### Lab Assignment #8

Due 3/18/2016 at 4pm on bCourses

The assignment will be partially graded by an autograder which will check the values of the required variables, so it is important that your function names are exactly what they are supposed to be and the input and output arguments are in the correct order (names ARE case-sensitive). Instructions for submitting your assignment are included at the end of this document.

## 1 Linear Systems: the Basics

### 1.1 Solving Linear Systems

Shown below is a linear system of 3 equations with 3 unknowns,  $x_1$ ,  $x_2$ , and  $x_3$ . The scalar quantities  $a_{ij}$  and  $b_i$  can be assumed known. Under certain conditions (which we will explore later), there is a unique solution for  $x_1$ ,  $x_2$ , and  $x_3$ . Here we will assume that these conditions are met, so you don't have to check them.

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1 (1)$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2 (2)$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3 (3)$$

Your job is to write a function with the header

where A1 is a  $1 \times 3$  double containing the three coefficients for equation 1  $(a_{11}, a_{12}, a_{13})$  and b1 is a scalar double representing  $b_1$ , the right-hand-side of equation 1. Similarly, A2 and A3 are  $1 \times 3$  doubles containing the coefficients of equations 2 and 3, respectively. b2 and b3 are scalar doubles representing the right-hand-sides of equations 2 and 3, respectively.

Your function should have 3 outputs x1, x2, and x3. Each output should be a scalar double. Together, the outputs x1, x2, and x3 represent the solution  $(x_1, x_2, x_3)$  to equations 1-3 above.

Your function should use the backslash \ operator exactly once. **Hint:** This function can be completed in as few as 6 lines, not counting comments, header, and "end". You may assume that the inputs are of the appropriate class and size.

Test cases:

```
>> [x1,x2,x3] = myLinearSolver([1 1 1], 8, [2 0 3], 13, [3, -1, -2], 11)
x1 =
    5
x2 =
    2
x3 =
    1
```

### 1.2 Matrix Inversion

Write a function with the header:

```
function [B] = matInv(A)
```

that returns the inverse of the matrix **A**, i.e., the matrix **B** such that  $\mathbf{AB} = \mathbf{I}$ , where **I** is the identity matrix. If **A** is not square or the determinant of **A** is within  $0 \pm 10^{-10}$ , the function should return the empty array [].

Test cases:

```
>> Input = [1 2; 3 4];
>> Output = matInv(Input)
Output =
   -2.0000
              1.0000
    1.5000
             -0.5000
>> Input *Output
ans =
    1.0000
    0.0000
                1.0000
>> Input = [1 2; 3 4; 5 6];
>> Output = matInv(Input)
Output =
   []
>> Input = [1 0 1; 2 0 2; 1 2 0];
>> Output = matInv(Input)
Output =
   []
```

# 2 Linear Systems: Circuits

In this question, we will look at how to model an electric circuit using a system of linear equations to solve for the currents in different parts of the circuits.

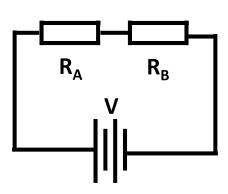


Figure 1: A circuit with two resistors in series

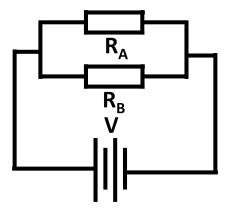


Figure 2: A circuit with two resistors in parallel

There are two types of simple circuits, series and parallel, as shown above.  $R_A$  and  $R_B$  denote the resistance of resistor A and B, respectively. R denotes the overall resistance, and V denotes the voltage difference across the battery.  $I_A$  and  $I_B$  are the current flowing through A and B, respectively, and  $V_A$  and  $V_B$  are the voltage differences across A and B. To analyze a circuit, you start at one point in the loop and "advance" until you are back where you started. We will guide you through the setup of the equations you need to solve.

The following relationships apply to this circuit in series (Figure 1):

$$R = R_A + R_B$$
 (total resistance is the sum of the two resistors)  
 $I_A = I_B$  (the current through resistor A is the same as through B)  
 $V = V_A + V_B = I_A R_A + I_B R_B$  (the voltage difference across the battery is equal to the sum of voltage differences across resistors A and B)

Notice that voltage is equal to the product of the resistance and the current (V = IR). The following relationships apply to this circuit in parallel (Figure 2):

$$\frac{1}{R} = \frac{1}{R_A} + \frac{1}{R_B} \quad \text{(the resistances are now inversely related)}$$

$$V = V_A = V_B = I_A R_A = I_B R_B \quad \text{(the voltage difference across the battery is equal to the voltage difference across each resistor)}$$
(5)

For more on serial and parallel circuits, see links here and here.

As an optional first step, you can solve for the currents  $I_A$  and  $I_B$  in these simple circuits by hand, for the values given here:  $R_A = 3 \Omega$ ,  $R_B = 6 \Omega$ , V = 9 V. Practice setting up the matrix that goes along with the equations, and see if your matrix solver from question 1 gives you the same answer you worked out by hand. You should find that for the circuit in series (Figure 1),  $I_A = I_B = 1$  A, and for the circuit in parallel (Figure 2),  $I_A = 3$  A,  $I_B = 1.5$  A (where A denotes the unit amperes).

Now you are given a more complicated circuit, shown in Figure 3. Don't worry if you have not encountered circuits before. You should ask for help for the physics, since physics

is not the main point of the question. You are to write a function that solves for the currents specifically in this circuit, with the following header:

```
function [I1,I2,I3,I5,I6,I7] = MyCircuit(V, R1, R2, R3, R4, R5, R6, R7, R8)
```

where the I's are currents through resistors 1 to 8, in amperes; V is the battery's voltage, in volts; and R's are the resistances in ohms.

**Hint:** Before you start coding, use a pencil and paper to write out a system of equations. Then, also with pencil and paper, rearrange the system of equations into the form  $\mathbf{A}\mathbf{x} = \mathbf{b}$ , creating the appropriate matrix  $\mathbf{A}$  (which is a square matrix), and solution vector  $\mathbf{b}$  (which is a column vector). Note the order of the outputs of the function: I4 and I8 are not output because they are equal to I1.

Test case:

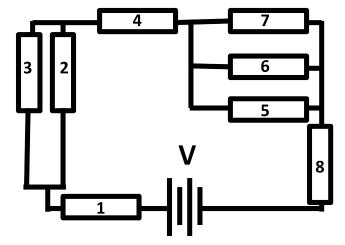


Figure 3: MyCircuit

**Perspective:** this problem shows the benefit of programming. Without a computer, you would need to solve a large algebraic system over again any time one of the 9 input

values changed (voltage or resistance). Using MATLAB, you can formulate the equations once, write one function, and solve for any variation with only one command.

# 3 Root Finding: Methods

### 3.1 Newton's Method

Write a function with header:

```
function [R, E] = myNewton(f, df, x0, tol)
```

where f is a function handle representing the function f(x), df is a function handle to the derivative of f, x0 is an initial estimate of the root, and tol is a strictly positive scalar double. The function should return a row vector R of class double, where R(1) is the initial estimate x0, and R(k+1) is the estimate of the root of f after k iterations in the Newton Method. The function should also return the absolute error in a row vector E, of class double, where E(k) is the value of |f(R(k))|. The function should return when E(end) < tol or after 100 iterations have been performed. If N iterations of Newton's method have been performed, the outputs should each have N+1 elements. You may assume that the derivative of f will not be 0 during any iteration for any of the test cases given. MATLAB built-in functions fzero and roots may NOT be used. Do not use a while loop.

Test cases:

#### 3.2 Bisection Method

Write a function with header:

```
function [R, E] = myBisection(f, a, b, tol)
```

where f is a function handle, a and b are scalars such that a < b, and tol is a strictly positive scalar value. The function should return a row vector, R of class double, where R(k) is the estimation of the root of f after k iterations of the bisection method. The first element of R should be the midpoint of the interval defined by the inputs a and b, and counts as the first step of the bisection method. The function should also return a row vector E of class double, where E(k) is the value of |f(R(k))|. The function should return when E(k) < tol or after 100 iterations have been performed. If N iterations of the bisection method are performed, the outputs should each have N elements. You may assume that sign(f(a)) = -sign(f(b)) for the first guess. (When you are testing your function, it will help to plot your function first, so you can pick appropriate values to bracket the root.)

Note: The inputs a and b constitute the first iteration of bisection, and therefore R and E should never be empty. Matlab built-in functions fzero and roots may NOT be used. Do not use a while loop.

Test cases:

```
>> f = @(x) x.^2 - 2;
\gg [R, E] = myBisection(f, 0, 2, 1e-1)
    1.0000 1.5000
                   1.2500
                           1.3750
                                    1.4375
E =
    1.0000 0.2500
                   0.4375 0.1094 0.0664
>> f = @(x) \sin(x) - \cos(x);
\gg [R, E] = myBisection(f, 0, 2, 1e-2)
    1.0000 0.5000
                    0.7500 0.8750
                                    0.8125
                                            0.7813
E =
    0.3012
           0.3982
                    0.0501
                            0.1265
                                    0.0383
                                            0.0059
```

## 3.3 Further Exploration (Optional)

In this question you explored two iterative root finding methods. Each of these functions provides a series of x values as the computer "zooms in" on the root. Experiment with different types of functions as well as different initial intervals and estimates, and see how the different root finding methods behave. Do they always converge? How quickly do they converge?

To get started, try entering the following:

```
f = @(x) x.^3 - 3*x - 5;
df = @(x) 3*x.^2 - 3;
[rn, en] = myNewton(f, df, 3, 1e-4);
[rb, eb] = myBisection(f, 1, 3, 1e-4);
x = 2:0.1:3;
plot(x,f(x),'r-', rn,f(rn),'bo', rb,f(rb),'go')
```

You should see "linear convergence" for one method and "quadratic convergence" for the other (quadratic meaning that the number of correct decimal places approximately doubles

with each iteration). You may want to use a log plot. This section will not be graded, but completing it and thinking about the concepts will help improve your understanding of root finding.

## 4 Root Finding: Fractal generation

In this question, we are exploring root finding on the complex number plane. A complex number can be written as:

$$z = x + yi \tag{6}$$

where x and y are two real numbers, i is the imaginary number such that  $i^2 = -1$ , and z is a complex number. Note that x is the real part of z and y is the complex part of z.

Complex number calculations work similarly to real numbers. Below are four examples using  $z_1$  and  $z_2$  for addition, subtraction, multiplication, and division (to help refresh your memory):

$$z_1 = 1 + i; z_2 = 3 - 2i$$

$$z_1 + z_2 = 1 + i + 3 - 2i = 4 - i$$

$$z_1 - z_2 = 1 + i - (3 - 2i) = -2 + 3i$$

$$z_1 z_2 = (1 + i)(3 - 2i) = 3 - 2i + 3i - i(2i) = 3 + i - 2(i^2) = 3 + i - 2(-1) = 5 + i$$

$$\frac{z_1}{z_2} = \frac{1 + i}{3 - 2i} = \frac{(1 + i)(3 + 2i)}{(3 - 2i)(3 + 2i)} = \frac{3 + 2i + 3i - 2}{9 + 6i - 6i - 4i^2} = \frac{1 + 5i}{13} = \frac{1}{13} + \frac{5}{13}i$$

Complex numbers can be roots to a polynomial. For instance, for the equation:

$$z^{3} + 1 = 0$$

$$z^{3} = -1$$
(7)

the solutions are:  $z_1 = -1$ ,  $z_2 = \frac{1}{2} + \frac{\sqrt{3}}{2}i$ , and  $z_3 = \frac{1}{2} - \frac{\sqrt{3}}{2}i$ . (Try plugging  $z_1, z_2$  and  $z_3$  back into the equation to check for yourself).

## 4.1 Exact complex solutions to a polynomial equation

In this section, you will learn how to solve for the exact complex solutions to a polynomial in the form of Eq. 8:

$$z^d = 1 (8)$$

where d is a positive integer. Eq. 8 has d roots. For any complex number, we can transform it into the polar form:

$$z = x + iy = |z|(\cos\phi + i\sin\phi) = re^{i\phi}$$
(9)

where x = Re(z), the real part of the complex number z; y = Im(z), the imaginary part of z;  $r = |z| = \sqrt{x^2 + y^2}$ , the magnitude of z; and  $\phi = arg(z)$ , the angle in radians between the x axis on a complex plane and the vector made by z. For instance, when r = 1, Figure 4 shows the argument  $\phi$ .

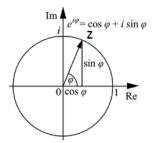


Figure 4:  $z=x+iy=re^{i\phi}$  on a complex plane. Image from https://sites.google.com/site/greatmathmoments/identity.

Rewriting Eq. 8 in the exponential form, we have:

$$(re^{i\phi})^d = e^{2\pi ni}$$
  
 $r^d(e^{i(\phi d)}) = (1)e^{2\pi ni}$  (10)

where n equals 0,1,2,3...d-1. Eq. 10 gives us  $r^d=1$  and  $\phi d=2\pi n$ . Therefore, r=1 and  $\phi=\frac{2\pi}{d}n$ . So the solutions to Eq. 8 are:  $1,\ e^{i\frac{2\pi}{d}},\ e^{2i\frac{2\pi}{d}},\ e^{3i\frac{2\pi}{d}},\ ...e^{i(2\pi)\frac{d-1}{d}}$ .

To practice solving complex polynomial with the polar form, let's look at the polynomial  $z^3 = -1$  again (Equation 7). To solve this equation using the polar form, we have:

$$z^{3} = -1$$

$$(re^{i\phi})^{3} = e^{(2n+1)\pi i}$$
(11)

where n equals 0, 1, 2. Therefore:

$$r^3 = 1$$
$$3\phi = (2n+1)\pi$$

Solving for r and  $\phi$ :

$$r = 1$$

$$\phi = \frac{2n+1}{3}\pi$$

$$= \frac{1}{3}\pi, \pi, \frac{5}{3}\pi$$
(12)

Therefore, the solutions to  $z^3 = -1$  are:  $z_1 = e^{i\frac{1}{3}\pi} = -\frac{1}{2} + \frac{\sqrt{3}}{2}i$ ,  $z_2 = e^{i\pi} = -1$ , and  $z_3 = e^{i\frac{5}{3}\pi} = -\frac{1}{2} - \frac{\sqrt{3}}{2}i$ , as we found before.

For another example, let's look at the polynomial  $z^5=1$ . To solve this equation using the polar form, we have:

$$z^{5} = 1$$

$$(re^{i\phi})^{5} = e^{(2n)\pi i}$$
(13)

where n equals 0, 1, 2, 3, 4. Therefore:

$$r^5 = 1$$
$$5\phi = (2n)\pi$$

Solving for r and  $\phi$ :

$$r = 1$$

$$\phi = \frac{2n}{5}\pi$$

$$= 0, \frac{2}{5}\pi, \frac{4}{5}\pi, \frac{6}{5}\pi, \frac{8}{5}\pi$$
(14)

Therefore, the solutions to  $z^5 = 1$  are:

$$z_{1} = e^{i0} = 1 + 0i$$

$$z_{2} = e^{i\frac{2}{5}\pi} = 0.309 + 0.9511i$$

$$z_{3} = e^{i\frac{4}{5}\pi} = -0.809 + 0.5878i$$

$$z_{4} = e^{i\frac{6}{5}\pi} = -0.809 - 0.5878i$$

$$z_{3} = e^{i\frac{8}{5}\pi} = 0.309 - 0.9511i$$
(15)

Now that you know how to solve complex polynomial, write a function with the header:

```
function [solutions] = PolynomialExactSolutions(d)
```

where d is the order of the polynomial from Eq. 8. Your function should output an array of d elements that contain the complex solutions to Eq. 8.

Note: You need to find  $\phi$  for n=0,1,2... using the pattern given above, then transform the polar form to rectangular form (z=x+yi). You are not allowed to use any root-finding MATLAB functions such as fzero or roots in the function PolynomialExactSolutions (d). Your function should output the roots in order, as seen in the test cases below.

Test Cases (roots for the first case are illustrated in Figure 5):

```
>>solutions = PolynomialExactSolutions(3)
solutions =

1.0000    -0.5000 + 0.8660i    -0.5000 - 0.8660i
>> solutions=PolynomialExactSolutions(9)
solutions =

Columns 1 through 3

1.0000    0.7660 + 0.6428i    0.1736 + 0.9848i
```

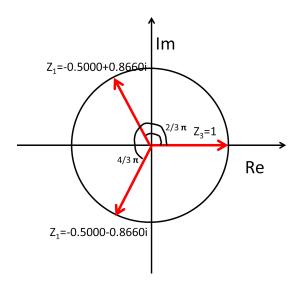


Figure 5: Solutions to  $z^3 = 1$  presented on a complex plane. (Your function PolynomialExactSolutions is not expected to output this figure.)

# 4.2 Convergence using Newton's method

Different starting points on a complex plane, when chosen as the initial guess to Newton's method, will converge to different roots. In this section, even though we know the roots to a complex polynomial, we are trying to see whether Newton's method can reach a root in a given number of iterations, and if yes, which roots these different initial guesses will converge to.

Now pick any point on a complex plane, z, use it as the initial guess to a root of Eq. 8, and apply Newton's method n times on the complex plane z. Write a function with the header:

```
function [ConvergeOrNot, ConvergeToRoot] = NewtonConv(d, z, n, tol)
```

where d is the order of the polynomial from Eq. 8, z is a complex number as the initial guess, n is the number of iterations for which we apply Newton's method, and tol is the tolerance which determines if the output has converged after n iterations of Newton's method. If the iteration result is within tolerance of a certain root, ConvergeOrNot equals 1, and ConvergeToRoot is the root it's converging to; if the iteration result is not within tolerance

of any roots, ConvergeOrNot should be 0, and ConvergeToRoot is NaN. All output should be of class double.

Hint: Call the function PolynomialExactSolutions you wrote to generate an array containing the true roots. Since NewtonConv relies on PolynomialExactSolutions, be extra careful to check that it works correctly before you start NewtonConv!

Test cases:

```
>>[ConvergeOrNot, ConvergeToRoot] = NewtonConv(3,1+i,5,0.001)
ConvergeOrNot =
     0
ConvergeToRoot =
   NaN
>> [ConvergeOrNot, ConvergeToRoot] = NewtonConv(3,1+i,10,0.001)
ConvergeOrNot =
     1
ConvergeToRoot =
   1.0000 - 0.0000i
>> [ConvergeOrNot, ConvergeToRoot] = NewtonConv(3,10+10*i,10,0.001)
ConvergeOrNot =
ConvergeToRoot =
   NaN
>> [ConvergeOrNot, ConvergeToRoot] = NewtonConv(3, -10+10*i, 100, 0.001)
ConvergeOrNot =
ConvergeToRoot =
  -0.5000 + 0.8660i
```

#### 4.3 Newton fractal

As you can see from the function NewtonConv, different starting points z will converge to different roots. You can color the points on the complex plane according to which root of the polynomial each of them converge to. This will generate a Newton fractal. You can Google "Newton Fractals" and look at the pretty pictures. Here you will write a function to generate your own Newton's fractal for polynomials like Eq. 8. The function should have the header:

```
function [output] = NewtonFractal(d,n,tol,res,ULcorner,sqrL)
```

where d, n and tol are as defined in the function NewtonConv, res is a scalar double indicating the total number of points in the x and y axis of your plot (resolution), ULcorner is a 1-by-2 double array containing the x and y coordinates of the upper-left corner of your plot's domain, and sqrL is the length of the square which makes up your domain (your domain will always be a square). (An example domain is illustrated in Figure 6.)

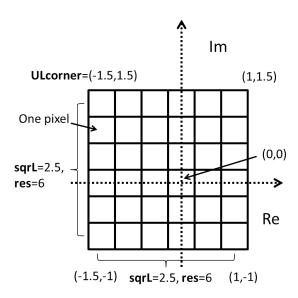


Figure 6: The example domain created by input ULcorner=(-1.5,1.5), sqrL=2.5, res=6.

Your function will output two things: a res-by-res matrix containing values 1, 2, 3...d that refer to which root a point in the plotting domain converges to, or 0 for a point which does not converge to any root. Your function will also output a square image of length sqrL of this matrix, with 0 colored white. You can define the colors of other values (1, 2, 3, ..., d) to your own liking. Your output has to match the rule of assignment given in the guide below; your plot should have the same title structure, domain size, and axis labels, but it does not need to have the same color scheme.

Your plot will show the range of your x and y axes, and have a title indicating d, n, tol, and res. Refer to Figure 7 and 8 for plotting examples. You should suppress the *call* of the function at the command line, as output can be a very large matrix. You can follow the guide below to start the problem:

- 1. Define your x and y axis arrays based on res, ULcorner and sqrL. Then use meshgrid to generate X and Y.
- 2. Define Z using X and Y. Every element in Z should be a complex number.
- 3. Perform Newton's method n times using each value of Z as a starting point.
- 4. Find the roots of the polynomial using solutions=PolynomialExactSolutions(d). We need to know the exact roots. This is in addition to what we do using Newton's method next.

- 5. Define output as a matrix of 0's and of same size as Z. Loop through every root in solutions using a for loop. For each root, check which elements in complex plane Z converge to this root, and assign an integer from 1 to d to these elements by recording the integer in the appropriate position in output. For instance, if an element in Z converges to the first root output by PolynomialExactSolutions, you assign 1 to the same location in output; if it converges to the second root output by PolynomialExactSolutions, assign 2 to the same location in output; so on and so forth.
- 6. You end up with the matrix output that has d different integers and may or may not have 0's. (The higher the iteration n, the less likely you will get 0's, because Newton's method will have more iterations to get within the tolerance tol of an exact root. But the higher the iteration, the more computing time it takes.)
- 7. Now plot output. Define your own set of colors associated with the different integers. Zeros should be white.

To define your own color scheme for a Z that contains 0's, you can generate a (d+1)-by-3 array, such as:

Then you can use imagesc to plot Z and apply your colors using colormap (mycolormap).

Test case (Figure 7):

```
>>d=7;
>>n=200;
>>tol=1e-4;
>>res=200;
>>ULcorner=[-1 1];
>>sqrL=2;
>>output=NewtonFractal(d,n,tol,res,ULcorner,sqrL);
```

```
Test case (Figure 8):

>>n=25; % Keep d,tol,res,ULcorner,sqrL the same, just change the iterations
>>output=NewtonFractal(d,n,tol,res,ULcorner,sqrL);

Test case (Figure 9):

>>d=3;
>>n=200;
>>tol=1e-5;
>>res=500;
>>ULcorner=[-1.5 1.5];
>>sqrL=3;
>>output=NewtonFractal(d,n,tol,res,ULcorner,sqrL);
```

Note how Figure 9 compares to Figure 5, both for  $z^3 = 1$ . It's along the mid-point edge of each pair of roots where fractals get generated.

Try varying the size of your domain and look at the intricate details of the fractal. You can zoom in and out by clicking the zoom icons on top of the plot window. As you zoom into particular regions, you will discover the self-similarity of the fractal.

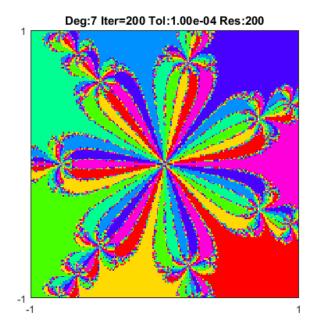


Figure 7: Example plot with n = 200.

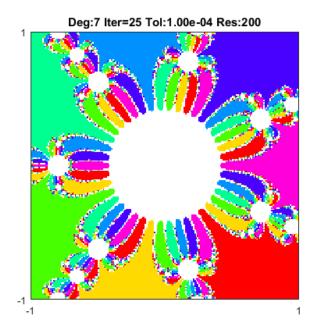


Figure 8: Example plot with n = 25.

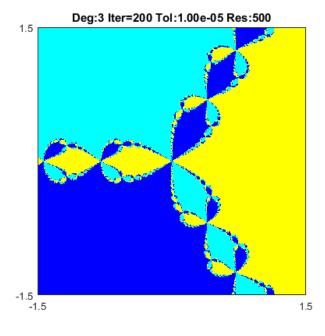


Figure 9: Example plot with d = 3.

### 4.4 Optional: Add shading to Newton's fractal

You have plotted Newton fractal with discrete colors. Now, when you Google "Newton fractal", you may come across something like Figure 10.

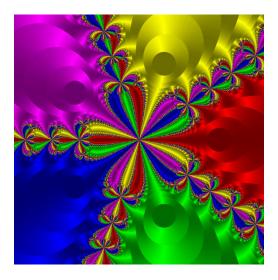


Figure 10: A Newton fractal plotted with shading

Note that in Figure 10, there are different shades of red, yellow, green, etc. The colors are determined by which root a guess converges to, as we programmed in NewtonFractal, and the shades are determined by how many iterations are needed to reach the roots. To plot something similar to Figure 10, you count the number of iterations in the function, instead of having the number of iterations as an input variable. Your function may look like:

```
function [output] = ShadedNewtonFractal(d, tol, res, ULcorner, sqrL)
```

where your output is no longer a matrix containing integer values, but a matrix containing numbers with decimal points that indicate both which root an initial guess converges to and how many iterations it takes. The integer part of the number indicates the root, and the decimal part of the number indicates the number of iterations. For instance, 1.005 means it takes 5 iterations to reach the first root; and 4.580 means it takes 580 iterations to reach the fourth root. Then you can play around with mycolormap to obtain the right color and shade for each number in output. Only try this part if you finish all the required problems above.

## **Submission Instructions**

Your submission should include the following function files in a single zip file named Lab8.zip

- myLinearSolver.m
- matInv.m
- MyCircuit.m
- myNewton.m
- myBisection.m
- PolynomialExactSolutions.m
- NewtonConv.m
- NewtonFractal.m

Don't forget that the function headers and file names you use must appear *exactly* as they do in this problem set. So, make sure the variables have the right capitalization, the functions have the correct name, and the inputs and outputs are in the correct order.