# Ugeopgave 4 genaflevering af Mads Schiøler Tingsgård og Klaes Rasmussen.

## Opgave cp 4.6.1

```
Gauss-Seidel iteration
```

```
> restart;
      \rightarrow gaussSeidel := proc(n, A :: Matrix, b, x, M)
           local k, i, j, temp1, temp2, x1;
           x1 := copy(x);
           temp1 := 0;
           for k from 1 to M do
               for i from 1 to n do
              temp1 := 0;
                  for j from 1 to n do
                     if j \neq i then
                         temp1 := (temp1 + (A_{i,j} \cdot xI_j));
                  end do;
                 xI_i := \left(\frac{b[i] - templ}{A_{i,i}}\right);
              print(k, evalf(x1));
           end do;
           return;
           end proc:
 > a1 := Matrix(3, [3, 1, 1, 1, 3, -1, 3, 1, -5])
                                                   a1 := \begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & -1 \\ 3 & 1 & -5 \end{bmatrix}
                                                                                                                                       (1.1)
                                                       b1 \coloneqq \left[ \begin{array}{c} 5 \\ 3 \\ -1 \end{array} \right]
                                                                                                                                       (1.2)
                                                          X \coloneqq \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}
                                                                                                                                       (1.3)
| squssSeidel(3, a1, b1, X, 10)
```

```
1.666666667
    0.444444444
1,
    1.288888889
    1.08888889
    1.066666667
2,
    1.066666667
    0.95555556
3,
    1.037037037
    0.9807407407
    0.9940740741
   0.995555556
    0.995555556
    1.002962963
5,
   0.9975308642
    1.001283951
    1.000395062
6,
    1.000296296
    1.000296296
    0.9998024691
7,
    1.000164609
    0.9999144033
    0.9999736626
   0.9999802469
8,
    0.9999802469
    1.000013169
9,
    0.9999890261
    1.000005706
     1.000001756
                                                   (1.4)
10,
     1.000001317
     1.000001317
```

a2 := Matrix(3, [3, 1, 1, 3, 1, -5, 1, 3, -1])

$$a2 := \begin{bmatrix} 3 & 1 & 1 \\ 3 & 1 & -5 \\ 1 & 3 & -1 \end{bmatrix}$$
 (1.5)

b2 := Vector(3, [5, -1, 3])

$$b2 := \begin{bmatrix} 5 \\ -1 \\ 3 \end{bmatrix} \tag{1.6}$$

> gaussSeidel(3, a2, b2, X, 10)

$$58310.14403 \\
-826980.8148 \\
-2.422635300 10^{6}$$

$$\begin{array}{c}
3.738177216 \ 10^8 \\
-5.301749188 \ 10^9 \\
-1.553142984 \ 10^{10}
\end{array}$$

9, 
$$\begin{bmatrix} 6.944393012 & 10^9 \\ -9.849032826 & 10^{10} \\ -2.885265918 & 10^{11} \end{bmatrix}$$
10, 
$$\begin{bmatrix} 1.290056400 & 10^{11} \\ -1.829649879 & 10^{12} \\ -5.359943997 & 10^{12} \end{bmatrix}$$
(1.7)

Ved normal gaussisk elimination finder vi de første værdier, dvs  $x_1 = x_2 = x_3 = 1$ . Den iterative metode virker kun første gang da denne matrix er diagonal dominant. I anden omgang bliver anden og tredje række byttet om. Derfor er matricen ikke længere diagonal dominant og Gauss-Seigel\_konvergerer aldrig i dette tilfælde.

## Opgave cp 4.6.2

Vi skal også bruge gauss-seidel på det næste system:

 $\rightarrow A3 := Matrix(2, [0.96326, 0.81321, 0.81321, 0.68654])$ 

$$A3 := \begin{bmatrix} 0.96326 & 0.81321 \\ 0.81321 & 0.68654 \end{bmatrix}$$
 (2.1)

> B3 := Vector([0.88824, 0.74988])

$$B3 := \begin{bmatrix} 0.88824 \\ 0.74988 \end{bmatrix} \tag{2.2}$$

X3 := Vector([0.33116, 0.7])

$$X3 := \begin{bmatrix} 0.33116 \\ 0.7 \end{bmatrix}$$
 (2.3)

gaussSeidel(2, A3, B3, X3, 10)

$$1, \begin{bmatrix} 0.3311598115 \\ 0.6999993150 \end{bmatrix}$$

```
6, \begin{bmatrix} 0.3311627029 \\ 0.6999958901 \end{bmatrix}
7, \begin{bmatrix} 0.3311632811 \\ 0.6999952052 \end{bmatrix}
8, \begin{bmatrix} 0.3311638594 \\ 0.6999945202 \end{bmatrix}
9, \begin{bmatrix} 0.3311644376 \\ 0.6999938353 \end{bmatrix}
10, \begin{bmatrix} 0.3311650159 \\ 0.6999931503 \end{bmatrix}
(2.4)
```

 $x_1$  værdien er stigende siden den første iteration, hvorimod  $x_2$  værdien er faldende, dog går det meget langsom for begge værdier. Vi har ingen konvergens da matricen ikke er diagonal dominant.

#### Opgave 4.7.13

#### Jacobi iteration

```
\rightarrow jacobi := \mathbf{proc}(n, A :: Matrix, b, x, M)
    local k, i, j, temp1, x1, u;
    x1 := copy(x);
    u := Vector(n);
    temp1 := 0;
    for k from 1 to M do
       for i from 1 to n do
       temp1 := 0;
          for j from 1 to n do
            if j \neq i then
               temp1 := evalf(temp1 + (A_{i,j} \cdot xI_j));
            end if;
         end do;
         u[i] := evalf\left(\frac{b[i] - templ}{A_{i,i}}\right);
       end do;
      x1 := copy(u);
       print(k, x1);
    end do;
    return;
    end proc:
```

## Conjugate gradient iteration

```
with(ArrayTools):
conjugateGradient := proc(X :: Vector, A :: Matrix, B :: Vector, M, e, s)
```

```
local r, v, c, k, z, t, x, d, i, n;
           x := copy(X);
           n := Size(A, 1);
           r := B - A.x;
           v := r;
           c := r.r
           for k from 1 to M do
           if (evalf(sqrt(v.v)) < s) then
           print("Stopping since sqrt v.v < s");
           break;
           end if;
           z := A.v;
          t := \frac{c}{v.z};
          x := x + t.v;
           r := r - t.z;
           d := r.r;
           if d < e then
           print("Stopping since d<e");</pre>
           break;
           end if;
          v := r + \left(\frac{d}{c}\right) \cdot v;
           c := d;
           print(k, evalf(x), evalf(r));
           end do;
           return;
           end proc:
 > A := Matrix(3, [2, 0, -1, -2, -10, 0, -1, -1, 4])
A := \begin{bmatrix} 2 & 0 & -1 \\ -2 & -10 & 0 \\ -1 & -1 & 4 \end{bmatrix}
                                                                                                                                    (3.1)
\overline{\triangleright} B := Vector([1,-12,2])
                                                      B := \begin{bmatrix} 1 \\ -12 \\ 2 \end{bmatrix}
                                                                                                                                    (3.2)
                                                         X := \left[ \begin{array}{c} 0 \\ 0 \\ 0 \end{array} \right]
                                                                                                                                    (3.3)
                                                         0.5000000000
                                                          1.200000000
                                                         0.5000000000
```

 $\rightarrow$  gaussSeidel(3, A, B, X, 2)

conjugateGradient(X, A, B, 2, 0, 0);

$$\begin{bmatrix}
-0.1081277213 \\
1.297532656 \\
-0.2162554427
\end{bmatrix}, \begin{bmatrix}
1. \\
0.7590711176 \\
4.054426705
\end{bmatrix}$$

$$\begin{bmatrix}
0.1957514198 \\
1.109993383 \\
0.9484621449
\end{bmatrix}, \begin{bmatrix}
1.556959305 \\
-0.5085633258 \\
-0.4881037762
\end{bmatrix}$$
(3.6)

Vi ser at Gauss-Seidel konvergerer hurtigere end Jacobi, da Jacobi først opdaterer hver x-værdi efter en hel iteration over alle værdier. Conjugate Gradient metoden er som man kan se meget upræcis til at begynde med. Selvom alle metoder konvergerer mod [1,1,1] ved nok iterationer.

#### **Opgave 5.1.17**

> restart;

 $\square$  with(LinearAlgebra):

$$A := Matrix(2, [1, 1, 0, 1])$$

$$A := \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \tag{4.1}$$

X := Vector([x, y])

$$X := \begin{bmatrix} x \\ y \end{bmatrix} \tag{4.2}$$

> 
$$A1 := Matrix(2, [1 - l, 1, 0, 1 - l])$$

$$A1 := \begin{bmatrix} 1 - l & 1 \\ 0 & 1 - l \end{bmatrix}$$
>  $det(A1) = 0$ 
(4.3)

$$\rightarrow det(A1) = 0$$

$$(1-l)^2 = 0 (4.4)$$

$$> solve(det(A1) = 0, l)$$

1, 1

(4.5)

$$\begin{bmatrix} x+y \\ y \end{bmatrix} = \begin{bmatrix} x \\ y \end{bmatrix}$$
 (4.6)

$$x + y = x$$

$$y = y$$

$$y = 0$$
(4.7)

Vi har altså kun 1 lineær afhængig eigenvektor:

> *x.Vector*([1, 0])

$$x \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} \tag{4.8}$$

Men vi skal bruge 2 uafhængige eigenvektorer for at udspænde rummet  $\mathbb{R}^2$ . Derfor er matricen A defektiv.

## **Opgave 5.1.23**

```
> restart; with(LinearAlgebra):
 \rightarrow powerMethod := proc(n, A, x, M, t)
    local y, r, x1, k, yMax;
    x1 := copy(x);
    print(0, x1);
    for k from 1 to M do
    y := A.x1;
    yMax := \max(abs(y));
    if t then
    x1 := \frac{y}{yMax};
     else
    x1 := evalf\left(\frac{y}{yMax}\right);
     end if:
     if t then
     print(k, x1, r);
     print(k, evalf(x1), evalf(r));
     end if;
     end do;
     return;
     end proc:
A := Matrix(3, [2, 0, -1, -2, -10, 0, -1, -1, 4])
                                                                                                        (5.1)
```

$$A := \begin{bmatrix} 2 & 0 & -1 \\ -2 & -10 & 0 \\ -1 & -1 & 4 \end{bmatrix}$$
 (5.1)

X := Vector([1, 1, 1])

$$X := \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \tag{5.2}$$

> *powerMethod*(3, *A*, *X*, 2, *true*);

$$0, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$
$$\begin{bmatrix} \frac{1}{12} \end{bmatrix}$$

$$1, \begin{bmatrix} \frac{1}{12} \\ -1 \\ \frac{1}{6} \end{bmatrix}, 12$$

$$2, \begin{bmatrix} 0\\1\\\frac{19}{118} \end{bmatrix}, 59$$

# Opgave cp 5.1.1

$$Digits := 10$$
 $Digits := 10$ 

| Digits := 10 | Digits := 10 | (6.1) |
| > 
$$A2 := Matrix(3, [6, 5, -5, 2, 6, -2, 2, 5, -1]) |$$
| >  $A2 := \begin{bmatrix} 6 & 5 & -5 \\ 2 & 6 & -2 \\ 2 & 5 & -1 \end{bmatrix}$ 
| >  $X2 := Vector([1, 2, 3])$ 
|  $X2 := \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ 
| (6.3)

(5.3)

(6.1)

$$X2 := \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \tag{6.3}$$

> powerMethod(3, A2, X2, 100, false);

```
4.79364333 \cdot 10^{-7}
10,
                          3.999994281
       0.9999995229
       0.999999998
      1.229215435 \cdot 10^{-7}
11,
       0.9999998809
                          3.999998574
             1.0
      3.550731842\ 10^{-8}
12,
                          , 3.999999650
       0.9999999704
             1.0
      1.626097799 \ 10^{-8}
13,
       0.9999999926
                          , 3.999999923
             1.0
      1.514146698 \ 10^{-8}
14,
                          , 3.999999996
       0.999999978
       0.999999997
     2.033720049 10<sup>-8</sup>
15,
                          , 4.000000021
       0.9999999996
             1.0
      3.000580044\ 10^{-8}
                          4.00000039
16,
             1.0
             1.0
     4.500870008\ 10^{-8}
17,
                          , 4.000000060
       0.999999998
       0.999999998
      6.751304853 \cdot 10^{-8}
18,
       0.999999999
                          4.000000090
       0.999999999
      1.012695693 10<sup>-7</sup>
19,
             1.0
                          , 4.00000135
             1.0
```

20,	$\begin{bmatrix} 1.519043463 & 10^{-7} \\ 0.9999999998 \\ 0.9999999998 \end{bmatrix}$	, 4.000000203
21,	$\begin{bmatrix} 2.278565022 \ 10^{-7} \\ 1.0 \\ 1.0 \end{bmatrix}$	, 4.000000304
22,	$\begin{bmatrix} 3.417847144 & 10^{-7} \\ 0.9999999999 \\ 0.9999999999 \end{bmatrix}$	, 4.000000456
23,	5.126769841 10 <sup>-7</sup> 1.0 1.0	, 4.000000683
24,	$ \begin{bmatrix} 7.69015279 & 10^{-7} \\ 0.99999999999 \\ 0.99999999999 \end{bmatrix} $	4.000001025
25,	0.000001153522475 1.0 1.0	, 4.000001538
26,	0.000001730282715 1.0 1.0	, 4.000002307
27,	0.000002595421827 0.9999999999 0.9999999999	, 4.000003461
28,	0.000003893127689 1.0 1.0	, 4.000005190
29,	0.000005839680167 1.0 1.0	, 4.000007786

0	0.000008759494676	
30,	1.0	, 4.000011679
	1.0	
(	0.00001313918447	
31,	1.0	, 4.000017519
	1.0	
	0.00001970864723	4.00000
32,	0.9999999999	, 4.000026278
[	0.999999999	]
33,	0.00002956267953	, 4.000039417
55,	1.0	, 7.000033417
۱ [ ر	0.00004434336384	]
34,	0.9999999999	, 4.000059125
	0.9999999999	
[ (	0.00006651357104	]
35,	0.999999999	, 4.000088686
	0.9999999999	
[ (	0.00009976703864	
36,	1.0	, 4.000133027
	1.0	
	0.0001496430932	
37,	0.999999998	, 4.000199534
	0.9999999998	
	0.0002244478463	4.00020020
38,	1.0 1.0	, 4.000299286
[ [		
39,	0.000336633991	, 4.000448896
57,	0.9999999997	,

1.0       0.0007571078947		0.0005048660091	]
41, \begin{array}{c} 0.0007571078947 \\ 1.0 \\ 1.0 \\ 0.9999999999 \\ 0.9999999999 \\ 0.9999999999	40,	1.0	, 4.000673268
41,       1.0       , 4.001009732         1.0       , 4.001009732         42,       0.09999999999       , 4.001514216         0.9999999999       , 4.002270464         43,       0.9999999999       , 4.002270464         0.9999999999       , 4.003403764         0.9999999999       , 4.005101305         45,       0.9999999999       , 4.005101305         0.9999999999       , 4.007642211         1.0       , 4.011441458         1.0       , 4.0111441458         1.0       , 4.017113237         1.0       , 4.017113237		1.0	
1.0         42,       0.001135232095 0.9999999999       , 4.001514216         43,       0.9999999999       , 4.002270464         0.9999999999       , 4.002270464         0.9999999999       , 4.003403764         0.9999999999       , 4.003403764         0.9999999999       , 4.005101305         0.9999999999       , 4.007642211         1.0       , 4.011441458         1.0       , 4.017113237         1.0       , 4.017113237         1.0       , 4.017113237		0.0007571078947	]
42, \begin{align*} 0.001135232095 \\ 0.9999999999999999999999999999999999	41,	1.0	, 4.001009732
42,       0.999999999999999999999999999999999999		1.0	
0.9999999999       .0.001701882127         0.99999999999       .4.002270464         0.9999999999       .4.003403764         0.9999999999       .4.003403764         0.9999999999       .4.005101305         45,       0.9999999999         0.003821105945       .4.005101305         0.9999999999       .4.007642211         1.0       .4.007642211         1.0       .4.011441458         1.0       .4.011441458         1.0       .4.017113237         1.0       .4.017113237		0.001135232095	]
43, \begin{align*} 0.001701882127 \\ 0.9999999999999999999999999999999999	42,	0.9999999999	, 4.001514216
43,       0.999999999999999999999999999999999999		0.9999999999	
0.9999999999       .0002550652735         0.99999999999       .4.003403764         0.9999999999       .4.005101305         0.9999999999       .4.005101305         0.9999999999       .4.007642211         1.0       .4.007642211         1.0       .4.011441458         1.0       .4.017113237         1.0       .4.017113237         1.0       .4.017113237		0.001701882127	]
44, \begin{align*} 0.002550652735 \\ 0.9999999999999999999999999999999999	43,	0.9999999999	, 4.002270464
44,       0.999999999999999999999999999999999999		0.9999999999	
0.9999999999		0.002550652735	]
45, \begin{align*} 0.003821105945 \\ 0.9999999999999999999999999999999999	44,	0.9999999999	, 4.003403764
45, 0.9999999999 , 4.005101305   0.99999999999   , 4.005101305   46, 1.0		0.9999999999	
0.999999999999999999999999999999999999		0.003821105945	]
46, \begin{bmatrix} 0.005720729162 \\ 1.0 \\	45,	0.9999999999	, 4.005101305
46, 1.0 , 4.007642211 1.0 , 4.007642211  47, 0.008556618696 1.0 , 4.011441458 1.0 , 4.017113237 1.0 , 4.017113237		0.9999999999	
$\begin{bmatrix} 1.0 \\ 47, \begin{bmatrix} 0.008556618696 \\ 1.0 \\ 1.0 \end{bmatrix}, 4.011441458$ $\begin{bmatrix} 0.01278025018 \\ 1.0 \\ 1.0 \end{bmatrix}, 4.017113237$		0.005720729162	]
$ 47, \begin{bmatrix} 0.008556618696 \\ 1.0 \\ 1.0 \end{bmatrix}, 4.011441458 $ $ 48, \begin{bmatrix} 0.01278025018 \\ 1.0 \\ 1.0 \end{bmatrix}, 4.017113237 $	46,	1.0	, 4.007642211
48, 0.01278025018 1.0 1.0 1.0		1.0	
48, 0.01278025018 1.0 1.0 1.0		0.008556618696	]
48, 0.01278025018 1.0 1.0 1.0	47,	1.0	, 4.011441458
L 3		1.0	
L 3		0.01278025018	
L 3	48,	1.0	, 4.017113237
49, \begin{bmatrix} 0.01904865201 \\ 1.0 \\ 1.0 \\ \], 4.025560500		1.0	
49, \begin{bmatrix} 1.0 \\ 1.0 \\ 1.0 \end{bmatrix}, 4.025560500		0.01904865201	
1.0	49,	1.0	, 4.025560500
		1.0	
		-	

50,	0.02830340713 0.9999999998 0.9999999998	, 4.038097304
51,	0.04186268243 1.0 1.0	, 4.056606814
52,	0.06150660784 0.9999999998 0.9999999998	, 4.083725365
53,	0.08950726758 1.0 1.0	, 4.123013216
54,	0.1285096285 1.0 1.0	, 4.179014535
55,	0.1811262116 0.9999999999 0.99999999999	, 4.257019257
56,	0.2491275525 0.99999999998 0.99999999998	, 4.362252423
57,	0.3322989205 1.0 1.0	, 4.498255105
58,	0.4274309578 0.9999999999 0.99999999999	, 4.664597841
59,	г -	, 4.854861915

	0.6268179236	]
60,	1.0	, 5.056502035
	1.0	
	0.7158675729	]
61,	1.0	, 5.253635847
	1.0	
	0.7907612066	]
62,	1.0	, 5.431735146
	1.0	
	0.8500489451	]
63,	1.0	, 5.581522413
	1.0	
	0.8947729966	]
64,	0.9999999999	, 5.700097890
	0.9999999999	
	0.9272986146	]
65,	0.9999999997	, 5.789545994
	0.9999999997	
	0.9503286853	
66,	0.9999999998	, 5.854597230
	0.9999999998	
	0.9663282841	
67,	0.9999999999	, 5.900657371
	0.9999999999	
	0.9772973774	
68,	1.0 1.0	, 5.932656569
	1.0	
	0.9847495097	
69,	1.0 1.0	, 5.954594755
	1.0	

	0.9897810584	1
70,	0.9999999999	, 5.969499019
70,	0.9999999999	, 3.909499019
	-	]
7.1	0.9931640871	5.050560115
71,	1.0	, 5.979562117
	1.0	
	0.995432317	
72,	1.0	, 5.986328174
	1.0	_
	0.9969502346	
73,	1.0	, 5.990864634
	1.0	
	0.9979647541	]
74,	1.0	, 5.993900469
	1.0	
	0.998642248	]
75,	0.9999999997	, 5.995929508
	0.9999999997	
	0.9990944222	]
76,	0.9999999999	, 5.997284497
	0.9999999999	
	0.999396099	]
77,	0.9999999997	, 5.998188845
	0.9999999997	
	0.9995973184	]
78,	0.9999999999	, 5.998792199
	0.9999999999	
	0.9997315097	]
79,	1.0	, 5.999194637
	1.0	
	-	-

	0.9998209903	]
80,	0.9999999998	, 5.999463019
	0.9999999998	
	0.9998806534	]
81,	1.0	, 5.999641981
	1.0	
	0.9999204325	]
82,	1.0	, 5.999761307
	1.0	
	0.9999469536	]
83,	1.0	, 5.999840865
	1.0	
	0.9999646349	]
84,	0.9999999998	, 5.999893907
	0.9999999998	
	0.9999764229	]
85,	0.9999999998	, 5.999929270
	0.9999999998	
	0.9999842817	]
86,	0.9999999998	, 5.999952846
	0.9999999998	
	0.999989521	]
87,	0.9999999998	, 5.999968564
	0.9999999998 0.9999999998	
	-	-
88,	1.0	, 5.999979042
	0.9999930144 1.0 1.0	
	<u>-</u>	-
89,	1.0	, 5.999986029
	0.9999953432 1.0 1.0	
	-	-

	0.9999968956	
90,	1.0	, 5.999990686
	1.0	
	0.9999979302	
91,	0.9999999998	, 5.999993791
	0.999999998	
	0.9999986204	
92,	1.0	, 5.999995861
	1.0	
	0.9999990802	
93,	0.9999999999	, 5.999997241
	0.9999999999	
	0.99999387	
94,	1.0	, 5.999998161
	1.0	
	0.9999995912	
95,	0.9999999999	, 5.999998774
	0.9999999999	
	0.9999997276	
96,	1.0	, 5.999999183
	1.0	
	0.9999998184	
97,	1.0	, 5.999999455
	1.0	
	0.9999998792	
98,	1.0	, 5.999999637
	1.0	
	0.9999999196	
99,	1.0	5 000000758
	1.0	, 5.999999758

Vi fandt først at denne værdi af r kun konvergerede mod 4. Derefter indsatte vi en evalf() tidligere i udregningerne, for at få dårligere præcision så vi kunne finde det andet konvergens tal, 6. Derudover synes vi opgaven er dårligt formuleret, i og med at man kun kan få de ønskede resultater ved at introducere afrundingsfejl i udregningerne.

## Opgave 5.2.37a

Bound for spectral radius is:  $0 \le |\lambda| \le 12$ 

```
> restart;
with(plottools): with(plots):
c1 := circle([0, 0], 3, color = blue):
c2 := circle([-10, 0], 2, color = red):
c3 := circle([4, 0], 2, color = green):
> display(c1, c2, c3, view = [ −12 ..6, −9 ..9 ]);
                                                       8
                                                       6
                                                       4 ·
                                                       2
                                                -2
               -10
                                -6
                                        -4
                                                        0
                                                                         4
                                                     -2
                                                      -4
```