CAAM 419/519, Homework #3

hc54

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1 Diagonal Matrix

1.1 Output of print

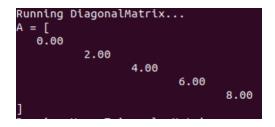


Figure 1: 5-by-5 Diagonal Matrix

1.2 Verification of the Correctness

```
The norm of the difference between the two matrix-vector products for DiagonalMatrix is 0.000000
The norm of the difference between the two matrix-vector products for UpperTriangularMatrix is 0.000000
The norm of the difference between the two matrix-vector products for TridiagonalMatrix is 0.000000
```

Figure 2: Verification

The output 0 is the norm of the difference between output vector from multiply_Matrix_Vector and output vector from multiply_DiagonalMatrix_Vector.

1.3 Discussion of Implementing Function

```
void multiply_DiagonalMatrix_Vector(Vector* out, DiagonalMatrix* A, Vector* x){
   for (int i = 0; i < A->n; ++i){
      out->ptr[i] = 0.0;
      double A_i = A->ptr[i];
      double x_i = x->ptr[i];
      out->ptr[i] += A_i * x_i;
    }
}
```

Suppose we have a given vector x with length n, and a n-by-n matrix A. The output vector is *out* with length n. A_{ii} is the diagonal entry of row i.

$$out_i = A_{ii} \times x_i$$
 for $i = 1...n$

Figure 3: Runtime Comparison

1.4 Comparison of the Runtime

We can observe that the running time of function with DiagonalMatrix type is a lot faster than the function with Matrix type. The one with Matrix type compute approximately 100×100 times if n = 100, but the one with DiagonalMatrix type compute approximately 100 times, which is faster by roughly factor of 100.

2 Upper Triangular Matrix

2.1 Output of print

```
Running UpperTriangularMatrix...

A = [
    0.00    1.00    2.00    3.00    4.00    2.00    3.00    4.00    5.00    4.00    5.00    6.00    6.00    7.00    8.00    8.00
```

Figure 4: 5-by-5 Upper Triangular Matrix

2.2 Verification of the Correctness

```
The norm of the difference between the two matrix-vector products for DiagonalMatrix is 0.000000
The norm of the difference between the two matrix-vector products for UpperTriangularMatrix is 0.000000
The norm of the difference between the two matrix-vector products for TridiagonalMatrix is 0.000000
```

Figure 5: Verification

The output 0 is the norm of the difference between output vector from multiply_Matrix_Vector and output vector from multiply_UpperTriangularMatrix_Vector.

2.3 Discussion of Implementing Function

```
void multiply_UpperTriangularMatrix_Vector(Vector* out, UpperTriangularMatrix* A,
Vector* x){
    for (int i = 0; i < A->n; ++i){
        out->ptr[i] = 0.0;
        for (int j = i; j < A->n; ++j){
            double A_ij = A->ptr[i][j];
            double x_j = x->ptr[j];
            out->ptr[i] += A_ij * x_j;
        }
    }
}
```

Suppose we have a given vector x with length n, and a n-by-n matrix A. The output vector is out with length n.

$$out_i = \sum_{j=i}^n A_{ij} \times x_i$$
 for $i = 1,...,n$

2.4 Comparison of the Runtime

```
The average time used by UpperTriangularMatrix type is 2.493e-05 s
The average time used by Matrix type is 4.846e-05 s
```

Figure 6: Runtime Comparison

We can observe that the running time of function with UpperTriangularMatrix type is faster than the function with Matrix type. The one with Matrix type compute approximately 100×100 times if n = 100, but the one with DiagonalMatrix type compute approximately $(100 \times 101)/2$ times, which is faster by roughly factor of 2.

3 Tridiagonal Matrix

3.1 Output of print

Figure 7: 5-by-5 Tridiagonal Matrix

3.2 Verification of the Correctness

```
The norm of the difference between the two matrix-vector products for DiagonalMatrix is 0.000000
The norm of the difference between the two matrix-vector products for UpperTriangularMatrix is 0.000000
The norm of the difference between the two matrix-vector products for TridiagonalMatrix is 0.000000
```

Figure 8: Verification

The output 0 is the norm of the difference between output vector from multiply_Matrix_Vector and output vector from multiply_TridiagonalMatrix_Vector.

3.3 Discussion of Implementing Function

```
void multiply_TridiagonalMatrix_Vector(Vector* out, TridiagonalMatrix* A, Vector* x){
   for (int i = 0; i < A->n; ++i){
      out->ptr[i] = 0.0;
      if (i==0){
        out -> ptr[i] = A->ptr_mid[i]*x->ptr[i] + A->ptr_upper[0]*x->ptr[1];
      }
   else if (i>0 && i < (A->n)-1){
        out ->ptr[i] = A->ptr_mid[i]*x->ptr[i] + A->ptr_lower[i-1]*x->ptr[i-1]
        + A->ptr_upper[i]*x->ptr[i+1];
      }
   else if (i == (A->n)-1){
      out -> ptr[i] = A->ptr_mid[i]*x->ptr[i] + A->ptr_lower[i-1]*x->ptr[i-1];
   }
}
```

} }

Suppose we have a given vector x with length n, and a n-by-n matrix A. The output vector is out with length n.

$$out_i = A_{i1} \times x_1 + A_{i2} \times x_2 \text{ for } \mathbf{i} = \mathbf{1}$$

$$out_i = A_{ii} \times x_i + A_{i,i-1} \times x_{i-1} + A_{i,i+1} \times x_{i+1} \text{ for } \mathbf{i} = \mathbf{2,...,n-1}$$

$$out_i = A_{i,n} \times x_n + A_{i,n-1} \times x_{n-1} \text{ for } \mathbf{i} = \mathbf{n}$$

3.4 Comparison of the Runtime

The average time used by Tridiagonal type is 8.9e-07 s The average time used by Matrix type is 4.094e-05 s

Figure 9: Runtime Comparison

We can observe that the running time of function with TridiagonalMatrix type is a lot faster than the function with Matrix type. The one with Matrix type compute approximately 100×100 times if n = 100, but the one with TridiagonalMatrix type compute approximately 100×3 times, which is faster by roughly factor of 100.