

Siddhartha Karmakar

1.)

$$\begin{bmatrix} 4 & 1 & 2 \\ 2 & 4 & -1 \\ 1 & 1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 9 \\ -5 \\ -9 \end{bmatrix}$$

dividing row 1 by 4,

$$\begin{bmatrix} 1 & 0.25 & 0.50 \\ 2 & 4 & -1 \\ 1 & 1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2.25 \\ -5 \\ -9 \end{bmatrix}$$

doing ~~row 2~~ (row(2)) - (row 1)*2, & (row 3) - (row 1)

$$\begin{bmatrix} 1 & 0.25 & 0.50 \\ 0 & 3.50 & -2.00 \\ 0 & 0.75 & -3.50 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2.25 \\ -9.50 \\ -11.25 \end{bmatrix}$$

doing (row 2)/3.50,

$$\begin{bmatrix} 1 & 0.25 & 0.50 \\ 0 & 1 & -0.57 \\ 0 & 0.75 & -3.50 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2.25 \\ -2.71 \\ -11.25 \end{bmatrix}$$

doing (row 3) - (row 2)*0.75

$$\begin{bmatrix} 1 & 0.25 & 0.50 \\ 0 & 1 & -0.57 \\ 0 & 0 & -3.07 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2.25 \\ -2.71 \\ -9.22 \end{bmatrix}$$

(2)

So,

$$x_3 = \frac{9.22}{3.07} = 3.00$$

$$x_2 = -2.71 - (-0.57 \times 3.00) = -1.00$$

$$x_1 = 2.25 - 0.5 \times 3.00 - 0.25 \times (-1) = 1.00$$

So, the solution is

$$x_1 = 1.00$$

$$x_2 = -1.00$$

$$x_3 = 3.00$$

2) (a) `numpy.fft.fft`(b) `numpy.linalg.qr`(c) `np.random.lognormal(mean, sigma, size)`

can take size = 1000000

(d) `gsl-odeiv2` , which contains step type⁽³⁾
`gsl-odeiv2-step-rk8pd` for solving
initial value ODE using 8th order Runge-Kutta.

(e) `numpy.linalg.svd`

(f) `numpy.random` contains many pdf that
can generate random sampling of any
size required. For example

`numpy.random.rand(n, 548)`

will give `n` , 548-dimensional random
number from the uniform pdf.

(g) `gsl-odeiv2-control`

(h) `gsl-monte-plain-integrate`

(i) `scipy.integrate.odeint`

(j) `numpy.linalg.eig`

(4)

(3) A tridiagonal matrix A is of the form

$$A = \begin{bmatrix} a_{11} & a_{12} & & & 0 \\ a_{21} & a_{22} & a_{23} & & \\ & a_{32} & a_{33} & a_{34} & \\ & & a_{43} & \ddots & \\ 0 & & & & a_{n-1,n} \\ & & & a_{n,n-1} & a_{nn} \end{bmatrix} \quad \& \quad b = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}$$

We consider Gauss elimination method to count the order of number of steps required.

For the first row,

3 div. to get the first element as 1.

3 mult + 3 sub to make a_{21} zero.

These 9 no. of operations will be repeated for $(n-1)$ rows (except the last row).

So there will be $9 \cdot (n-1)$ operations to get the form,

$$\begin{bmatrix} 1 & a_{12} & & & 0 \\ & 1 & a_{23} & & \\ & & 1 & a_{34} & \\ & & & \ddots & \\ & 0 & & & a_{n-1,n} \\ & & & a_{n,n-1} & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}$$

Now in the back substitution method, (5)
to get, x_n

1 div.

to get, x_{n-1}

1 mult + 1 sub.

And

ⁿ (1 mult + 1 sub) will be required for
rest of x 's.

So in back substitution, in total,

$(n-1) \times (2) + 1$ operations.

So overall in finding the solution
total number of operations,

$$9(n-1) + 2(n-1) + 1$$

$$= 11n - 10$$

$\Rightarrow O(n)$ operations required.

4)

(e) The pdf of the uniformly generated numbers is like a constant function. Thus,
When we take the Fourier transform of these numbers, we expect to get a Dirac-Delta like function. That is what we are getting for our code. As, we are getting large $\tilde{f}(k)$ only around $k=0$, in the power spectrum also we expect to get a peak around $k=0$.

5) Three criteria:

(i) Language and compatibility:

I will consider whether I have the compiler for the language in which the library software is written and also whether my operating system and hardware configuration will be able to run the library software.

(ii) Ease of use:

Will check how simple or complicated it is to use the library commands and whether there is a good enough documentation available for the users.

(iii) Time efficiency:

Will compare the time taken to perform the same task by the different libraries.

(6). I have compared the solution with analytical one, that is

$$y_1 = \frac{1}{3} (2x - e^{-100x} + 2e^{-x})$$

$$y_2 = \frac{1}{3} (-x + 2e^{-100x} - e^{-x})$$

to check whether my solution is correct or not. But, to argue whether the code solution is correct or not, just by the code solution itself, we can at least compare the boundary conditions which we are getting correct.

7.) With modulus $(m) = 10$
 multiplier $(a) = 7$
 increment $(c) = 7$ and
 seed $(x_0) = 7$

the random number generated by
 linear cong. $X_{i+1} = (X_i * a + c) \pmod{m}$

repeats after some numbers. i.e.,

7, 6, 9, 0, 7, 6, 9, 0 ...

This is an example where the
 seed appears again.

Now the number X_{i+1} is always less
 than or equal to m . So if we take
 the seed $X_0 > m$, the seed won't
 reappear after the first appearance.

Example. With, $m=10$, $a=7$, $c=7$ but
 $X_0=15$, we get,

15, 2, 1, 4, 5, 2, 1, 4, 5, ...