

```

1  /*
2  * Matrix.h
3  *
4  *   Created on: 21.12.2017
5  *   Author: Edward James - Medical Imaging CDT MRes, 2017-2018.
6  */
7
8  // Header file for class Matrix - provides support for arbitrarily sized m-by-n matrices
9
10 // Declares class data type called Matrix.
11
12 // Include header guards to avoid multiple attempts at defining class.
13
14 #ifndef MATRIX_H_
15 #define MATRIX_H_
16
17 #include <iostream>
18
19 using namespace std;
20
21 class Matrix {
22
23 // Part 1.
24
25 protected:
26     int noOfRows; //stores the number of rows
27     int noOfCols; //stores the number of columns
28     double* data; //stores the address to the 1-D array of the matrix entries arranged column-
wise
29
30     // getter
31     int GetIndex (const int& rowIdx, const int& columnIdx) const; // determines the position
(index) along 'data' of a matrix entry, in the row and column specified by 'rowIdx' and
'columnIdx', respectively.
32
33 public:
34
35 // 1. ConstructorsTesting
36
37     // constructors
38     Matrix (); // default constructor - must be defined as other constructors have been
defined here
39     Matrix (const int& noOfRows_rhs, const int& noOfCols_rhs); // standard custom constructor
40     Matrix (const Matrix& input); // default copy constructor
41
42     // named static constructors:
43     static Matrix Zeros(const int& noOfRows_rhs, const int& noOfCols_rhs);
44     static Matrix Ones (const int& noOfRows_rhs, const int& noOfCols_rhs);
45
46     // default destructor
47     virtual ~Matrix ();
48
49     // printing with ostream
50     friend ostream& operator<< (ostream& out, const Matrix& rhs);
51
52 // 2. AssignmentTesting
53
54     //default assignment operator
55     Matrix& operator= (const Matrix& rhs);
56
57 // 3. ToeplitzTesting & ToeplitzTestingHelper
58
59     static Matrix Print (const double* const data_rhs, const int& noOfRows_rhs, const int&
noOfCols_rhs);
60     static Matrix Toeplitz (const double* const column, const int& noOfRows_rhs, const double*
const row, const int& noOfCols_rhs); //creates a new Toeplitz matrix
61

```

```

62 // 4. TransposeTesting
63
64     static Matrix Transpose (const Matrix& input); //static function - creates a new transpose
matrix
65     void Transpose (); //non-static function - converts matrix into tranpose of itself
66
67 // 5. MultiplicationTesting
68
69     friend Matrix operator* (const Matrix& lhs, const Matrix& rhs); //non-member multiplication
function - creates new matrix which is result of lhs * rhs
70     Matrix& operator*= (const Matrix& rhs); // member self-modifying multiplication function -
converts input (lhs) matrix into result of lhs * rhs
71
72 // 6. RowColumnExchangeTesting
73
74     Matrix& ExchangeRows (const int& row1, const int& row2); //swaps row1 and row2, for all
columns in matrix
75     Matrix& ExchangeRows (const int& row1, const int& row2, const int& col1, const int&
col2); //swaps row1 and row2, but only between col1 and col2
76     Matrix& ExchangeColumns (const int& col1, const int& col2); //swaps col1 and col2, for all
rows in matrix
77     Matrix& ExchangeColumns (const int& col1, const int& col2, const int& row1, const int&
row2); //swaps col1 and col2, but only between row1 and row2
78
79
80 // 7. OtherTesting
81
82     void Zeros (); // (sets every entry of matrix to zero)
83     void Ones (); // (sets every entry of matrix to one)
84     int GetNoOfRows () const; // (find out number of rows in matrix)
85     int GetNoOfColumns () const; // (find out number of columns in matrix)
86     double GetEntry (const int& rowIdx, const int& columnIdx) const; // (find out value of
particular entry (i,j) in Matrix, starting indexing at (0,0) in upper left corner of matrix)
87
88 // Part 2.
89
90     static Matrix Test (const double* data_rhs, const int& noOfRows_rhs, const int&
noOfCols_rhs); //for constructing specified test matrices for testing in Parts 2 & 3
91     static Matrix PrintMATLAB (const Matrix& rhs); //Specifically to print matrices in default
MATLAB style to fixed 4.d.p precision for Parts 2 & 3
92
93 // Part 3.
94
95 // 8. Forward Substitution - Algorithm 3.1
96
97     virtual Matrix ForwardSub (const Matrix& b) const;
98     //Invoking matrix L is a lower triangular m-by-m square matrix (from SquareMatrix
class function).
99     //Input b is a m-by-1 column vector.
100    //Returns a m-by-1 column vector y, such that Ly=b.
101
102 // 9. Backward Substitution - Algorithm 3.2
103
104     virtual Matrix BackwardSub (const Matrix& y) const;
105     //Invoking matrix U is an upper triangular m-by-m square matrix (from SquareMatrix
class function).
106     //Input y is a m-by-1 column vector.
107     //Returns a m-by-1 column vector x, such that Ux=y.
108
109 // 10. Solving a system of linear equations in which the number of equations is equal to the number
of unknowns, i.e. a uniquely determined solution exists.
110
111     Matrix SolveUnique (const Matrix& L, const Matrix& U, const Matrix& P, Matrix& b) const;
112     //Function is invoked by a m-by-m square matrix A (from SquareMatrix class
function), which represents the matrix of coefficients
113     //Input matrices L, U and P are produced in class SquareMatrix from LU
decomposition of A using Algorithm 2.2. All 3 are m-by-m square matrices.

```

```
114             //Input b is a m-by-1 column vector.
115             //Returns a m-by-1 column vector x, such that Ax=b.
116
117 // 11. Solving an overdetermined system of linear equations in which the number of equations is
greater than the number of unknowns, i.e. a least squares solution is produced.
118
119     Matrix LeastSquaresHelper (const Matrix& b, const string& output) const;
120     //Function is invoked by a non-square m-by-n matrix A, which represents the matrix
of coefficients
121     //Input b is a m-by-1 column vector.
122     //Returns n-by-n square matrix A'*A if output = 'A'*A', or n-by-1 column vector
A'*b if output = 'A'*b'.
123
124 };
125
126 #endif /* MATRIX_H_ */
```

```

1  /*
2  * Matrix.cpp
3  *
4  * Created on: 21.12.17
5  * Author: Edward James - Medical Imaging CDT MRes, 2017-2018.
6  */
7
8  // Source file for class Matrix, to define implementations for functions declared in Matrix.h
9
10 #include "Matrix.h"
11 #include <iostream>
12 #include <cstdlib>
13 #include <string>
14 #include <cmath> //for abs function
15 #include <iomanip> //for printing precision
16
17 using namespace std;
18
19 // Part 1.
20
21 //getter - to specify the position (index) along 'data' of a matrix entry in the row and column
//specified by 'rowIdx' and 'columnIdx', respectively
22 //assuming that the matrix indexing starts at (0,0) and the array indexing starts at (0).
23 int Matrix::GetIndex (const int& rowIdx, const int& columnIdx) const {
24     int index = rowIdx + columnIdx*noOfRows;
25     return index;
26 }
27
28 // 1. ConstructorsTesting
29
30 //default constructor
31 Matrix::Matrix () {
32     noOfRows = 0;
33     noOfCols = 0;
34     data = 0;
35 }
36
37 //standard custom constructor
38 Matrix::Matrix (const int& noOfRows_rhs, const int& noOfCols_rhs) {
39     // first check that both inputs are greater than zero
40     if (noOfRows_rhs <= 0 or noOfCols_rhs <= 0) {
41         cerr << endl;
42         cerr << "Error: In standard custom constructor ..." << endl;
43         cerr << "          Cannot create a matrix with a non-positive dimension." << endl;
44         cerr << "          Exiting program ... " << endl;
45         cerr << endl;
46         exit(1);
47     }
48     //assign dimension values
49     noOfRows = noOfRows_rhs;
50     noOfCols = noOfCols_rhs;
51     //allocate new memory
52     int product = noOfRows*noOfCols;
53     data = new double [product];
54     //then assign '0' to each value (this is done linearly here, rather than column-wise, as
all values are the same)
55     for (int i = 0; i < product; ++i) {
56         data[i] = 0;
57     }
58 }
59
60 // default copy constructor
61 Matrix::Matrix (const Matrix& rhs) {
62
63     //assign dimensions
64     this->noOfRows = rhs.noOfRows;
65     this->noOfCols = rhs.noOfCols;

```

```

66
67 // allocate the memory of appropriate size
68 int product = noOfRows*noOfCols;
69 this->data = new double[product];
70
71 // ensure that a 'deep', rather than a 'shallow', copy is done
72 for (int i = 0; i < product; ++i) {
73     this->data[i] = rhs.data[i];
74 }
75 }
76
77 // static Zeros constructor
78 Matrix Matrix::Zeros(const int& noOfRows_rhs, const int& noOfCols_rhs) {
79     // There is no vector object attached to a static member function
80
81     // Therefore need to create Matrix object of zeros using standard custom constructor
82     Matrix Zeros (noOfRows_rhs, noOfCols_rhs);
83
84     // return the object
85     return Zeros;
86 }
87
88 // static Ones constructor
89 Matrix Matrix::Ones(const int& noOfRows_rhs, const int& noOfCols_rhs) {
90
91     //Create Matrix object of zeros using standard custom constructor
92     Matrix Ones (noOfRows_rhs, noOfCols_rhs);
93
94     //Then assign '1' to each value (this is done linearly here, rather than column-wise, as
all values are the same)
95     int product = noOfRows_rhs*noOfCols_rhs;
96     for (int i = 0; i < product; ++i) {
97         Ones.data[i] = 1;
98     }
99
100     //Return the object
101     return Ones;
102 }
103
104
105 //destructor
106 Matrix::~Matrix () {
107     //dynamically delete all current instances of member variable data
108     delete[] data;
109 }
110
111 //printer (remembering that the matrix has been stored columnwise in data)
112 ostream& operator<< (ostream& out, const Matrix& rhs) {
113     //loop through the row indices
114     for (int i = 0; i < rhs.noOfRows; ++i) {
115         out << "\t"; // leave a tab (8 spaces) at the beginning of the row
116         //loop through the column indices
117         for (int j = 0; j < rhs.noOfCols; ++j) {
118             int index = i + j*rhs.noOfRows; // GetIndex (i,j) cannot be used
here as not declared in this scope
119             double element = rhs.data[index];
120             double tolerance = 1e-14;
121             if (abs(element) < tolerance) { //set to zero if magnitude of element is
less than tolerance;
122                 element = 0;
123             }
124             if (element >= 0) {
125                 out << " " << element; // leave an extra space if element is
positive, to ensure alignment of matrix entries in console out
126             }
127             else {
128                 out << element;

```

```

129         }
130         out << "          "; // leave 9 spaces between columns (tab + 1 doesn't
work ...)
131     }
132     out << endl; // go to next line at end of row
133 }
134
135     return out;
136 }
137
138 // 2. AssignmentTesting
139
140 // default assignment operator
141 Matrix& Matrix::operator= (const Matrix& rhs) {
142     // check the dimensions of the rhs input
143     if (this->noOfRows != rhs.noOfRows and this->noOfCols != rhs.noOfCols) {
144         cerr << "Error: Assignment operation failed ..." << endl;
145         cerr << "      rhs input has incompatible number of rows and columns." << endl;
146         cerr << endl;
147     }
148     else if (this->noOfRows != rhs.noOfRows) {
149         cerr << "Error: Assignment operation failed ..." << endl;
150         cerr << "      rhs input has incompatible number of rows." << endl;
151         cerr << endl;
152     }
153     else if (this->noOfCols != rhs.noOfCols) {
154         cerr << "Error: Assignment operation failed..." << endl;
155         cerr << "      rhs input has incompatible number of columns." << endl;
156         cerr << endl;
157     }
158     //guard against copy into self
159     else if (this == &rhs) {
160         cerr << "Error: Assignment operation failed..." << endl;
161         cerr << "      copy into self attempted." << endl;
162         cerr << endl;
163     }
164     else {
165         // assign the data of rhs to lhs
166         int product = noOfRows*noOfCols;
167         for (int i = 0; i < product; ++i) {
168             this->data[i] = rhs.data[i];
169         }
170     }
171     // return the reference to self
172     return *this;
173 }
174
175 // 3. ToeplitzTesting & ToeplitzTestingHelper
176
177 //print function
178 Matrix Matrix::Print (const double* const data_rhs, const int& noOfRows_rhs, const int&
noOfCols_rhs) {
179
180     //Create Matrix object of zeros using standard custom constructor
181     Matrix Print (noOfRows_rhs, noOfCols_rhs);
182
183     //copy across the content of data_rhs
184     int product = Print.noOfRows*Print.noOfCols;
185     for (int i = 0; i < product; ++i) {
186         Print.data[i] = data_rhs[i];
187     }
188
189     //loop through the row indices of print
190     for (int i = 0; i < Print.noOfRows; ++i) {
191         cout << "\t"; // leave a tab (8 spaces) at the beginning of the row
192         //loop through the column indices of print
193         for (int j = 0; j < Print.noOfCols; ++j) {

```

```

194         int index = i + j*Print.noOfRows;           // GetIndex(i,j) cannot be user
here without object
195         double element = data_rhs[index];
196         if (element >= 0) {
197             cout << " " << element; // leave an extra space if element is
positive, to ensure alignment of matrix entries in console output
198         }
199         else {
200             cout << element;
201         }
202         cout << "          "; // leave 9 spaces between columns (tab + 1 doesn't
work ...)
203     }
204     cout << endl; // go to next line at end of row
205 }
206
207     return Print;
208 }
209
210 //generate Toeplitz function
211 Matrix Matrix::Toeplitz (const double* const column, const int& noOfRows_rhs, const double* const
row, const int& noOfCols_rhs) {
212
213     //Create Matrix object of zeros using standard custom constructor
214     Matrix Toeplitz (noOfRows_rhs, noOfCols_rhs);
215
216     //copy across the content of data_rhs
217     int product = Toeplitz.noOfRows*Toeplitz.noOfCols;
218
219     //Display a warning message if first element of column and first element of row are not
equal
220     if (column[0] != row[0]) {
221         cout << "Warning: In Toeplitz constructor, first element of input column does not
match" << endl;
222         cout << "          first element of input row! Column wins diagonal conflict." <<
endl;
223         cout << endl;
224     }
225
226     //To construct Toeplitz matrix based on columns and row, compressed into a 1D array
columnwise
227     //loop through the rows indices
228     for (int i = 0 ; i < Toeplitz.noOfRows; i++) {
229         //loop through the column indices
230         for (int j = 0 ; j < Toeplitz.noOfCols; j++) {
231             int index = (i + j*Toeplitz.noOfRows); // GetIndex(i,j) cannot be user
here without object
232             //for diagonal of matrix or below the diagonal
233             if (i>=j){
234                 Toeplitz.data[index]=column[i-j];
235             }
236             //above this diagonal line
237             else if (j>i){
238                 Toeplitz.data[index]=row[j-i];
239             }
240         }
241     }
242
243     // return the object
244     return Toeplitz;
245 }
246
247 // 4. TransposeTesting
248
249 //static transpose function
250 Matrix Matrix::Transpose(const Matrix& rhs) {
251     //create an instance of Matrix object called Transpose

```

```

252         Matrix Transpose(rhs); //calls default copy constructor to replicate rhs
253
254         //invoke the non-static transpose function (see below)
255         Transpose.Transpose();
256
257         //return the object
258         return Transpose;
259     }
260
261 //non-static transpose function
262 void Matrix::Transpose () {
263     //swap the number of columns and rows
264     int tmp = 0;
265     tmp = noOfRows;
266     noOfRows = noOfCols;
267     noOfCols = tmp;
268
269     // allocate the memory for temporary holder for data
270     int product = noOfRows*noOfCols;
271     double *tmp_data = new double[product];
272
273     //re-allocate members of transposed data as a tranpose of original data
274     int k = 0; //use this as a counter to index original data
275     //loop through the row indices of transposed data
276     for (int i = 0; i < noOfRows; ++i) {
277         //looping through the column indices of transposed data
278         for (int j = 0; j < noOfCols; ++j) {
279             int index = GetIndex(i,j); //to index tranposed data
280             tmp_data[index] = data[k]; //appropriate transformation to switch columns
281             and rows (hold temporarily in tmp_data)
282             k += 1; //increment the counter
283         }
284     }
285
286     // then copy across the content from tmp_data to data in a linear fashion
287     for (int i = 0; i < product; ++i) {
288         data[i] = tmp_data[i];
289     }
290
291     //delete dynamically allocated memory for tmp_data
292     delete [] tmp_data;
293
294     //empty return as void function
295     return;
296 }
297
298 // 5. MultiplicationTesting
299
300 //non-member multiplication function - creates new matrix
301 Matrix operator* (const Matrix& lhs, const Matrix& rhs) {
302
303     Matrix result(lhs); //calls default copy constructor
304     result *= rhs; //calls self-modifying member multiplication function (see below)
305     return result; //returns object
306 }
307
308 //member multiplication function
309 Matrix& Matrix::operator*= (const Matrix& rhs) {
310
311     //check that number of cols of LHS is equal to number of rows of RHS
312     if (this->noOfCols != rhs.noOfRows) {
313         cerr << endl;
314         cerr << "Error: In member multiplication function ... " << endl;
315         cerr << " Inner matrix dimensions of rhs and lhs do not agree." << endl;
316         cerr << " Unmultiplied lhs matrix has been returned." << endl;

```



```

318         cerr << endl;
319         Matrix error;
320         return *this;
321     }
322     // The returned matrix will have the same number of rows as LHS matrix
323     // But the returned matrix will have the same number of columns as the RHS matrix
324     // Therefore amend number of columns of returned matrix if need be
325     if (this->noOfCols != rhs.noOfCols) {
326         int noOfCols_old = this->noOfCols;
327         int product_old = this->noOfRows*this->noOfCols;
328         this->noOfCols = rhs.noOfCols;
329         int product_new = this->noOfRows*this->noOfCols;
330         if (noOfCols_old < this->noOfCols) {
331             //extend data by allocating extra columns and padding with
zeros:
332             //dynamically allocate memory for array of zeros of appropriate length
333             double *tmp = new double[product_new];
334             //initialise these elements all to zero
335             for (int i = 0; i < product_new; ++i) {
336                 tmp[i] = 0;
337             }
338             //then copy across the content from data to temp
339             for (int i = 0; i < product_old; ++i) {
340                 tmp[i] = this->data[i];
341             }
342             //reassign data
343             this->data = tmp;
344         }
345     }
346
347     // allocate the memory for temporary holder for data
348     int product = this->noOfRows*this->noOfCols;
349     double *tmp_data = new double[product];
350
351     // looping through the row indices of lhs
352     for (int i = 0; i < this->noOfRows; ++i) {
353         //looping through the column indices of lhs
354         for (int j = 0; j < this->noOfCols; ++j) {
355             double tmp = 0; //to store temporary element value of tmp_data in
356             //looping through the rows of the rhs matrix
357             for (int k = 0; k < rhs.noOfRows; ++k) {
358                 int index = GetIndex(i,j); //use to index tmp_data to temporarily
store result in
359                 //tmp_data[index] = dot product of (lhs row i) and (rhs col
j)
360                 int index_LHS = i + k*this->noOfRows; // use to index lhs matrix
for calculation
361                 int index_RHS = k + j*rhs.noOfRows; //use to index rhs matrix for
calculation
362                 tmp += this->data[index_LHS] * rhs.data[index_RHS]; //increment
tmp by this result
363                 tmp_data[index] = tmp;
364             }
365         }
366     }
367
368     // then copy across the content from tmp_data to data
369     for (int i = 0; i < product; ++i) {
370         this->data[i] = tmp_data[i];
371     }
372
373     //delete dynamically allocated memory for tmp_data
374     delete [] tmp_data;
375
376     // return the reference to self
377     return *this;
378 }

```

```

379
380 // 6. RowColumnExchangeTesting
381
382 //ExchangeRows function (overloaded with two input parameter options)
383
384 //swaps row1 and row2, across all columns
385 Matrix& Matrix::ExchangeRows (const int& row1, const int& row2) {
386
387     //looping through all columns
388     for (int j = 0; j < noOfCols; ++j) {
389         int index_row1 = GetIndex(row1,j); //get index for element in row1
390         double tmp = data[index_row1]; //store in tmp variable
391         int index_row2 = GetIndex(row2,j); //get index for element in row2
392         data[index_row1] = data[index_row2]; //swap the elements
393         data[index_row2] = tmp; //swap the elements
394     }
395
396     // return the reference to self
397     return *this;
398 }
399
400 //swaps row1 and row2, but only between col1 and col2
401 Matrix& Matrix::ExchangeRows (const int& row1, const int& row2, const int& col1, const int& col2) {
402
403     //looping through columns from col1 to col2
404     for (int j = col1; j <= col2; ++j) {
405         int index_row1 = GetIndex(row1,j); //get index for element in row1
406         double tmp = data[index_row1]; //store in tmp variable
407         int index_row2 = GetIndex(row2,j); //get index for element in row2
408         data[index_row1] = data[index_row2]; //swap the elements
409         data[index_row2] = tmp; //swap the elements
410     }
411
412     // return the reference to self
413     return *this;
414 }
415
416 //ExchangeColumns function (overloaded with two input parameter options)
417
418 //swaps col1 and col2, across all rows
419 Matrix& Matrix::ExchangeColumns (const int& col1, const int& col2) {
420
421     //looping through all rows
422     for (int i = 0; i < noOfRows; ++i) {
423         int index_col1 = GetIndex(i,col1); //get index for element in col1
424         double tmp = data[index_col1]; //store in tmp variable
425         int index_col2 = GetIndex(i,col2); //get index for element in col2
426         data[index_col1] = data[index_col2]; //swap the elements
427         data[index_col2] = tmp; //swap the elements
428     }
429
430     // return the reference to self
431     return *this;
432 }
433
434 //swaps col1 and col2, but only between row1 and row2
435 Matrix& Matrix::ExchangeColumns (const int& col1, const int& col2, const int& row1, const int& row2)
436 {
437
438     //looping through rows between row1 and row2
439     for (int i = row1; i <= row2; ++i) {
440         int index_col1 = GetIndex(i,col1); //get index for element in col1
441         double tmp = data[index_col1]; //store in tmp variable
442         int index_col2 = GetIndex(i,col2); //get index for element in col2
443         data[index_col1] = data[index_col2]; //swap the elements
444         data[index_col2] = tmp; //swap the elements

```

```
445     }
446
447     // return the reference to self
448     return *this;
449 }
450
451 // 7. OtherTesting
452
453 //Zeros (sets every entry to zero)
454 void Matrix::Zeros () {
455     //Assign 0 to every element in data, in a linear fashion
456     int product = noOfRows*noOfCols;
457     for (int i = 0; i < product; ++i) {
458         data[i] = 0;
459     }
460
461     //empty return as void function
462     return;
463 }
464
465 //Ones (sets every entry to one)
466 void Matrix::Ones () {
467     //Assign 1 to every element in data, in a linear fashion
468     int product = noOfRows*noOfCols;
469     for (int i = 0; i < product; ++i) {
470         data[i] = 1;
471     }
472
473     //empty return as void function
474     return;
475 }
476
477 //GetNoOfRows (find out number of rows)
478 int Matrix::GetNoOfRows () const {
479     return noOfRows;
480 }
481
482 //GetNoOfColumns (find out number of columns)
483 int Matrix::GetNoOfColumns () const {
484     return noOfCols;
485 }
486
487 //GetEntry (find out value of particular entry (i,j) in Matrix, starting indexing at (0,0) in upper
488 //left corner of matrix)
489 double Matrix::GetEntry (const int& rowIdx, const int& columnIdx) const {
490     int index= GetIndex (rowIdx, columnIdx);
491     return data[index];
492 }
493
494 // Part 2.
495
496 //To construct user specified matrices for testing functions
497 Matrix Matrix::Test (const double* data_rhs, const int& noOfRows_rhs, const int& noOfCols_rhs) {
498
499     // create an empty Matrix object
500     Matrix Test;
501
502     // then set up the dimensions
503     Test.noOfRows = noOfRows_rhs;
504     Test.noOfCols = noOfCols_rhs;
505
506     // allocate the memory
507     int product = noOfRows_rhs*noOfCols_rhs;
508     Test.data = new double[product];
509
510     //then copy across the content from data_rhs to Test.data
```

```

511     for (int i = 0; i < product; ++i) {
512         Test.data[i] = data_rhs[i];
513     }
514
515     // return the object
516     return Test;
517 }
518
519 //Print function to print matrices in default MATLAB style to fixed 4.d.p precision
520 Matrix Matrix::PrintMATLAB (const Matrix& rhs) {
521     //Need to create an empty SquareMatrix object
522     Matrix print;
523
524     // then set up the dimensions
525     print.noOfRows = rhs.noOfRows;
526     print.noOfCols = rhs.noOfCols;
527
528     // allocate the memory
529     int product = print.noOfRows*print.noOfCols;
530     print.data = new double[product];
531
532     //copy across the content of data_rhs
533     for (int i = 0; i < product; ++i) {
534         print.data[i] = rhs.data[i];
535     }
536
537     //set to display numbers to fixed 4.d.p.
538     cout << fixed << setprecision(4);
539
540     //loop through the row indices of print
541     for (int i = 0; i < print.noOfRows; ++i) {
542         cout << "\t"; // leave a tab (8 spaces) at the beginning of the row
543         //loop through the column indices of print
544         for (int j = 0; j < print.noOfCols; ++j) {
545             int index = i + j*print.noOfRows;           // GetIndex(i,j) cannot be user
here without object
546             double element = print.data[index];
547             double tolerance = 1e-14;
548             if (abs(element) < tolerance) {
549                 element = 0; //set to zero if magnitude of element is less than
tolerance;
550             }
551             if (element == 0) {
552                 cout << "          0"; //leave 6 spaces to ensure alignment
553             }
554             else if (element >= 0) {
555                 cout << " " << element; // leave an extra space if element is
positive, to ensure alignment of matrix entries in console output
556             }
557             else {
558                 cout << element;
559             }
560             cout << "          "; // leave 9 spaces between columns (tab + 1 doesn't
work ...)
561         }
562         cout << endl; // go to next line at end of row
563     }
564     cout << endl;
565
566     cout.unsetf(ios::floatfield); // unset floatfield from 'fixed' to 'not set'
567     cout << setprecision(6);      // set precision back to default value of 6.d.p
568
569     return print;
570 }
571
572 // Part 3.
573

```

```

574 // 8. Forward Substitution - Algorithm 3.1 - implemented here so can access and manipulate column
    vector b
575
576 Matrix Matrix::ForwardSub (const Matrix& b) const {
577
578     //construct a m-by-1 column vector to hold return result y in
579     int dim = this->noOfCols;
580     Matrix y = Matrix(dim,1);
581
582     //Expanding from the top row of L:
583     //1. Calculate first entry of y
584     y.data[0] = b.data[0]/this->data[0];
585
586     //2. Calculate subsequent entries of y
587     for (int k= 1; k <dim; ++k) {
588         double tmp = 0;
589         for (int i= 0; i <k; ++i) {
590             int index_ki = GetIndex(k,i);
591             tmp += (this->data[index_ki]*y.data[i]);
592         }
593         int index_kk = GetIndex(k,k);
594         y.data[k] = (b.data[k] - tmp)/this->data[index_kk];
595     }
596
597     return y;
598 }
599
600 // 9. Backward Substitution - Algorithm 3.2 - implemented here so can access and manipulate column
    vector y
601
602 Matrix Matrix::BackwardSub (const Matrix& y) const {
603
604     //construct a m-by-1 column vector to hold return result x in
605     int dim = this->noOfCols;
606     Matrix x = Matrix(dim,1);
607
608     //Expanding from the bottom row of U:
609     //1. Calculate first entry of x
610     x.data[dim-1] = y.data[dim-1]/this->data[dim*dim-1];
611
612     //2. Calculate subsequent entries of x
613     for (int k= dim-2; k >=0; --k) {
614         //cout << k << endl;
615         double tmp = 0;
616         for (int i= k+1; i <dim; ++i) {
617             int index_ki = GetIndex(k,i);
618             tmp += (this->data[index_ki]*x.data[i]);
619         }
620         int index_kk = GetIndex(k,k);
621         x.data[k] = (y.data[k] - tmp)/this->data[index_kk];
622     }
623
624     return x;
625 }
626
627 // 10. Solving a system of linear equations in which the number of equations is equal to the number
    of unknowns, i.e. a unique determined solution exists.
628
629 Matrix Matrix::SolveUnique (const Matrix& L, const Matrix& U, const Matrix& P, Matrix& b) const {
630
631     //multiply P by b
632     b = P*b; //NB assignment operator throws an error here if number of columns
633     in b and P do not match
634
635
636

```

```

637         //solve for y in Ly=b using Algorithm 3.1
638         Matrix y = L.ForwardSub(b);
639
640         //solve for x in Ux=y using Algorithm 3.2
641         Matrix x = U.BackwardSub(y);
642
643         return x;
644     }
645
646     // 11. Solving an overdetermined system of linear equations in which the number of equations is
        greater than the number of unknowns, i.e. a least squares solution is produced.
647
648     Matrix Matrix::LeastSquaresHelper (const Matrix& b, const string& output) const {
649
650         //check that number of rows in A is bigger than the number of columns in A
651         if (this->noOfRows == this->noOfCols and output == "A'*A") {
652             cout << "Warning: In function LeastSquaresHelper ..." << endl;
653             cout << "         Matrix A is square." << endl;
654             cout << "         An exact solution, not a least squares solution, will be
provided." << endl;
655             cout << "         Consider using SolveUnique instead." << endl;
656             cout << endl;
657         }
658         // check that m > n - error #1
659         if (this->noOfRows < this->noOfCols) {
660             cerr << endl;
661             cerr << "Error: In function LeastSquaresHelper ... " << endl;
662             cerr << "         In matrix A, the number of rows is less than the number of
columns." << endl;
663             cerr << endl;
664             Matrix error;
665             return error;
666         }
667         //check that b is of appropriate length - error #2
668         if (this->noOfRows != b.noOfRows) {
669             cerr << "Error: In function LeastSquaresHelper ... " << endl;
670             cerr << "         The number of rows in b does not equal the number of rows in A."
<< endl;
671             cerr << endl;
672             Matrix error;
673             return error;
674         }
675
676         //produce ATA
677         Matrix A (*this);
678         Matrix AT = Matrix::Transpose(A);
679         Matrix ATA = AT*A;
680
681         //produce ATb
682         Matrix ATb = AT*b;
683
684         //return ATA or ATb dependent upon output string
685         if (output == "A'*A") {
686             cout << "Number of rows in A'*A = " << ATA.GetNoOfRows() << endl;
687             cout << "Number of columns in A'*A = " << ATA.GetNoOfColumns() << endl;
688             cout << endl;
689             return ATA;
690         }
691         if (output == "A'*b") {
692             return ATb;
693         }
694     }

```

```

1  /*
2  * SquareMatrix.h
3  *
4  * Created on: 21.12.2017
5  * Author: Edward James - Medical Imaging CDT MRes, 2017-2018.
6  */
7
8  // Header file for class SquareMatrix - extends class Matrix to provide specialised support for
   square m-by-m matrices.
9
10 // Declares class data type called SquareMatrix.
11
12 // Include header guards to avoid multiple attempts at defining class.
13
14 #ifndef SQUAREMATRIX_H_
15 #define SQUAREMATRIX_H_
16
17 #include "Matrix.h"
18
19 class SquareMatrix : public Matrix { // class SquareMatrix inherits publicly from class Matrix
20
21 private:
22
23     void checkSquare () const; //to check if user is attempting to make square copy of
   unsquare matrix
24
25 public:
26
27 // Part 2.
28
29 // 1. ConstructorsTesting
30
31     //constructors
32     SquareMatrix (); //default constructor
33     SquareMatrix (const int& dim); // standard custom constructor
34     SquareMatrix (const SquareMatrix& input); // default copy constructor #1 //returns
   SquareMatrix copy of SquareMatrix
35     SquareMatrix (const Matrix& input); // default copy constructor #2 //returns
   SquareMatrix copy of Matrix
36
37     // named static constructors:
38     static SquareMatrix Zeros (const int& dim);
39     static SquareMatrix Ones (const int& dim);
40     static SquareMatrix Eye (const int& dim);
41     static SquareMatrix Test (const double* data_rhs, const int& dim); //for constructing
   specified test matrices for testing
42
43     // default destructor
44     ~SquareMatrix ();
45
46 // 2. ToeplitzTesting & ToeplitzTestingHelper
47
48     static SquareMatrix Toeplitz (const double* const row, const int& dim); //creates a new
   Toeplitz matrix when only first row is specified
49     static SquareMatrix Toeplitz (const double* const column, const double* const row, const
   int& dim); //creates a new Toeplitz matrix when both first column and first row are specified
50
51 // 3. TransposeTesting
52
53     //no new function declarations required.
54
55 // 4. TriangularExtractionTesting
56
57     //extract upper triangular part of square matrix
58     SquareMatrix TriUpper () const; // non-static member function
59
60     //extract lower triangular part of square matrix

```

```
61     SquareMatrix TriLower () const; // non-static member function
62
63 // 5. LUdecompositionTesting - Algorithm 2.1 - Gaussian Elimination without Pivoting
64
65     SquareMatrix LUdecompositionOne (const char& output) const;
66         //Takes a non-singular square matrix A (i.e. with non-zero determinant) as input
67         (i.e. invoking square matrix).
68         //Returns lower triangular matrix L if output = 'L', or upper triangular matrix U
69         if output = 'U', such that A=LU.
70
71 // 6. LUdecompositionTesting - Algorithm 2.2 - Gaussian Elimination with Partial Pivoting
72
73     SquareMatrix LUdecompositionTwo (const char& output) const;
74         //Takes a non-singular square matrix A (i.e. with non-zero determinant) as input
75         (i.e. invoking square matrix).
76         //Returns lower triangular matrix L if output = 'L', or upper triangular matrix U
77         if output = 'U', or permutation matrix P if output = 'P', such that PA=LU.
78
79 // Part 3.
80
81 // 7. Forward Substitution - Algorithm 3.1
82
83     Matrix ForwardSub (const Matrix& b) const;
84         //Invoking matrix L is a lower triangular m-by-m square matrix.
85         //Input b is a m-by-1 column vector.
86         //Returns a m-by-1 column vector y, such that Ly=b (via a call to the Matrix class
87         function).
88
89 // 8. Backward Substitution - Algorithm 3.2
90
91     Matrix BackwardSub (const Matrix& y) const;
92         //Invoking matrix U is an upper triangular m-by-m square matrix.
93         //Input y is a m-by-1 column vector.
94         //Returns a m-by-1 column vector x, such that Ux=y (via a call to the Matrix class
95         function).
96
97 // 9. Solving a system of linear equations in which the number of equations is equal to the number
98 // of unknowns, i.e. a uniquely determined solution exists.
99
100     Matrix SolveUnique (Matrix& b) const;
101         //Function is invoked by a m-by-m square matrix A, which represents the matrix of
102         coefficients
103         //Input b is a m-by-1 column vector.
104         //Returns a m-by-1 column vector x, such that Ax=b (via a call to the Matrix class
105         function).
106 };
107
108 #endif /* SQUAREMATRIX_H_ */
```



```

1  /*
2  * SquareMatrix.cpp
3  *
4  * Created on: 21.12.17
5  * Author: Edward James - Medical Imaging CDT MRes, 2017-2018.
6  */
7
8  // Source file for class SquareMatrix, to define implementations for functions declared in
   SquareMatrix.h
9
10 #include "SquareMatrix.h"
11 #include <cstdlib>
12 #include <cmath> //for abs function
13
14 using namespace std;
15
16 // Part 2.
17
18 // 1. ConstructorsTesting
19
20 //default constructor
21 SquareMatrix::SquareMatrix () : Matrix () {
22 }
23
24 //standard custom constructor
25 SquareMatrix::SquareMatrix (const int& dim) : Matrix(dim,dim) {
26 }
27
28 //default copy constructor #1
29 SquareMatrix::SquareMatrix (const SquareMatrix& input) : Matrix(input) { //returns SquareMatrix
   copy of SquareMatrix
30 }
31
32 //default copy constructor #2
33 SquareMatrix::SquareMatrix (const Matrix& input) : Matrix(input) { //can return SquareMatrix copy
   of Matrix if Matrix is square
34     //error check to see if attempting to return square copy of non-square matrix ...
35     checkSquare();
36 }
37
38 void SquareMatrix::checkSquare () const {
39     if (this->noOfRows != this->noOfCols) {
40         cerr << endl;
41         cerr << "Error: In default copy constructor #2 ..." << endl;
42         cerr << "          Cannot create a square matrix with unequal dimensions." << endl;
43         cerr << "          Exiting program ... " << endl;
44         cerr << endl;
45         exit(1);
46     }
47 }
48
49 //static zeros constructor
50 SquareMatrix SquareMatrix::Zeros(const int& dim) {
51
52     //return an instance of type SquareMatrix invoked by static zeros function in class Matrix
   of appropriate dimensions
53     return Matrix::Zeros(dim,dim);
54 }
55
56 //static ones constructor
57 SquareMatrix SquareMatrix::Ones(const int& dim) {
58
59     //return an instance of type SquareMatrix invoked by static ones function in class Matrix
   of appropriate dimensions
60     return Matrix::Ones(dim,dim);
61 }
62

```

```

63 //static identity matrix constructor
64 SquareMatrix SquareMatrix::Eye(const int& dim) {
65
66     // ceate a SquareMatrix object of zeros using the standard custom constructor
67     SquareMatrix Eye(dim);
68
69     //loop through the row indices of Eye
70     for (int i = 0; i < dim; ++i) {
71         //looping through the column indices of Eye
72         for (int j = 0; j < dim; ++j) {
73             int index = i + j*dim; //to index Eye data (cannot use GetIndex(i,j) here)
74             if (i==j) {
75                 Eye.data[index] = 1; //assign '1' to entries on main diagonal
76             }
77             else {
78                 Eye.data[index] = 0; //assign '0' to other entries
79             }
80         }
81     }
82
83     // return the object
84     return Eye;
85 }
86
87 //for constructing specified test square matrices for general testing
88 SquareMatrix SquareMatrix::Test (const double* data_rhs, const int& dim) {
89
90     return Matrix::Test (data_rhs, dim, dim);
91 }
92
93 //destructor
94 SquareMatrix::~SquareMatrix () {
95     //will always invoke base class destructor, therefore do not delete dynamic memory here
96 }
97
98 // 2. ToeplitzTesting & ToeplitzTestingHelper
99
100 //creates a new Toeplitz square matrix when only first row is specified
101 SquareMatrix SquareMatrix::Toeplitz (const double* const row, const int& dim) {
102
103     return Matrix::Toeplitz (row, dim, row, dim);
104 }
105
106 //creates a new Toeplitz square matrix when both first column and first row are specified
107 SquareMatrix SquareMatrix::Toeplitz (const double* const column, const double* const row, const int&
dim) {
108
109     return Matrix::Toeplitz (column, dim, row, dim);
110 }
111
112 // 3. TransposeTesting
113
114 //no new function declarations required.
115
116 // 4. TriangularExtractionTesting
117
118 //extract upper triangular part of square matrix, converts all values below the main diagonal to
zero, non-static member version
119 SquareMatrix SquareMatrix::TriUpper () const {
120
121     //initialise result with invoking matrix using default copy constructor
122     SquareMatrix result(*this);
123
124     int dim = this->noOfRows;
125
126     // looping through the row indices of square matrix
127     for (int i = 0; i < dim; ++i) {

```

```

128         //looping through the column indices of square matrix
129         for (int j = 0; j < dim; ++j) {
130             int index= GetIndex (i, j); //to index entries
131             if (i>j) {
132                 result.data[index] = 0; //set values below the main diagonal to
zero
133             }
134         }
135     }
136
137     return result;
138 }
139
140 //extract lower triangular part of square matrix, converts all values above the main diagonal to
zero, non-static member version
141 SquareMatrix SquareMatrix::TriLower () const {
142
143     //initialise result with invoking matrix using default copy constructor
144     SquareMatrix result(*this);
145
146     int dim = this->noOfRows;
147
148     // looping through the row indices of square matrix
149     for (int i = 0; i < dim; ++i) {
150         //looping through the column indices of square matrix
151         for (int j = 0; j < dim; ++j) {
152             int index= GetIndex (i, j); //to index entries
153             if (i<j) {
154                 result.data[index] = 0; //set values above the main diagonal to zero
155             }
156         }
157     }
158
159     return result;
160 }
161
162 // 5. LUdecompositionTesting - Algorithm 2.1 - Gaussian Elimination without Pivoting
163
164 //Non-Static version read only function
165 SquareMatrix SquareMatrix::LUdecompositionOne (const char& output) const {
166
167     //initialise U with invoking matrix using default copy constructor
168     SquareMatrix U(*this);
169
170     //initialise L with an identity matrix of appropriate dimension
171     int dim = this->noOfRows;
172     SquareMatrix L = SquareMatrix::Eye(dim);
173
174     //looping through the column indices of L and U
175     for (int k = 0; k < dim-1; ++k) {
176         //looping through the row indices of L and U
177         for (int j = k+1; j < dim; ++j) {
178
179             int index_jk = GetIndex(j,k); //to index jk entries
180             int index_kk = GetIndex(k,k); //to index kk entries
181
182             //to check if diagonal entries in U (aka pivots) are zero
183             if (U.data[index_kk] == 0) {
184                 cerr << endl;
185                 cerr << "Error: In Algorithm 2.1 - Gaussian Elimination without
Pivoting ..." << endl;
186                 cerr << "\tA zero pivot value has occurred." <<
endl;
187                 cerr << "\tAlgorithm failed." << endl;
188                 cerr << endl;
189                 SquareMatrix error; //use the default constructor to return the
minimal version of SquareMatrix

```

```

190         return error;
191     }
192
193     //if not then proceed with algorithm (NB - no tmp data holders required
here)
194     else {
195         //to alter L_jk value
196         L.data[index_jk] = U.data[index_jk]/U.data[index_kk];
197
198         //to alter U values in row j from columns k to dim
199         for (int i = k; i < dim; ++i) {
200             int index_ji = GetIndex(j,i); //to index j,k:m entries
201             int index_ki = GetIndex(k,i); //to index k,k:m
entries
202             U.data[index_ji] -= (L.data[index_jk]*U.data[index_ki]);
203         }
204     }
205 }
206
207
208 if (output == 'L') {
209     return L;
210 }
211 if (output == 'U') {
212     return U;
213 }
214 }
215
216
217 // 6. LUdecompositionTesting - Algorithm 2.2 - Gaussian Elimination with Partial Pivoting
218
219 //Non-static read only function
220 SquareMatrix SquareMatrix::LUdecompositionTwo (const char& output) const {
221
222     //initialise U with invoking matrix using default copy constructor
223     SquareMatrix U(*this);
224
225     //initialise L and P with an identity matrix of appropriate dimension
226     int dim = this->noOfRows;
227     SquareMatrix L = SquareMatrix::Eye(dim);
228     SquareMatrix P = SquareMatrix::Eye(dim);
229
230     //looping through the column indices of L, U and P
231     for (int k = 0; k < dim-1; ++k) {
232
233         // select i>=k to maximise magnitude of U_ik (i.e. for column k, determine entry,
on or below the diagonal of U, with the largest absolute value)
234         int i = 0;
235         double max = 0;
236         for (int b = k; b < dim; ++b) {
confusion
237             int index_bk = GetIndex(b,k); //to index bk entries
238             double tmp = abs(U.data[index_bk]);
239             if (tmp > max) {
240                 max = tmp;
241                 i = b;
242             }
243         }
244
245         // U_ik is now the new pivot in column k
246         // Swap the row (k) containing the diagonal of the column (the default pivot) with
the row (i) containing the new pivot, in all 3 matrices:
247
248         //interchange U_(k,k:m) and U_(i,k:m) (i.e. swap row k with row i in U matrix, but
only between columns k to m)
249         U.ExchangeRows(k, i, k, dim-1);
250

```

```

251         //interchange L_(k,1:k-1) and L_(i,1:k-1) (i.e. swap row k with row i in L matrix,
but only between columns 1 to k-1)
252         L.ExchangeRows(k, i, 0, k-1);
253
254         //Interchange P_(k,:) and P (i,:) (i.e. swap row k with row i in P matrix, across
all columns)
255         P.ExchangeRows(k, i);
256
257         //looping through the row indices of L and U
258         for (int j = k+1; j < dim; ++j) {
259
260             int index_jk = GetIndex(j,k);    //to index jk entries
261             int index_kk = GetIndex(k,k);    //to index kk entries
262
263             //to check if diagonal entries in U (aka pivots) are zero
264             if (U.data[index_kk] == 0) {
265                 cerr << endl;
266                 cerr << "Error: In Algorithm 2.2 - Gaussian Elimination with
Partial Pivoting ..." << endl;
267                 cerr << "\tA zero pivot value has occurred." << endl;
268                 cerr << "\tAlgorithm failed." << endl;
269                 cerr << endl;
270                 SquareMatrix error;    //use the default constructor to return the
minimal version of SquareMatrix
271                 return error;
272             }
273
274             //if not then proceed with algorithm (NB - no tmp data holders required
here)
275             else {
276                 //to alter L_jk value
277                 L.data[index_jk] = U.data[index_jk]/U.data[index_kk];
278
279                 //to alter U values in row j from columns k to dim (swapped i for
a here to avoid ambiguity)
280                 for (int a = k; a < dim; ++a) {
281                     int index_ja = GetIndex(j,a);    //to index j,k:m entries
282                     int index_ka = GetIndex(k,a);    //to index k,k:m
entries
283                     U.data[index_ja] -= (L.data[index_jk]*U.data[index_ka]);
284                 }
285             }
286         }
287     }
288
289     if (output == 'L') {
290         return L;
291     }
292     if (output == 'U') {
293         return U;
294     }
295     if (output == 'P') {
296         return P;
297     }
298 }
299
300 // Part 3.
301
302 // 7. Forward Substitution - Algorithm 3.1
303
304 Matrix SquareMatrix::ForwardSub (const Matrix& b) const {
305
306     //Check that invoking matrix is lower rectangular - error #1
307     int dim = this->noOfCols;
308     for (int i = 0; i < dim; ++i) {
309         for (int j = 0; j < dim; ++j) {
310             int index= GetIndex (i, j);

```

```

311         if (i<j) {
312             double tolerance = 1e-14;
313             if (abs(this->data[index]) > tolerance ) {
314                 cerr << endl;
315                 cerr << "Error: In Algorithm 3.1 - Forward
Substitution..." << endl;
316                 cerr << "\tMatrix L is not lower rectangular." << endl;
317                 cerr << endl;
318                 Matrix error; //use the default constructor to return the
minimal version of Matrix
319                 return error;
320             }
321         }
322     }
323 }
324
325 //Check that matrix b is of appropriate length - error #2
326 int rows_b = b.GetNoOfRows();
327 if (this->noOfRows != rows_b) {
328     cerr << endl;
329     cerr << "Error: In Algorithm 3.1 - Forward Substitution..." << endl;
330     cerr << "\tNumber of rows in b does not match dimensions of L." << endl;
331     cerr << endl;
332     Matrix error; //use the default constructor to return the minimal version of
Matrix
333     return error;
334 }
335
336 //check that none of the diagonal entries in L are zero - error #3
337 for (int i = 0; i < dim; ++i) {
338     for (int j = 0; j < dim; ++j) {
339         int index= GetIndex (i, j);
340         if (i==j) {
341             double tolerance = 1e-14;
342             if (abs(this->data[index]) < tolerance ) {
343                 cerr << endl;
344                 cerr << "Error: In Algorithm 3.1 - Forward
Substitution..." << endl;
345                 cerr << "\tMatrix L cannot have a zero valued diagonal
entry." << endl;
346                 cerr << endl;
347                 Matrix error; //use the default constructor to return the
minimal version of Matrix
348                 return error;
349             }
350         }
351     }
352 }
353
354 //once error checks are complete refer function to class Matrix for non-square matrix
arithmetic and to access manipulate protected values in b
355 return Matrix::ForwardSub(b);
356 }
357
358 // 8. Backward Substitution - Algorithm 3.2
359
360 Matrix SquareMatrix::BackwardSub (const Matrix& y) const {
361
362     //Check that invoking matrix is upper rectangular - error #1
363     int dim = this->noOfCols;
364     for (int i = 0; i < dim; ++i) {
365         for (int j = 0; j < dim; ++j) {
366             int index= GetIndex (i, j);
367             if (i>j) {
368                 double tolerance = 1e-14;
369                 if (abs(this->data[index]) > tolerance ) {

```

```

371         cerr << endl;
372         cerr << "Error: In Algorithm 3.2 - Backward
Substitution..." << endl;
373         cerr << "\tMatrix U is not upper rectangular." << endl;
374         cerr << endl;
375         Matrix error; //use the default constructor to return the
minimal version of Matrix
376         return error;
377     }
378 }
379 }
380 }
381
382 //Check that matrix b is of appropriate length - error #2
383 int rows_y = y.GetNoOfRows();
384 if (this->noOfRows != rows_y) {
385     cerr << endl;
386     cerr << "Error: In Algorithm 3.2 - Backward Substitution..." << endl;
387     cerr << "\tNumber of rows in y does not match dimensions of U." << endl;
388     cerr << endl;
389     Matrix error; //use the default constructor to return the minimal version of
Matrix
390     return error;
391 }
392
393 //check that none of the diagonal entries in U are zero - error #3
394 for (int i = 0; i < dim; ++i) {
395     for (int j = 0; j < dim; ++j) {
396         int index= GetIndex (i, j);
397         if (i==j) {
398             double tolerance = 1e-14;
399             if (abs(this->data[index]) < tolerance ) {
400                 cerr << endl;
401                 cerr << "Error: In Algorithm 3.2 - Backward
Substitution..." << endl;
402                 cerr << "\tMatrix U cannot have a zero valued diagonal
entry." << endl;
403                 cerr << endl;
404                 Matrix error; //use the default constructor to return the
minimal version of Matrix
405                 return error;
406             }
407         }
408     }
409 }
410
411 //once error checks are complete refer function to class Matrix for non-square matrix
arithmetic and to access protected values in y
412 return Matrix::BackwardSub(y);
413 }
414
415 // 9. Solving a system of linear equations in which the number of equations is equal to the number
of unknowns, i.e. a uniquely determined solution exists.
416
417 Matrix SquareMatrix::SolveUnique (Matrix& b) const {
418
419     //Check that matrix b is of appropriate length - error #1
420     int rows_b = b.GetNoOfRows();
421     if (this->noOfRows != rows_b) {
422         cerr << endl;
423         cerr << "Error: In function SolveUnique..." << endl;
424         cerr << "\tNumber of rows in b does not match dimensions of A." << endl;
425         cerr << endl;
426         Matrix error; //use the default constructor to return the minimal version of
Matrix
427         return error;
428     }

```

```
429     }
430
431     //decompose A into L, U and P matrices
432     SquareMatrix L = this->LUdecompositionTwo('L');
433     //check that LU decomposition has occurred succesfully - error #2
434     if (L.noOfRows == 0) {
435         //error message from LUdecompositionTwo will be displayed
436         Matrix error;
437         return error;
438     }
439     SquareMatrix U = this->LUdecompositionTwo('U');
440     SquareMatrix P = this->LUdecompositionTwo('P');
441
442     //pass these matrices to class Matrix for non-square matrix arithmetic and to access and
    manipulate protected values in b
443     return Matrix::SolveUnique(L, U , P, b);
444 }
```



```
1      /*
2      * SquareMatrixTest.cpp
3      *
4      * Created on: 21.12.2017
5      * Adapted from code provided by: Gary Hui Zhang (gary.zhang@ucl.ac.uk)
6      */
7
8      // A program to demonstrate and test the Matrix class and the SquareMatrix class
9
10     #include "Matrix.h"
11     #include "SquareMatrix.h"
12     #include <iostream>
13     #include <cstdlib> //need this for 'system' functions
14
15
16     using namespace std;
17
18     void ConstructorsTesting () {
19         cout << "Testing the SquareMatrix constructors:" << endl;
20         cout << endl;
21
22         cout << "Case 1: Creating a square matrix of zeros with the standard constructor:" << endl;
23         {
24             SquareMatrix matrix(4); //4 is dim in example.m
25             cout << matrix << endl;
26             cout << "Press return to continue ..." << flush;
27             system("read");
28             cout << endl;
29         }
30
31         cout << "Case 2: Creating a square matrix of zeros with the static Zeros function: " <<
endl;
32         {
33             SquareMatrix matrix = SquareMatrix::Zeros(4);
34             cout << matrix << endl;
35             cout << "Press return to continue ..." << flush;
36             system("read");
37             cout << endl;
38         }
39
40         cout << "Case 3: Creating a square matrix of ones with the static Ones function: " << endl;
41         {
42             SquareMatrix matrix1 = SquareMatrix::Ones(4);
43             cout << matrix1 << endl;
44             cout << "Press return to continue ..." << flush;
45             system("read");
46             cout << endl;
47         }
48
49         cout << "Case 4: Creating an identity matrix with the static Eye function:" << endl;
50         {
51             SquareMatrix matrix2 = SquareMatrix::Eye(4);
52             cout << matrix2 << endl;
53             cout << "Press return to continue ..." << flush;
54             system("read");
55             cout << endl;
56         }
57
58         cout << "Case 5: Copying an identity matrix with a copy constructor:" << endl;
59         {
60             SquareMatrix matrix2 = SquareMatrix::Eye(4);
61             cout << endl;
62             cout << "The input matrix = " << endl;
63             cout << matrix2 << endl;
64             SquareMatrix copy_matrix2 (matrix2);
65             cout << "The copy = " << endl;
66             cout << copy_matrix2 << endl;
```

```

67         cout << "Press return to continue ..." << flush;
68         system("read");
69         cout << endl;
70     }
71
72     cout << "Case 6: Constructing a user defined matrix with the test constructor:" << endl;
73     {
74         double vector[16] = {2, 4, 8, 6, 1, 3, 7, 7, 1, 3, 9, 9, 0, 1, 5, 8};
75         SquareMatrix matrix = SquareMatrix::Test(vector, 4);
76         cout << matrix << endl;
77         cout << "Press return to continue ..." << flush;
78         system("read");
79         cout << endl;
80     }
81
82     return;
83 }
84
85 // 'first row only' overloaded variety
86 void ToeplitzTestingHelper (const double* const row, const int& dim, const double* const expected) {
87     cout << "The 1st row = " << endl;
88     Matrix::Print(row, 1, dim);
89     cout << endl;
90     cout << "The matrix created by the toeplitz function in MATLAB = " << endl;
91     Matrix::Print(expected, dim, dim);
92     cout << endl;
93     SquareMatrix matrix3 = SquareMatrix::Toeplitz(row, dim);
94     cout << "The matrix created by SquareMatrix::Toeplitz = " << endl;
95     cout << matrix3 << endl;
96
97     return;
98 }
99
100 // 'first column and first row' overloaded variety
101 void ToeplitzTestingHelper (const double* const column, const double* const row, const int& dim,
102     const double* const expected) {
103     cout << "The 1st column = " << endl;
104     Matrix::Print(column, dim, 1);
105     cout << endl;
106     cout << "The 1st row = " << endl;
107     Matrix::Print(row, 1, dim);
108     cout << endl;
109     cout << "The matrix created by the toeplitz function in MATLAB = " << endl;
110     Matrix::Print(expected, dim, dim);
111     cout << endl;
112     SquareMatrix matrix4 = SquareMatrix::Toeplitz(column, row, dim);
113     cout << "The matrix created by SquareMatrix::Toeplitz = " << endl;
114     cout << matrix4 << endl;
115
116     return;
117 }
118
119 void ToeplitzTesting () {
120     cout << "Testing the static functions SquareMatrix::Toeplitz:" << endl;
121     cout << endl;
122
123     cout << "Case 1: When only the first row is specified:" << endl;
124     cout << endl;
125
126     {
127         double row[4] = {4, 3, 2, 1}; // aka vec1
128         // matrix should be stored, in 1-D, column-wise
129         // 4   3   2   1
130         // 3   4   3   2
131         // 2   3   4   3
132         // 1   2   3   4
133         double expected[16] = {4, 3, 2, 1, 3, 4, 3, 2, 2, 3, 4, 3, 1, 2, 3, 4};

```

```

133         ToeplitzTestingHelper(row, 4, expected);
134         cout << "Press return to continue ..." << flush;
135         system("read");
136         cout << endl;
137     }
138
139     endl;
140     cout << "           first elements are equal:" << endl;
141     cout << endl;
142
143     {
144         double column[4] = {2, 1, 0, -1};
145         double row[4] = {2, 3, 4, 5};
146         // matrix should be stored, in 1-D, column-wise
147         // 2   3   4   5
148         // 1   2   3   4
149         // 0   1   2   3
150         // -1  0   1   2
151         double expected[16] = {2, 1, 0, -1, 3, 2, 1, 0, 4, 3, 2, 1, 5, 4, 3, 2};
152         ToeplitzTestingHelper(column, row, 4, expected);
153         cout << "Press return to continue ..." << flush;
154         system("read");
155         cout << endl;
156     }
157
158     endl;
159     cout << "           first elements of each are not equal:" << endl;
160     cout << endl;
161
162     {
163         double column[4] = {1, 2, 3, 4}; //aka vec2
164         double row[4] = {4, 3, 2, 1};    //aka vec1
165         // matrix should be stored, in 1-D, column-wise
166         // 1   3   2   1
167         // 2   1   3   2
168         // 3   2   1   3
169         // 4   3   2   1
170         double expected[16] = {1, 2, 3, 4, 3, 1, 2, 3, 2, 3, 1, 2, 1, 2, 3, 1};
171         ToeplitzTestingHelper(column, row, 4, expected);
172         cout << "Press return to continue ..." << flush;
173         system("read");
174         cout << endl;
175     }
176
177     return;
178 }
179
180 void TransposeTesting () {
181     cout << "Testing the class Matrix Transpose functions for SquareMatrix objects:" << endl;
182     cout << endl;
183
184     cout << "Case 1: the non-static self-modifying Transpose function:" << endl;
185     cout << endl;
186
187     {
188         // the same matrix as in ToeplitzTesting case 3
189         double column[4] = {1, 2, 3, 4}; //aka vec2
190         double row[4] = {4, 3, 2, 1};    //aka vec1
191         SquareMatrix matrix4 = SquareMatrix::Toeplitz(column, row, 4);
192         cout << "The original Matrix = " << endl;
193         cout << matrix4 << endl;
194         matrix4.Transpose();
195         SquareMatrix matrix5 = matrix4;
196         cout << "The transposed version = " << endl;
197         cout << matrix5 << endl;

```

```

198         cout << "Press return to continue ..." << flush;
199         system("read");
200         cout << endl;
201     }
202
203     cout << "Case 2: the static Transpose function:" << endl;
204     cout << endl;
205
206     {
207         // the same matrix as in ToeplitzTesting case 3
208         double column[4] = {1, 2, 3, 4}; //aka vec2
209         double row[4] = {4, 3, 2, 1};    //aka vec1
210         SquareMatrix matrix4 = SquareMatrix::Toeplitz(column, row, 4);
211         cout << "The original Matrix = " << endl;
212         cout << matrix4 << endl;
213         SquareMatrix matrix5 = Matrix::Transpose(matrix4);
214         cout << "The transposed version = " << endl;
215         cout << matrix5 << endl;
216         cout << "Press return to continue ..." << flush;
217         system("read");
218         cout << endl;
219     }
220
221     return;
222 }
223
224 void TriangularExtractionTesting () {
225     cout << "Testing the triangular extraction functions of class SquareMatrix:" << endl;
226     cout << endl;
227
228     cout << "Case 1: the upper triangular extraction non-static function:" << endl;
229
230     {
231         // the same matrix as in ToeplitzTesting case 3
232         double column[4] = {1, 2, 3, 4}; //aka vec2
233         double row[4] = {4, 3, 2, 1};    //aka vec1
234         cout << endl;
235         SquareMatrix matrix4 = SquareMatrix::Toeplitz(column, row, 4);
236         cout << "The original square matrix = " << endl;
237         cout << matrix4 << endl;
238         SquareMatrix matrix6 = matrix4.TriUpper();
239         cout << "The square matrix after upper triangular extraction = " << endl;
240         cout << matrix6 << endl;
241         cout << "Press return to continue ..." << flush;
242         system("read");
243         cout << endl;
244     }
245
246     cout << "Case 2: the lower triangular extraction non-static function:" << endl;
247
248     {
249         // the same matrix as in ToeplitzTesting case 3
250         double column[4] = {1, 2, 3, 4}; //aka vec2
251         double row[4] = {4, 3, 2, 1};    //aka vec1
252         cout << endl;
253         SquareMatrix matrix4 = SquareMatrix::Toeplitz(column, row, 4);
254         cout << "The original square matrix = " << endl;
255         cout << matrix4 << endl;
256         SquareMatrix matrix7 = matrix4.TriLower();
257         cout << "The square matrix after lower triangular extraction = " << endl;
258         cout << matrix7 << endl;
259         cout << "Press return to continue ..." << flush;
260         system("read");
261         cout << endl;
262     }
263 }
264

```

```

265         return;
266     }
267 }
268
269 void LUdecompositionTestingOne() {
270     cout << "Testing the LU decomposition of a square matrix using Algorithm 2.1, Gaussian" <<
endl;
271     cout << "elimination without pivoting:" << endl;
272     cout << endl;
273
274     cout << "Case 1: Matrix A is non-singular and all entries on main diagonal are non-zero:"
<< endl;
275     cout << endl;
276
277     {
278         // the same matrix as in ToeplitzTesting case 1
279         double row[4] = {4, 3, 2, 1}; //aka vec1
280         SquareMatrix matrix3 = SquareMatrix::Toeplitz(row, 4);
281         cout << "The input Matrix (A) = " << endl;
282         cout << matrix3 << endl;
283         SquareMatrix lmatrix1 = matrix3.LUdecompositionOne('L');
284         cout << "The L Matrix = " << endl;
285         Matrix::PrintMATLAB(lmatrix1);
286         SquareMatrix umatrix1 = matrix3.LUdecompositionOne('U');
287         cout << "The U Matrix = " << endl;
288         Matrix::PrintMATLAB(umatrix1);
289         cout << "Checking that (L*U = A):" << endl;
290         cout << lmatrix1 * umatrix1 << endl;
291         cout << "Press return to continue ..." << flush;
292         system("read");
293         cout << endl;
294     }
295
296     cout << "Case 2: Matrix A is non-singular and 2nd, 3rd and 4th entries on main diagonal" <<
endl;
297     cout << "
are all zero:" << endl;
298     cout << endl;
299
300     {
301         double data[16] = {6, 3, 6, 7, 9, 0, 3, 8, 7, 1, 0, 9, 4, 2, 1, 0};
302         SquareMatrix matrix = SquareMatrix::Test(data, 4);
303         cout << "The input Matrix (A) = " << endl;
304         cout << matrix << endl;
305         SquareMatrix lmatrix = matrix.LUdecompositionOne('L');
306         cout << "The L Matrix = " << endl;
307         Matrix::PrintMATLAB(lmatrix);
308         SquareMatrix umatrix = matrix.LUdecompositionOne('U');
309         cout << "The U Matrix = " << endl;
310         Matrix::PrintMATLAB(umatrix);
311         cout << "Checking that (L*U = A):" << endl;
312         cout << lmatrix * umatrix << endl;
313         cout << "Press return to continue ..." << flush;
314         system("read");
315         cout << endl;
316     }
317
318     cout << "Case 3: Matrix A is non-singular and only 1st entry on main diagonal is zero:" <<
endl;
319     cout << endl;
320
321     {
322         double data[16] = {0, 3, 6, 7, 9, 2, 3, 8, 7, 1, 2, 9, 4, 2, 1, 5};
323         SquareMatrix matrix = SquareMatrix::Test(data, 4);
324         cout << "The input Matrix (A) = " << endl;
325         cout << matrix << endl;
326         cout << "Attempting to decompose into L and U matrices ..." << endl;
327         SquareMatrix lmatrix1 = matrix.LUdecompositionOne('L');

```

```

328         cout << "Press return to continue ..." << flush;
329         system("read");
330         cout << endl;
331     }
332
333     return;
334 }
335
336 void LUDecompositionTestingTwo() {
337     cout << "Testing the LU decomposition of a square matrix using Algorithm 2.2, Gaussian" <<
338     endl;
339     cout << "elimination with partial pivoting:" << endl;
340     cout << endl;
341
342     cout << "Case 1: Matrix A is non-singular and magnitude of each entry on main diagonal is"
343     << endl;
344     cout << "          maximal within its column. Partial pivoting is not required: " << endl;
345     cout << endl;
346     {
347         // the same matrix as in ToeplitzTesting case 1
348         double row[4] = {4, 3, 2, 1}; //aka vec1
349         SquareMatrix matrix3 = SquareMatrix::Toeplitz(row, 4);
350         cout << "The input Matrix (A) = " << endl;
351         cout << matrix3 << endl;
352         SquareMatrix lmatrix1 = matrix3.LUDecompositionTwo('L');
353         cout << "The L Matrix = " << endl;
354         Matrix::PrintMATLAB(lmatrix1);
355         SquareMatrix umatrix1 = matrix3.LUDecompositionTwo('U');
356         cout << "The U Matrix = " << endl;
357         Matrix::PrintMATLAB(umatrix1);
358         SquareMatrix pmatrix1 = matrix3.LUDecompositionTwo('P');
359         cout << "The P Matrix = " << endl;
360         cout << pmatrix1 << endl;
361         cout << "Checking that (L*U = P*A): " << endl;
362         cout << endl;
363         cout << "L*U = " << endl;
364         cout << lmatrix1 * umatrix1 << endl;
365         cout << "P*A = " << endl;
366         cout << pmatrix1 * matrix3 << endl;
367         cout << "Press return to continue ..." << flush;
368         system("read");
369         cout << endl;
370     }
371
372     cout << "Case 2: Matrix A is non-singular and magnitude of each entry on main diagonal is"
373     << endl;
374     cout << "          not maximal within its column. Partial pivoting is required: " << endl;
375     cout << endl;
376     {
377         // the same matrix as in ToeplitzTesting case 3
378         double column[4] = {1, 2, 3, 4}; //aka vec2
379         double row[4] = {4, 3, 2, 1}; //aka vec1
380         SquareMatrix matrix4 = SquareMatrix::Toeplitz(column, row, 4);
381         cout << "The input Matrix (A) = " << endl;
382         cout << matrix4 << endl;
383         SquareMatrix lmatrix2 = matrix4.LUDecompositionTwo('L');
384         cout << "The L Matrix = " << endl;
385         Matrix::PrintMATLAB(lmatrix2);
386         SquareMatrix umatrix2 = matrix4.LUDecompositionTwo('U');
387         cout << "The U Matrix = " << endl;
388         Matrix::PrintMATLAB(umatrix2);
389         SquareMatrix pmatrix2 = matrix4.LUDecompositionTwo('P');
390         cout << "The P Matrix = " << endl;
391         cout << pmatrix2 << endl;

```

```

392         cout << "Checking that (L*U = P*A): " << endl;
393         cout << endl;
394         cout << "L*U = " << endl;
395         cout << lmatrix2 * umatrix2 << endl;
396         cout << "P*A = " << endl;
397         cout << pmatrix2 * matrix4 << endl;
398         cout << "Press return to continue ..." << flush;
399         system("read");
400         cout << endl;
401     }
402
403     cout << "Case 3: Matrix A is non-singular and all diagonal entries are zero:" << endl;
404     cout << endl;
405
406     {
407         double data[16] = {0, 3, 6, 7, 9, 0, 3, 8, 7, 1, 0, 9, 4, 2, 1, 0};
408         SquareMatrix matrix = SquareMatrix::Test(data, 4);
409         cout << "The input Matrix (A) = " << endl;
410         cout << matrix << endl;
411         SquareMatrix lmatrix = matrix.LUdecompositionTwo('L');
412         cout << "The L Matrix = " << endl;
413         Matrix::PrintMATLAB(lmatrix);
414         SquareMatrix umatrix = matrix.LUdecompositionTwo('U');
415         cout << "The U Matrix = " << endl;
416         Matrix::PrintMATLAB(umatrix);
417         SquareMatrix pmatrix = matrix.LUdecompositionTwo('P');
418         cout << "The P Matrix = " << endl;
419         cout << pmatrix << endl;
420         cout << "Checking that (L*U = P*A): " << endl;
421         cout << endl;
422         cout << "L*U = " << endl;
423         cout << lmatrix * umatrix << endl;
424         cout << "P*A = " << endl;
425         cout << pmatrix * matrix << endl;
426         cout << "Press return to continue ..." << flush;
427         system("read");
428         cout << endl;
429     }
430
431     cout << "Case 4: Matrix A is non-singular, all diagonal entries are zero, and first three"
<< endl;
432     cout << "          entries of first column are zero:" << endl;
433     cout << endl;
434
435     {
436         double data[16] = {0, 0, 0, 7, 9, 0, 3, 8, 7, 1, 0, 9, 4, 2, 1, 0};
437         SquareMatrix matrix = SquareMatrix::Test(data, 4);
438         cout << "The input Matrix (A) = " << endl;
439         cout << matrix << endl;
440         SquareMatrix lmatrix = matrix.LUdecompositionTwo('L');
441         cout << "The L Matrix = " << endl;
442         Matrix::PrintMATLAB(lmatrix);
443         SquareMatrix umatrix = matrix.LUdecompositionTwo('U');
444         cout << "The U Matrix = " << endl;
445         Matrix::PrintMATLAB(umatrix);
446         SquareMatrix pmatrix = matrix.LUdecompositionTwo('P');
447         cout << "The P Matrix = " << endl;
448         cout << pmatrix << endl;
449         cout << "Checking that (L*U = P*A): " << endl;
450         cout << endl;
451         cout << "L*U = " << endl;
452         cout << lmatrix * umatrix << endl;
453         cout << "P*A = " << endl;
454         cout << pmatrix * matrix << endl;
455         cout << "Press return to continue ..." << flush;
456         system("read");
457         cout << endl;

```

```

458     }
459
460     cout << "Case 5: Matrix A is singular, all diagonal entries are zero, and all entries" <<
endl;
461     cout << "          of first column are zero:" << endl;
462     cout << endl;
463
464     {
465         double data[16] = {0, 0, 0, 0, 9, 0, 3, 8, 7, 1, 0, 9, 4, 2, 1, 0};
466         SquareMatrix matrix = SquareMatrix::Test(data, 4);
467         cout << "The input Matrix (A) = " << endl;
468         cout << matrix << endl;
469         cout << "Attempting to decompose into L, U and P matrices ... " << endl;
470         SquareMatrix umatrix = matrix.LUDecompositionTwo('L');
471         cout << "Press return to continue ..." << flush;
472         system("read");
473         cout << endl;
474     }
475
476     return;
477 }
478
479 void ForwardSubstitution () {
480
481     cout << "Testing Algorithm 3.1 - Forward Substitution. To solve for y in L*y = b:" << endl;
482     cout << endl;
483
484     cout << "Case 1: Successful Forward Substitution: " << endl;
485     cout << endl;
486
487     {
488         double matrix[9] = {1, 3, 4, 0, -1, 1, 0, 0, -3};
489         SquareMatrix L = SquareMatrix::Test(matrix, 3);
490         cout << "The lower triangular matrix, L = " << endl;
491         cout << L << endl;
492         double vector[3] = {16, 43, 57};
493         Matrix b = Matrix::Test(vector, 3, 1);
494         cout << "The column vector, b = " << endl;
495         cout << b << endl;
496         cout << "The result of the forward substitution, the column vector y = " <<
endl;
497         Matrix y = L.ForwardSub(b);
498         cout << y << endl;
499         cout << "Checking that (L*y = b): " << endl;
500         cout << L * y << endl;
501         cout << "Press return to continue ..." << flush;
502         system("read");
503         cout << endl;
504     }
505
506     cout << "Case 2: Testing error message #1:" << endl;
507     cout << endl;
508
509     {
510         double matrix[9] = {1, 3, 4, 0, -1, 1, 0, 1, -3};
511         SquareMatrix L = SquareMatrix::Test(matrix, 3);
512         cout << "The input matrix, 'L' = " << endl;
513         cout << L << endl;
514         double vector[3] = {16, 43, 57};
515         Matrix b = Matrix::Test(vector, 3, 1);
516         cout << "The column vector, b = " << endl;
517         cout << b << endl;
518         cout << "Attempting forward substitution ... " << endl;
519         Matrix y = L.ForwardSub(b);
520         cout << "Press return to continue ..." << flush;
521         system("read");
522         cout << endl;

```



```

523     }
524
525     cout << "Case 3: Testing error message #2:" << endl;
526     cout << endl;
527
528     {
529         double matrix[9] = {1, 3, 4, 0, -1, 1, 0, 0, -3};
530         SquareMatrix L = SquareMatrix::Test(matrix, 3);
531         cout << "The lower triangular matrix, L = " << endl;
532         cout << L << endl;
533         double vector[4] = {16, 43, 57, 29};
534         Matrix b = Matrix::Test(vector, 4, 1);
535         cout << "The column vector, b = " << endl;
536         cout << b << endl;
537         cout << "Attempting forward substitution ... " << endl;
538         Matrix y = L.ForwardSub(b);
539         cout << "Press return to continue ..." << flush;
540         system("read");
541         cout << endl;
542     }
543
544     cout << "Case 4: Testing error message #3:" << endl;
545     cout << endl;
546
547     {
548         double matrix[9] = {1, 3, 4, 0, -1, 1, 0, 0, 0};
549         SquareMatrix L = SquareMatrix::Test(matrix, 3);
550         cout << "The lower triangular matrix, L = " << endl;
551         cout << L << endl;
552         double vector[3] = {16, 43, 57};
553         Matrix b = Matrix::Test(vector, 3, 1);
554         cout << "The column vector, b = " << endl;
555         cout << b << endl;
556         cout << "Attempting forward substitution ... " << endl;
557         Matrix y = L.ForwardSub(b);
558         cout << "Press return to continue ..." << flush;
559         system("read");
560         cout << endl;
561     }
562
563     return;
564 }
565
566 void BackwardSubstitution () {
567
568     cout << "Testing Algorithm 3.2 - Backward Substitution. To solve for x in U*x = y:" << endl;
569     cout << endl;
570
571     cout << "Case 1: Successful Backward Substitution: " << endl;
572     cout << endl;
573
574     {
575         double matrix[9] = {1, 0, 0, 2, 1, 0, 3, 1, 1};
576         SquareMatrix U = SquareMatrix::Test(matrix, 3);
577         cout << "The upper triangular matrix, U = " << endl;
578         cout << U << endl;
579         double vector[3] = {16, 5, 4};
580         Matrix y = Matrix::Test(vector, 3, 1);
581         cout << "The column vector, y = " << endl;
582         cout << y << endl;
583         cout << "The result of the backward substitution, the column vector x = " << endl;
584         Matrix x = U.BackwardSub(y);
585         cout << x << endl;
586         cout << "Checking that (U*x = y): " << endl;
587         cout << U * x << endl;
588         cout << "Press return to continue ..." << flush;
589     }

```

```

590         system("read");
591         cout << endl;
592     }
593
594     cout << "Case 2: Testing error message #1:" << endl;
595     cout << endl;
596
597     {
598         double matrix[9] = {1, 0, 1, 2, 1, 0, 3, 1, 1};
599         SquareMatrix U = SquareMatrix::Test(matrix, 3);
600         cout << "The input matrix, 'U' = " << endl;
601         cout << U << endl;
602         double vector[3] = {16, 43, 57};
603         Matrix y = Matrix::Test(vector, 3, 1);
604         cout << "The column vector, y = " << endl;
605         cout << y << endl;
606         cout << "Attempting backward substitution ... " << endl;
607         Matrix x = U.BackwardSub(y);
608         cout << "Press return to continue ..." << flush;
609         system("read");
610         cout << endl;
611     }
612
613     cout << "Case 3: Testing error message #2:" << endl;
614     cout << endl;
615
616     {
617         double matrix[9] = {1, 0, 0, 2, 1, 0, 3, 1, 1};
618         SquareMatrix U = SquareMatrix::Test(matrix, 3);
619         cout << "The upper triangular matrix, U = " << endl;
620         cout << U << endl;
621         double vector[4] = {16, 43, 57, 29};
622         Matrix y = Matrix::Test(vector, 4, 1);
623         cout << "The column vector, y = " << endl;
624         cout << y << endl;
625         cout << "Attempting backward substitution ... " << endl;
626         Matrix x = U.BackwardSub(y);
627         cout << "Press return to continue ..." << flush;
628         system("read");
629         cout << endl;
630     }
631
632     cout << "Case 4: Testing error message #3:" << endl;
633     cout << endl;
634
635     {
636         double matrix[9] = {0, 0, 0, 2, 1, 0, 3, 1, 1};
637         SquareMatrix U = SquareMatrix::Test(matrix, 3);
638         cout << "The upper triangular matrix, U = " << endl;
639         cout << U << endl;
640         double vector[3] = {16, 43, 57};
641         Matrix y = Matrix::Test(vector, 3, 1);
642         cout << "The column vector, y = " << endl;
643         cout << y << endl;
644         cout << "Attempting backward substitution ... " << endl;
645         Matrix x = U.BackwardSub(y);
646         cout << "Press return to continue ..." << flush;
647         system("read");
648         cout << endl;
649     }
650
651     return;
652 }
653
654 void UniqueSolution() {
655
656

```

```

657     cout << "Solving a system of linear equations where a unique solution exists:" << endl;
658     cout << endl;
659
660     cout << "Case 1: Successful solution for a 4 x 4 matrix:" << endl;
661     cout << endl;
662
663     {
664         double matrix[16] = {2, 4, 8, 6, 1, 3, 7, 7, 1, 3, 9, 9, 0, 1, 5, 8};
665         SquareMatrix A = SquareMatrix::Test(matrix, 4);
666         cout << "The matrix of coefficients, A = " << endl;
667         cout << A << endl;
668         double vector[4] = {1, 0, 0, 0};
669         Matrix b = Matrix::Test(vector, 4, 1);
670         cout << "The column vector, b = " << endl;
671         cout << b << endl;
672         Matrix x = A.SolveUnique(b);
673         cout << "The result of solving for x in (A*x = b), the column vector x = " <<
endl;
674         Matrix::PrintMATLAB(x);
675         cout << "Checking that (A*x = b): " << endl;
676         cout << A * x << endl;
677         cout << "Press return to continue ..." << flush;
678         system("read");
679         cout << endl;
680     }
681
682     cout << "Case 2: Successful solution for a 5 x 5 matrix:" << endl;
683     cout << endl;
684
685     {
686         double matrix[25] = {2, 4, 8, 6, 1, 3, 7, 7, 1, 3, 9, 9, 0, 1, 5, 8, 4, 6, 8, 2, 0,
9, 7, 3, 4};
687         SquareMatrix A = SquareMatrix::Test(matrix, 5);
688         cout << "The matrix of coefficients, A = " << endl;
689         cout << A << endl;
690         double vector[5] = {6, 5, 3, 1, 4};
691         Matrix b = Matrix::Test(vector, 5, 1);
692         cout << "The column vector, b = " << endl;
693         cout << b << endl;
694         Matrix x = A.SolveUnique(b);
695         cout << "The result of solving for x in (A*x = b), the column vector x = " <<
endl;
696         Matrix::PrintMATLAB(x);
697         cout << "Checking that (A*x = b): " << endl;
698         cout << A * x << endl;
699         cout << "Press return to continue ..." << flush;
700         system("read");
701         cout << endl;
702     }
703
704     cout << "Case 3: Error message testing:" << endl;
705     cout << endl;
706
707     {
708         double matrix[16] = {2, 4, 8, 6, 1, 3, 7, 7, 1, 3, 9, 9, 0, 1, 5, 8};
709         SquareMatrix A = SquareMatrix::Test(matrix, 4);
710         cout << "The matrix of coefficients, A = " << endl;
711         cout << A << endl;
712         double vector[5] = {1, 0, 0, 0, 2};
713         Matrix b = Matrix::Test(vector, 5, 1);
714         cout << "The column vector, b = " << endl;
715         cout << b << endl;
716         cout << "Attempting to solve for x in (A*x = b) ..." << endl;
717         Matrix x = A.SolveUnique(b);
718         cout << "Press return to continue ..." << flush;
719         system("read");
720         cout << endl;

```

```

721     }
722
723     cout << "Case 4: Error message testing:" << endl;
724     cout << endl;
725
726     {
727         double data[16] = {0, 0, 0, 0, 9, 0, 3, 8, 7, 1, 0, 9, 4, 2, 1, 0};
728         SquareMatrix A = SquareMatrix::Test(data, 4);
729         cout << "When the matrix of coefficients is singular. A = " << endl;
730         cout << A << endl;
731         double vector[4] = {1, 0, 0, 0};
732         Matrix b = Matrix::Test(vector, 4, 1);
733         cout << "The column vector, b = " << endl;
734         cout << b << endl;
735         cout << "Attempting to solve for x in (A*x = b) ... " << endl;
736         Matrix x = A.SolveUnique(b);
737         cout << "Press return to continue ..." << flush;
738         system("read");
739         cout << endl;
740     }
741
742     return;
743 }
744
745 void LeastSquareSolution() {
746
747     cout << "Solving an overdetermined system of linear equations for a least squares" << endl;
748     cout << "solution:" << endl;
749     cout << endl;
750
751     cout << "Case 1: Successful solution for a 4 x 2 matrix:" << endl;
752     cout << endl;
753
754     {
755         double matrix[8] = {4, 3, 2, 1, 3, 4, 3, 2};
756         Matrix A = Matrix::Test(matrix, 4, 2);
757         cout << "The m-by-n non-square matrix of coefficients, A = " << endl;
758         cout << A << endl;
759         double vector1[4] = {1, 2, 3, 4};
760         Matrix b = Matrix::Test(vector1, 4, 1);
761         cout << "The m-by-1 column vector, b = " << endl;
762         cout << b << endl;
763         SquareMatrix ATA = A.LeastSquaresHelper(b, "A'*A");
764         cout << "Converting A into A'*A, a n-by-n matrix = " << endl;
765         Matrix ATb = A.LeastSquaresHelper(b, "A'*b");
766         cout << ATA << endl;
767         cout << "Converting b into A'*b, a n-by-1 column vector = " << endl;
768         cout << ATb << endl;
769         Matrix x = ATA.SolveUnique(ATb);
770         cout << "The result of solving for x in (A'A*x = A'*b), the n-by-1 column vector x
771 = " << endl;
772         Matrix::PrintMATLAB(x);
773         cout << "Checking against the solution given in MATLAB for x = A\\b : " << endl;
774         double vector2[2] = {-1.1724, 1.7241};
775         Matrix expected = Matrix::Test(vector2, 2, 1);
776         Matrix::PrintMATLAB(expected);
777         cout << "Press return to continue ..." << flush;
778         system("read");
779         cout << endl;
780     }
781
782     cout << "Case 2: Successful solution for a 5 x 4 matrix:" << endl;
783     cout << endl;
784
785     {
786         double matrix[20] = {4, 3, 2, 1, 3, 4, 3, 2, 2, 3, 4, 3, 1, 2, 3, 4, 4, 3, 2, 1};
787         Matrix A = Matrix::Test(matrix, 5, 4);

```

```

787         cout << "The m-by-n non-square matrix of coefficients, A = " << endl;
788         cout << A << endl;
789         double vector1[5] = {1, 2, 3, 4, 5};
790         Matrix b = Matrix::Test(vector1, 5, 1);
791         cout << "The m-by-1 column vector, b = " << endl;
792         cout << b << endl;
793         SquareMatrix ATA = A.LeastSquaresHelper(b, "A'*A");
794         cout << "Converting A into A'*A, a n-by-n matrix = " << endl;
795         Matrix ATb = A.LeastSquaresHelper(b, "A'*b");
796         cout << ATA << endl;
797         cout << "Converting b into A'*b, a n-by-1 column vector = " << endl;
798         cout << ATb << endl;
799         Matrix x = ATA.SolveUnique(ATb);
800         cout << "The result of solving for x in (A'A*x = A'*b), the n-by-1 column vector x
= " << endl;
801         Matrix::PrintMATLAB(x);
802         cout << "Checking against the solution given in MATLAB for x = A\\b : " << endl;
803         double vector2[4] = {-2.7453, 7.5652, -2.9689, -1.2236};
804         Matrix expected = Matrix::Test(vector2, 4, 1);
805         Matrix::PrintMATLAB(expected);
806         cout << "Press return to continue ..." << flush;
807         system("read");
808         cout << endl;
809     }
810
811     cout << "Case 3: Testing warning message:" << endl;
812     cout << endl;
813
814     {
815
816         double column[4] = {1, 2, 3, 4};
817         SquareMatrix A = SquareMatrix::Toeplitz(column, 4);
818         cout << "When the matrix of coefficients is square. A = " << endl;
819         cout << A << endl;
820         double vector1[4] = {1, 2, 3, 4};
821         Matrix b = Matrix::Test(vector1, 4, 1);
822         cout << "The m-by-1 column vector, b = " << endl;
823         cout << b << endl;
824         SquareMatrix ATA = A.LeastSquaresHelper(b, "A'*A");
825         cout << "Converting A into A'*A, a n-by-n matrix = " << endl;
826         Matrix ATb = A.LeastSquaresHelper(b, "A'*b");
827         cout << ATA << endl;
828         cout << "Converting b into A'*b, a n-by-1 column vector = " << endl;
829         cout << ATb << endl;
830         Matrix x = ATA.SolveUnique(ATb);
831         cout << "The result of solving for x in (A'A*x = A'*b), the n-by-1 column vector x
= " << endl;
832         Matrix::PrintMATLAB(x);
833         cout << "Checking that (A*x = b): " << endl;
834         cout << A * x << endl;
835         cout << "Press return to continue ..." << flush;
836         system("read");
837         cout << endl;
838     }
839
840     cout << "Case 4: Testing error message #1:" << endl;
841     cout << endl;
842
843     {
844         double matrix[8] = {1, 1, 1, 1, 1, 2, 3, 4};
845         Matrix A = Matrix::Test(matrix, 2, 4);
846         cout << "The m-by-n non-square matrix of coefficients, A = " << endl;
847         cout << A << endl;
848         double vector1[2] = {6, 5};
849         Matrix b = Matrix::Test(vector1, 2, 1);
850         cout << "The m-by-1 column vector, b = " << endl;
851         cout << b << endl;

```

```

852         cout << "Attempting to initiate a least squares solution ... " << endl;
853         SquareMatrix ATA = A.LeastSquaresHelper(b, "A'*A");
854         cout << "Press return to continue ..." << flush;
855         system("read");
856         cout << endl;
857     }
858
859     cout << "Case 5:Testing error message #2:" << endl;
860     cout << endl;
861
862     {
863         double matrix[8] = {1, 1, 1, 1, 1, 2, 3, 4};
864         Matrix A = Matrix::Test(matrix, 4, 2);
865         cout << "The m-by-n non-square matrix of coefficients, A = " << endl;
866         cout << A << endl;
867         double vector1[5] = {6, 5, 7, 10, 11};
868         Matrix b = Matrix::Test(vector1, 5, 1);
869         cout << "The p-by-1 column vector, b = " << endl;
870         cout << b << endl;
871         cout << "Attempting to initiate a least squares solution ... " << endl;
872         cout << endl;
873         SquareMatrix ATA = A.LeastSquaresHelper(b, "A'*A");
874         cout << "Press return to continue ..." << flush;
875         system("read");
876         cout << endl;
877     }
878
879     return;
880 }
881
882 int main () {
883     for (;;) {
884         cout << endl;
885         cout << "Choose to test one of the following:" << endl;
886         cout << endl;
887         cout << " Enter \'A\' for the Ones, Eye and other Constructors Testing" << endl;
888         cout << " Enter \'B\' for the Toeplitz function Testing" << endl;
889         cout << " Enter \'C\' for the Transpose function Testing" << endl;
890         cout << " Enter \'D\' for the Triangular Extraction Testing" << endl;
891         cout << " Enter \'E\' for the LU Decomposition Testing - Algorithm 2.1" << endl;
892         cout << " Enter \'F\' for the LU Decomposition Testing - Algorithm 2.2" << endl;
893         cout << " Enter \'G\' for the Forward Substitution Testing - Algorithm 3.1" <<
894         endl;
895         cout << " Enter \'H\' for the Backward Substitution Testing - Algorithm 3.2" <<
896         endl;
897         cout << " Enter \'I\' for Solving Systems of Linear Equations in which the number
898         of" << endl;
899         cout << " equations is equal to the number of unknowns" << endl;
900         cout << " Enter \'J\' for Solving Systems of Linear Equations in which the number
901         of" << endl;
902         cout << " equations is greater than the number of unknowns" << endl;
903         cout << endl;
904         cout << ">> ";
905         char choice;
906         cin >> choice;
907         cout << endl;
908         switch (choice) {
909             case 'A':
910                 ConstructorsTesting();
911                 break;
912             case 'B':
913                 ToeplitzTesting();
914                 break;
915             case 'C':
916                 TransposeTesting();

```

```
915                                     break;
916     case 'D':
917     case 'd':        TriangularExtractionTesting();
918                     break;
919     case 'E':
920     case 'e':        LUDecompositionTestingOne();
921                     break;
922     case 'F':
923     case 'f':        LUDecompositionTestingTwo();
924                     break;
925     case 'G':
926     case 'g':        ForwardSubstitution();
927                     break;
928     case 'H':
929     case 'h':        BackwardSubstitution();
930                     break;
931     case 'I':
932     case 'i':        UniqueSolution();
933                     break;
934     case 'J':
935     case 'j':        LeastSquareSolution();
936                     break;
937 }
938 cout << "Enter \'0\' to exit or \'1\' to choose another test" << endl;
939 cout << endl;
940 cout << ">> ";
941 cin >> choice;
942 if (choice == '0') {
943     cout << endl;
944     cout << "Goodbye!" << endl;
945     cout << endl;
946     return 0;
947 }
948 }
949
950 }
```