q3.m Page 1

```
n = 40;
u = [1:n]; v = [1:n-2, n-2, n];
M = rand(n,n);
[Q,R] = qr(M);
A = Q*diag(u)*Q';
B = Q*diag(v)*Q';
q3a(n, A, B);
q3b(n, A, B);
function q3a (n, A, B)
v = rand(n, 1);
x = 1:200;
Ae = powerMethod(A, v);
Be = powerMethod(B, v);
Aeigs = eigs(A);
Aconvergence = log(Aeigs(2)/Aeigs(1))
Beigs = eigs(B);
Bconvergence = log(Beigs(2)/Beigs(1))
f = figure();
semilogy(x, Ae, x, Be);
title('Convergence via powerMethod of A, B');
legend('A', 'B');
xlabel('iteration');
ylabel('absolute error');
saveas(f, 'q3.png');
end
function [e, v] = powerMethod(A, v)
  es = eigs(A);
  exact = es(1);
  e = [];
  for i = 1:200
    v_old = v;
    vh = A * v;
    v = vh/norm(vh);
    e(i) = abs(v' * A * v - exact);
  end
end
function q3b (n, A, B)
v = rand(n, 1)*2;
x = 1:20;
a = 41;
b = 43;
ea = inverseIteration(A, v, a);
eb = inverseIteration(A, v, b);
rqe = rayleighQuotientIteration(A, v)
f = figure();
semilogy(x, ea, x, eb);
title('Convergence via inverseIteration');
legend(sprintf('alpha = %d', a), sprintf('alpha = %d', b));
xlabel('iteration');
vlabel('absolute error');
saveas(f, 'q3b.png');
% inverseIteration computes using the inverse iteration method.
function e = inverseIteration(A, v, shift)
  es = eigs(A);
  exact = es(1);
 e = [];
 m = size(A, 1);
  I = eye(m);
```

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```
for i = 1:20
  vh = (A - shift * I) \ v;
  v = vh/norm(vh);
  e(i) = abs(v' * A * v - exact);
end
% rayleighQuotientIteration computes the errors using the rayleigh quotient
% iteration method.
function e = rayleighQuotientIteration(A, v, shift)
 es = eigs(A);
  exact = es(1);
  e = [];
  m = size(A, 1);
  I = eye(m);
  % normalize v
  v = v/norm(v);
  % use eigenvalue as shift
  shift = v' * A * v
  for i = 1:10
   vh = (A - shift * I) \ v;
v = vh/norm(vh);
shift = v' * A * v
    e(i) = abs(shift - exact);
end
```