [5, 2]$:
Converges to: $[0.00099, 0.00098]$ (num(iter)=760)