

CHAPTER 9

9.1 The flop counts for the tridiagonal algorithm in Fig. 9.6 can be summarized as

	Mult/Div	Add/Subtr	Total
Forward elimination	$3(n - 1)$	$2(n - 1)$	$5(n - 1)$
Back substitution	$2n - 1$	$n - 1$	$3n - 2$
Total	$5n - 4$	$3n - 3$	$8n - 7$

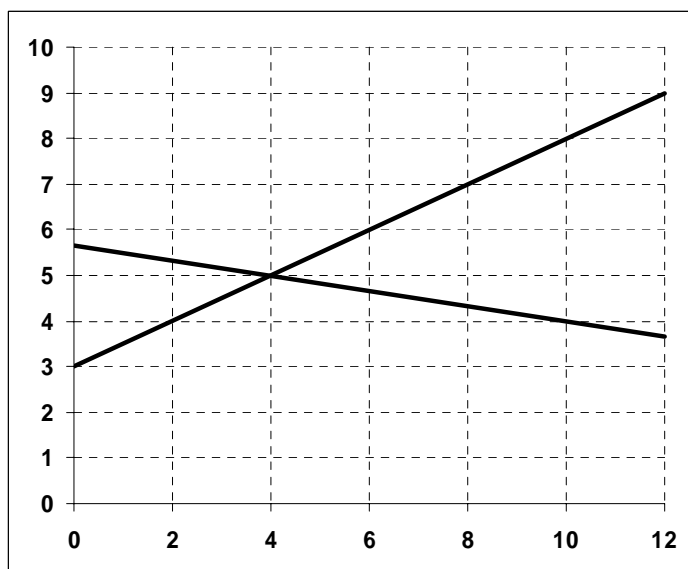
Thus, as n increases, the effort is much, much less than for a full matrix solved with Gauss elimination which is proportional to n^3 .

9.2 The equations can be expressed in a format that is compatible with graphing x_2 versus x_1 :

$$x_2 = 0.5x_1 + 3$$

$$x_2 = -\frac{1}{6}x_1 + \frac{34}{6}$$

which can be plotted as



Thus, the solution is $x_1 = 4$, $x_2 = 5$. The solution can be checked by substituting it back into the equations to give

$$4(4) - 8(5) = 16 - 40 = -24$$

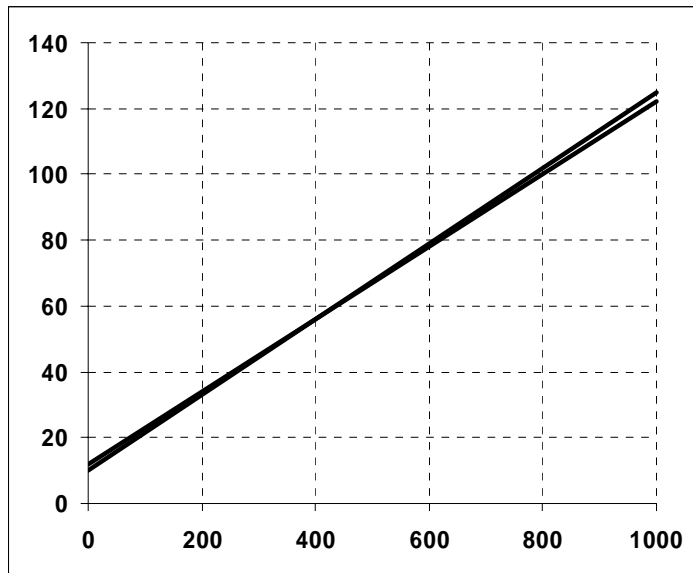
$$4 + 6(5) = 4 + 30 = 34$$

9.3 (a) The equations can be expressed in a format that is compatible with graphing x_2 versus x_1 :

$$x_2 = 0.11x_1 + 12$$

$$x_2 = 0.114943x_1 + 10$$

which can be plotted as



Thus, the solution is approximately $x_1 = 400$, $x_2 = 60$. The solution can be checked by substituting it back into the equations to give

$$-1.1(400) + 10(60) = 160 \approx 120$$

$$-2(400) + 17.4(60) = 244 \approx 174$$

Therefore, the graphical solution is not very good.

(b) Because the lines have very similar slopes, you would expect that the system would be ill-conditioned

(c) The determinant can be computed as

$$\begin{vmatrix} -1.1 & 10 \\ -2 & 17.4 \end{vmatrix} = -1.1(17.2) - 10(-2) = -19.14 + 20 = 0.86$$

This result is relatively low suggesting that the solution is ill-conditioned.

9.4 (a) The determinant can be evaluated as

$$D = 0 \begin{vmatrix} 2 & -1 \\ -2 & 0 \end{vmatrix} - (-3) \begin{vmatrix} 1 & -1 \\ 5 & 0 \end{vmatrix} + 7 \begin{vmatrix} 1 & 2 \\ 5 & -2 \end{vmatrix}$$

$$D = 0(-2) + 3(5) + 7(-12) = -69$$

(b) Cramer's rule

$$x_1 = \frac{\begin{vmatrix} 2 & -3 & 7 \\ 3 & 2 & -1 \\ 2 & -2 & 0 \end{vmatrix}}{-69} = \frac{-68}{-69} = 0.9855$$

$$x_2 = \frac{\begin{vmatrix} 0 & 2 & 7 \\ 1 & 3 & -1 \\ 5 & 2 & 0 \end{vmatrix}}{-69} = \frac{-101}{-69} = 1.4638$$

$$x_3 = \frac{\begin{vmatrix} 0 & -3 & 2 \\ 1 & 2 & 3 \\ 5 & -2 & 2 \end{vmatrix}}{-69} = \frac{-63}{-69} = 0.9130$$

(c) Pivoting is necessary, so switch the first and third rows,

$$\begin{aligned} 5x_1 - 2x_2 &= 2 \\ x_1 + 2x_2 - x_3 &= 3 \\ -3x_2 + 7x_3 &= 2 \end{aligned}$$

Multiply pivot row 1 by 1/5 and subtract the result from the second row to eliminate the a_{21} term.

$$\begin{aligned} 5x_1 - 2x_2 &= 2 \\ 2.4x_2 - x_3 &= 2.6 \\ -3x_2 + 7x_3 &= 2 \end{aligned}$$

Pivoting is necessary so switch the second and third row,

$$\begin{aligned} 5x_1 - 2x_2 &= 2 \\ -3x_2 + 7x_3 &= 2 \\ 2.4x_2 - x_3 &= 2.6 \end{aligned}$$

Multiply pivot row 2 by 2.4/(-3) and subtract the result from the third row to eliminate the a_{32} term.

$$\begin{aligned} 5x_1 - 2x_2 &= 2 \\ -3x_2 + 7x_3 &= 2 \\ 4.6x_3 &= 4.2 \end{aligned}$$

The solution can then be obtained by back substitution

$$x_3 = \frac{4.2}{4.6} = 0.913043$$

$$x_2 = \frac{2 - 7(0.913043)}{-3} = 1.463768$$

$$x_1 = \frac{2 + 2(1.463768)}{5} = 0.985507$$

(d)

$$-3(1.463768) + 7(0.913043) = 2$$

$$0.985507 + 2(1.463768) - (0.913043) = 3$$

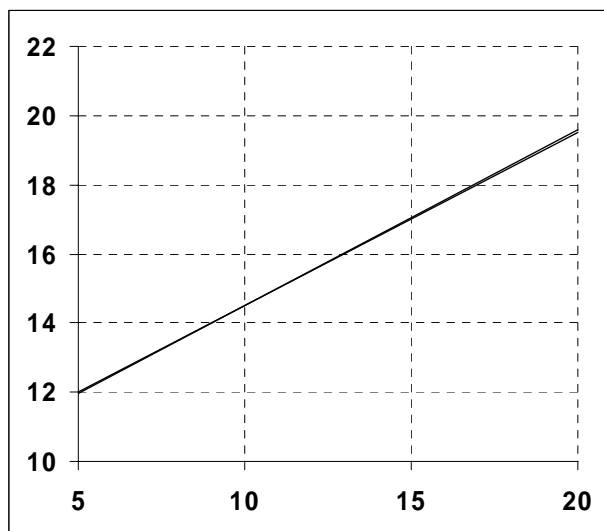
$$5(0.985507) - 2(1.463768) = 2$$

9.5 (a) The equations can be expressed in a format that is compatible with graphing x_2 versus x_1 :

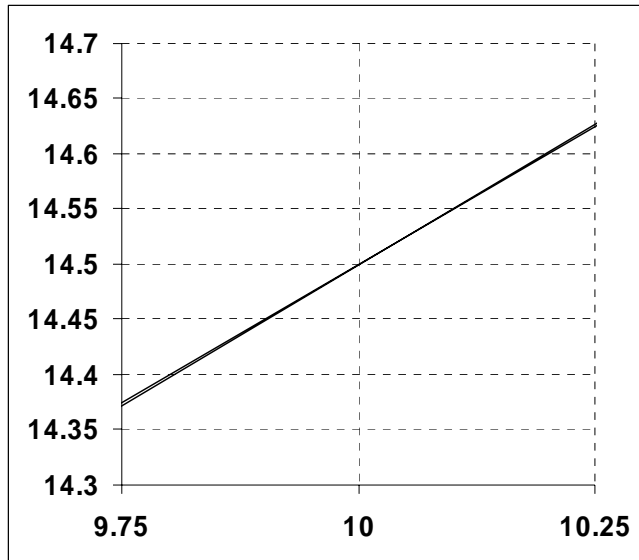
$$x_2 = 0.5x_1 + 9.5$$

$$x_2 = 0.51x_1 + 9.4$$

The resulting plot indicates that the intersection of the lines is difficult to detect:



Only when the plot is zoomed is it at all possible to discern that solution seems to lie at about $x_1 = 14.5$ and $x_2 = 10$.



(b) The determinant can be computed as

$$\begin{vmatrix} 0.5 & -1 \\ 1.02 & -2 \end{vmatrix} = 0.5(-2) - (-1)(1.02) = 0.02$$

which is close to zero.

(c) Because the lines have very similar slopes and the determinant is so small, you would expect that the system would be ill-conditioned

(d) Multiply the first equation by $1.02/0.5$ and subtract the result from the second equation to eliminate the x_1 term from the second equation,

$$0.5x_1 - x_2 = -9.5$$

$$0.04x_2 = 0.58$$

The second equation can be solved for

$$x_2 = \frac{0.58}{0.04} = 14.5$$

This result can be substituted into the first equation which can be solved for

$$x_1 = \frac{-9.5 + 14.5}{0.5} = 10$$

(e) Multiply the first equation by $1.02/0.52$ and subtract the result from the second equation to eliminate the x_1 term from the second equation,

$$\begin{aligned} 0.52x_1 - x_2 &= -9.5 \\ -0.03846x_2 &= -0.16538 \end{aligned}$$

The second equation can be solved for

$$x_2 = \frac{-0.16538}{-0.03846} = 4.3$$

This result can be substituted into the first equation which can be solved for

$$x_1 = \frac{-9.5 + 4.3}{0.52} = -10$$

Interpretation: The fact that a slight change in one of the coefficients results in a radically different solution illustrates that this system is very ill-conditioned.

9.6 (a) Multiply the first equation by $-3/10$ and subtract the result from the second equation to eliminate the x_1 term from the second equation. Then, multiply the first equation by $1/10$ and subtract the result from the third equation to eliminate the x_1 term from the third equation.

$$\begin{aligned} 10x_1 + 2x_2 - x_3 &= 27 \\ -5.4x_2 + 1.7x_3 &= -53.4 \\ 0.8x_2 + 5.1x_3 &= -24.2 \end{aligned}$$

Multiply the second equation by $0.8/(-5.4)$ and subtract the result from the third equation to eliminate the x_2 term from the third equation,

$$\begin{aligned} 10x_1 + 2x_2 - x_3 &= 27 \\ -5.4x_2 + 1.7x_3 &= -53.4 \\ 5.351852x_3 &= -32.11111 \end{aligned}$$

Back substitution can then be used to determine the unknowns

$$\begin{aligned} x_3 &= \frac{-32.11111}{5.351852} = -6 \\ x_2 &= \frac{(-53.4 - 1.7(-6))}{-5.4} = 8 \\ x_1 &= \frac{(27 - 6 - 2(8))}{10} = 0.5 \end{aligned}$$

(b) Check:

$$10(0.5) + 2(8) - (-6) = 27$$

$$-3(0.5) - 6(8) + 2(-6) = -61.5$$

$$0.5 + 8 + 5(-6) = -21.5$$

9.7 (a) Pivoting is necessary, so switch the first and third rows,

$$-8x_1 + x_2 - 2x_3 = -20$$

$$-3x_1 - x_2 + 7x_3 = -34$$

$$2x_1 - 6x_2 - x_3 = -38$$

Multiply the first equation by $-3/(-8)$ and subtract the result from the second equation to eliminate the a_{21} term from the second equation. Then, multiply the first equation by $2/(-8)$ and subtract the result from the third equation to eliminate the a_{31} term from the third equation.

$$-8x_1 + x_2 - 2x_3 = -20$$

$$-1.375x_2 + 7.75x_3 = -26.5$$

$$-5.75x_2 - 1.5x_3 = -43$$

Pivoting is necessary so switch the second and third row,

$$-8x_1 + x_2 - 2x_3 = -20$$

$$-5.75x_2 - 1.5x_3 = -43$$

$$-1.375x_2 + 7.75x_3 = -26.5$$

Multiply pivot row 2 by $-1.375/(-5.75)$ and subtract the result from the third row to eliminate the a_{32} term.

$$-8x_1 + x_2 - 2x_3 = -20$$

$$-5.75x_2 - 1.5x_3 = -43$$

$$8.108696x_3 = -16.21739$$

The solution can then be obtained by back substitution

$$x_3 = \frac{-16.21739}{8.108696} = -2$$

$$x_2 = \frac{-43 + 1.5(-2)}{-5.75} = 8$$

$$x_1 = \frac{-20 + 2(-2) - 1(8)}{-8} = 4$$

(b) Check:

$$2(4) - 6(8) - (-2) = -38$$

$$-3(4) - (8) + 7(-2) = -34$$

$$-8(4) + (8) - 2(-2) = -20$$

9.8 Multiply the first equation by $-0.4/0.8$ and subtract the result from the second equation to eliminate the x_1 term from the second equation.

$$\begin{bmatrix} 0.8 & -0.4 & 0 \\ & 0.6 & -0.4 \\ & -0.4 & 0.8 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 41 \\ 45.5 \\ 105 \end{Bmatrix}$$

Multiply pivot row 2 by $-0.4/0.6$ and subtract the result from the third row to eliminate the x_2 term.

$$\begin{bmatrix} 0.8 & -0.4 & 0 \\ & 0.6 & -0.4 \\ & & 0.533333 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 41 \\ 45.5 \\ 135.3333 \end{Bmatrix}$$

The solution can then be obtained by back substitution

$$x_3 = \frac{135.3333}{0.533333} = 253.75$$

$$x_2 = \frac{45.5 - (-0.4)253.75}{0.6} = 245$$

$$x_1 = \frac{41 - (-0.4)245}{0.8} = 173.75$$

(b) Check:

$$0.8(173.75) - 0.4(245) = 41$$

$$-0.4(173.75) + 0.8(245) - 0.4(253.75) = 25$$

$$-0.4(245) + 0.8(253.75) = 105$$

9.9 Mass balances can be written for each of the reactors as

$$500 - Q_{13}c_1 - Q_{12}c_1 + Q_{21}c_2 = 0$$

$$Q_{12}c_1 - Q_{21}c_2 - Q_{23}c_2 = 0$$

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$$200 + Q_{13}c_1 + Q_{23}c_2 - Q_{33}c_3 = 0$$

Values for the flows can be substituted and the system of equations can be written in matrix form as

$$\begin{bmatrix} 130 & -30 & 0 \\ -90 & 90 & 0 \\ -40 & -60 & 120 \end{bmatrix} \begin{Bmatrix} c_1 \\ c_2 \\ c_3 \end{Bmatrix} = \begin{Bmatrix} 500 \\ 0 \\ 200 \end{Bmatrix}$$

The solution can then be developed using MATLAB,

```
>> A=[130 -30 0;-90 90 0;-40 -60 120];
>> B=[500;0;200];
>> C=A\B
```

```
C =
    5.0000
    5.0000
    5.8333
```

9.10 Let x_i = the volume taken from pit i . Therefore, the following system of equations must hold

$$\begin{aligned} 0.55x_1 + 0.25x_2 + 0.25x_3 &= 4800 \\ 0.30x_1 + 0.45x_2 + 0.20x_3 &= 5800 \\ 0.15x_1 + 0.30x_2 + 0.55x_3 &= 5700 \end{aligned}$$

MATLAB can be used to solve this system of equations for

```
>> A=[0.55 0.25 0.25;0.3 0.45 0.2;0.15 0.3 0.55];
>> b=[4800;5800;5700];
>> x=A\b
```

```
x =
 1.0e+003 *
    2.4167
    9.1933
    4.6900
```

Therefore, we take $x_1 = 2416.667$, $x_2 = 9193.333$, and $x_3 = 4690 \text{ m}^3$ from pits 1, 2 and 3 respectively.

9.11 Let c_i = component i . Therefore, the following system of equations must hold

$$\begin{aligned} 15c_1 + 17c_2 + 19c_3 &= 3890 \\ 0.30c_1 + 0.40c_2 + 0.55c_3 &= 95 \\ 1.0c_1 + 1.2c_2 + 1.5c_3 &= 282 \end{aligned}$$

These can then be solved for $c_1 = 90$, $c_2 = 60$, and $c_3 = 80$.

9.12 Centered differences (recall p. 101 and 103) can be substituted for the derivatives to give

$$0 = D \frac{c_{i-1} - 2c_i + c_{i+1}}{\Delta x^2} - U \frac{c_{i+1} - c_{i-1}}{2\Delta x} - kc_i$$

collecting terms yields

$$-(D + 0.5U\Delta x)c_{i-1} + (2D + k\Delta x^2)c_i - (D - 0.5U\Delta x)c_{i+1} = 0$$

Assuming $\Delta x = 1$ and substituting the parameters gives

$$-2.5c_{i-1} + 4.2c_i - 1.5c_{i+1} = 0$$

For the first interior node ($i = 1$),

$$4.2c_1 - 1.5c_2 = 200$$

For the last interior node ($i = 9$)

$$-2.5c_8 + 4.2c_9 = 30$$

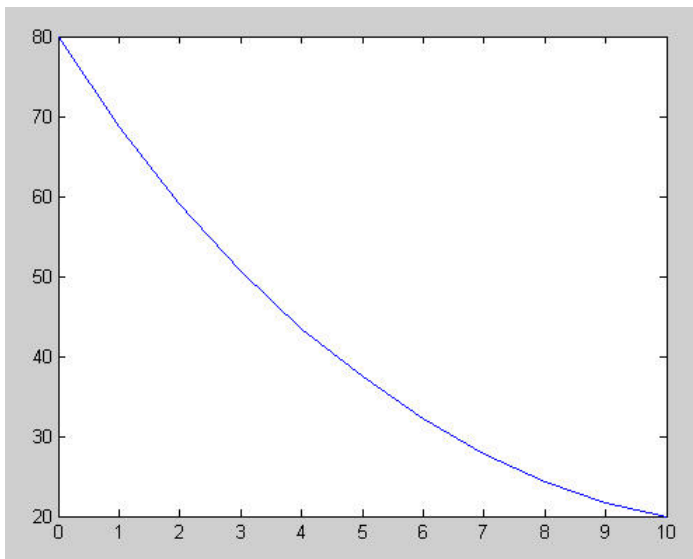
These and the equations for the other interior nodes can be assembled in matrix form as

$$\begin{bmatrix} 4.2 & -1.5 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -2.5 & 4.2 & -1.5 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -2.5 & 4.2 & -1.5 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -2.5 & 4.2 & -1.5 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -2.5 & 4.2 & -1.5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & -2.5 & 4.2 & -1.5 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & -2.5 & 4.2 & -1.5 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -2.5 & 4.2 & -1.5 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -2.5 & 4.2 \end{bmatrix} \begin{Bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \\ c_5 \\ c_6 \\ c_7 \\ c_8 \\ c_9 \end{Bmatrix} = \begin{Bmatrix} 200 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 30 \end{Bmatrix}$$

The following script generates and plots the solution:

```
A=[ 4.2 -1.5 0 0 0 0 0 0 0
    -2.5 4.2 -1.5 0 0 0 0 0 0
     0 -2.5 4.2 -1.5 0 0 0 0 0
     0 0 -2.5 4.2 -1.5 0 0 0 0
     0 0 0 -2.5 4.2 -1.5 0 0 0
     0 0 0 0 -2.5 4.2 -1.5 0 0
     0 0 0 0 0 -2.5 4.2 -1.5 0
     0 0 0 0 0 0 -2.5 4.2 -1.5
     0 0 0 0 0 0 0 -2.5 4.2];
b=[ 200 0 0 0 0 0 0 0 30]';
c=A\b;
```

```
c=[80 c' 20];
x=0:1:10;
plot(x,c)
```



9.13 For the first stage, the mass balance can be written as

$$F_1 y_{\text{in}} + F_2 x_2 = F_2 x_1 + F_1 x_1$$

Substituting $x = Ky$ and rearranging gives

$$-\left(1 + \frac{F_2}{F_1} K\right) y_1 + \frac{F_2}{F_1} K y_2 = -y_{\text{in}}$$

Using a similar approach, the equation for the last stage is

$$y_4 - \left(1 + \frac{F_2}{F_1} K\right) y_5 = -\frac{F_2}{F_1} x_{\text{in}}$$

For interior stages,

$$y_{i-1} - \left(1 + \frac{F_2}{F_1} K\right) y_i + \frac{F_2}{F_1} K y_{i+1} = 0$$

These equations can be used to develop the following system,

$$\begin{bmatrix} 9 & -8 & 0 & 0 & 0 \\ -1 & 9 & -8 & 0 & 0 \\ 0 & -1 & 9 & -8 & 0 \\ 0 & 0 & -1 & 9 & -8 \\ 0 & 0 & 0 & -1 & 9 \end{bmatrix} \begin{Bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \\ y_5 \end{Bmatrix} = \begin{Bmatrix} 0.1 \\ 0 \\ 0 \\ 0 \\ 0 \end{Bmatrix}$$

The solution can be developed with MATLAB,

```
>> format long
>> A=[9 -8 0 0 0;
-1 9 -8 0 0;
0 -1 9 -8 0;
0 0 -1 9 -8;
0 0 0 -1 9];
>> B=[0.1;0;0;0;0];
>> Y=A\B
```

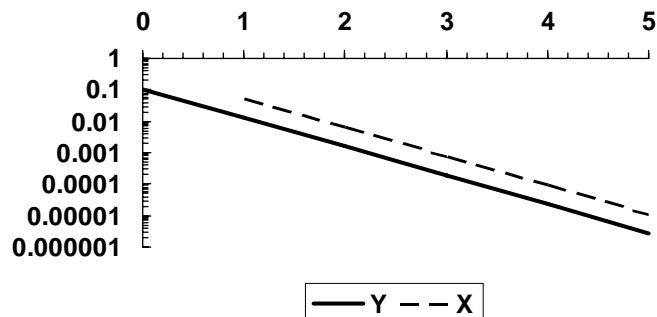
```
Y =
    0.01249966621272
    0.00156212448931
    0.00019493177388
    0.00002403268445
    0.00000267029827
```

Note that the corresponding values of X can be computed as

```
>> X=4*Y

X =
    0.04999866485086
    0.00624849795722
    0.00077972709552
    0.00009613073780
    0.00001068119309
```

Therefore, $y_{\text{out}} = 0.0000026703$ and $x_{\text{out}} = 0.05$. In addition, here is a logarithmic plot of the simulation results versus stage,



9.14 Assuming a unit flow for Q_1 , the simultaneous equations can be written in matrix form as

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$$\begin{bmatrix} -2 & 1 & 2 & 0 & 0 & 0 \\ 0 & 0 & -2 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 & -2 & 3 \\ 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & -1 & -1 & 0 & 0 \\ 0 & 0 & 0 & 1 & -1 & -1 \end{bmatrix} \begin{Bmatrix} Q_2 \\ Q_3 \\ Q_4 \\ Q_5 \\ Q_6 \\ Q_7 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{Bmatrix}$$

These equations can then be solved with MATLAB,

```
>> A=[-2 1 2 0 0 0;
0 0 -2 1 2 0;
0 0 0 0 -2 3;
1 1 0 0 0 0;
0 1 -1 -1 0 0;
0 0 0 1 -1 -1];
>> B=[0 0 0 1 0 0]';
>> Q=A\B
```

```
Q =
    0.5059
    0.4941
    0.2588
    0.2353
    0.1412
    0.0941
```

9.15 The solution can be generated with MATLAB,

```
>> A=[1 0 0 0 0 0 0 0 1 0;
      0 0 1 0 0 0 0 1 0 0;
      0 1 0 3/5 0 0 0 0 0 0;
      -1 0 0 -4/5 0 0 0 0 0 0;
      0 -1 0 0 0 0 3/5 0 0 0;
      0 0 0 0 -1 0 -4/5 0 0 0;
      0 0 -1 -3/5 0 1 0 0 0 0;
      0 0 0 4/5 1 0 0 0 0 0;
      0 0 0 0 0 -1 -3/5 0 0 0;
      0 0 0 0 0 0 4/5 0 0 1];
>> B=[0 0 -74 0 0 24 0 0 0 0]';
>> x=A\B
```

```
x =
    37.3333
   -46.0000
    74.0000
   -46.6667
    37.3333
    46.0000
   -76.6667
   -74.0000
   -37.3333
    61.3333
```

Therefore, in kN

$$\begin{array}{lllll} AB = 37.3333 & BC = -46 & AD = 74 & BD = -46.6667 & CD = 37.3333 \\ DE = 46 & CE = -76.6667 & A_x = -74 & A_y = -37.33333 & E_y = 61.3333 \end{array}$$

9.16

```
function x=pentadol(A,b)
% pentadol: pentadiagonal system solver banded system
%   x=pentadol(A,b):
%       Solve a pentadiagonal system Ax=b
% input:
%   A = pentadiagonal matrix
%   b = right hand side vector
% output:
%   x = solution vector

% Error checks
[m,n]=size(A);
if m~=n,error('Matrix must be square');end
if length(b)~=m,error('Matrix and vector must have the same number of
rows');end
x=zeros(n,1);

% Extract bands
d=[0;0;diag(A,-2)];
e=[0;diag(A,-1)];
f=diag(A);
g=diag(A,1);
h=diag(A,2);
delta=zeros(n,1);
epsilon=zeros(n-1,1);
gamma=zeros(n-2,1);
alpha=zeros(n,1);
c=zeros(n,1);
z=zeros(n,1);

% Decomposition
delta(1)=f(1);
epsilon(1)=g(1)/delta(1);
gamma(1)=h(1)/delta(1);
alpha(2)=e(2);
delta(2)=f(2)-alpha(2)*epsilon(1);
epsilon(2)=(g(2)-alpha(2)*gamma(1))/delta(2);
gamma(2)=h(2)/delta(2);
for k=3:n-2
    alpha(k)=e(k)-d(k)*epsilon(k-2);
    delta(k)=f(k)-d(k)*gamma(k-2)-alpha(k)*epsilon(k-1);
    epsilon(k)=(g(k)-alpha(k)*gamma(k-1))/delta(k);
    gamma(k)=h(k)/delta(k);
end
alpha(n-1)=e(n-1)-d(n-1)*epsilon(n-3);
delta(n-1)=f(n-1)-d(n-1)*gamma(n-3)-alpha(n-1)*epsilon(n-2);
epsilon(n-1)=(g(n-1)-alpha(n-1)*gamma(n-2))/delta(n-1);
alpha(n)=e(n)-d(n)*epsilon(n-2);
```

```

delta(n)=f(n)-d(n)*gamma(n-2)-alpha(n)*epsilon(n-1);
% Forward substitution
c(1)=b(1)/delta(1);
c(2)=(b(2)-alpha(2)*c(1))/delta(2);
for k=3:n
    c(k)=(b(k)-d(k)*c(k-2)-alpha(k)*c(k-1))/delta(k);
end
% Back substitution
x(n)=c(n);
x(n-1)=c(n-1)-epsilon(n-1)*x(n);
for k=n-2:-1:1
    x(k)=c(k)-epsilon(k)*x(k+1)-gamma(k)*x(k+2);
end

```

Test of function:

```

>> A=[8 -2 -1 0 0
-2 9 -4 -1 0
-1 3 7 -1 -2
0 -4 -2 12 -5
0 0 -7 -3 15];
>> b=[5 2 1 1 5]';
>> x=pentasol(A,b)

```

```

x =
    0.7993
    0.5721
    0.2503
    0.5491
    0.5599

```