Sendor Bull 28 Sept 2020 MATH 753.01 HW 04

2.2.2 Find LU Factorization. Check Wy mat.mol

a) 
$$\begin{bmatrix} 3 & 1 & 2 \\ 3 & 3 & 4 \\ 3 & 1 & 5 \end{bmatrix} \xrightarrow{R_2 = R_2 - QR} \begin{bmatrix} 3 & 1 & 2 \\ 3 & 1 & 0 \\ 3 & 1 & 5 \end{bmatrix} \xrightarrow{R_3 = R_3 - R_1} \begin{bmatrix} 3 & 1 & 2 \\ 3 & 1 & 0 \\ 0 & 0 & 3 \end{bmatrix} = \hat{U}$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

$$- \text{Check} \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & 1 & 2 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 1 & 2 \\ 3 & 3 & 4 \\ 3 & 1 & 5 \end{bmatrix} \xrightarrow{R_3 = R_3 - 2R_1} \begin{bmatrix} 4 & 2 & 0 \\ 0 & 1 & 3 \end{bmatrix} \xrightarrow{R_3 = R_3 - 2R_1} \begin{bmatrix} 4 & 2 & 0 \\ 0 & 1 & 3 \end{bmatrix} \xrightarrow{R_3 = R_3 - 2R_1} \xrightarrow{R_3 = R_3 - 2R_2} \xrightarrow{R_3 = R_3 - 2R_3} \xrightarrow{R_3 = 2R_3} \xrightarrow{R_3 = 2R_3} \xrightarrow{R$$

$$C_{2,1} = 0 \quad C_{3,1} = 1 \quad C_{2,2} = 2$$

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$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} = L$$

- Check:

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 & 1 & 2 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & -1 & 1 & 2 \\ 0 & 2 & 1 & 0 \\ 1 & 3 & 4 & 4 \\ 0 & 2 & 1 & -1 \end{bmatrix} \Rightarrow LU = A \checkmark$$

a) 
$$\begin{bmatrix} 3 & 1 & 2 \\ 6 & 3 & 4 \\ 3 & 1 & 5 \end{bmatrix}$$
  $\rightarrow L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$   $U = \begin{bmatrix} 3 & 1 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 3 \end{bmatrix}$  from  $\underbrace{0.2.2}_{0.2.2}$ 

$$A\vec{x}=\vec{b}=LU\vec{x}=\vec{b}$$
, let  $\vec{c}=U\vec{x}$ ,  $\vec{b}=[0]$ 

$$\begin{bmatrix} 1 & 0 & 0 & | & 0 & 0 \\ 2 & 1 & 0 & | & 1 \\ 1 & 0 & 1 & | & 3 \end{bmatrix} \xrightarrow{X=0} \vec{c} = \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix}$$

ii) Solve 
$$U\bar{x} = C$$

$$\begin{bmatrix} 3 & 1 & 2 & 0 \\ 0 & 0 & 3 & 3 \end{bmatrix} = \begin{cases} x = -1 \\ y = 1 \end{cases} \Rightarrow \bar{x} = \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}$$

b) 
$$\begin{bmatrix} 4 & 2 & 0 \\ 1 & 4 & 2 \\ 2 & 2 & 3 \end{bmatrix}$$
  $\rightarrow L = \begin{bmatrix} 1 & 0 & 6 \\ 1 & 1 & 0 \\ \frac{1}{2} & \frac{1}{2} & 1 \end{bmatrix}$   $V = \begin{bmatrix} 4 & 2 & 6 \\ 0 & 0 & 2 \end{bmatrix}$ 

i) Solve 
$$L\bar{c}=\bar{b}$$
  $b=[246]^T$ 

$$\begin{bmatrix} 1 & 0 & 0 & | & 2 \\ 1 & 1 & 0 & | & 4 \\ 1 & 2 & 2 & 1 & | & 6 \end{bmatrix} \xrightarrow{X=2} y=2 \Rightarrow \vec{c} = \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}$$

(ii) Solve 
$$0 = 0$$
  
 $\begin{cases} 4 & 2 & 0 & | & 2 \\ 0 & 2 & 2 & | & 4 \\ 0 & 0 & 2 & | & 6 \end{cases} = \begin{cases} x = 1 \\ y = -1 \\ z = 3 \end{cases}$ 
 $x = \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix}$ 

[2.2.6] Given a 1000 x 1000 matrix, we can solve the 500 problems  $A\bar{x} = b_n$  in 60 secs,  $\omega/A = LU$  fact.

- How much of the time is spent on the A = LU factorization?

- Classical Gaussian Elimination requires  $\frac{2}{3}kn^3$ - LU requires  $\frac{2}{3}n^3 + 2kn^2$  n = 1000is  $Ax = b_1$ ,  $Ax = b_2$ , ...  $Ax = b_{500} \leftarrow 60$  sec.

 $\frac{2}{3}n^3 + 2kn^2 = 60$  sec. Factor Back-sub time

- Time on back - sub = (Factor + Back-Sub) = ?

 $\frac{2}{3}(1000)^3 + 2(500)(1000)^2 = 60$  goerations time  $\frac{2}{3}x10^9 + 1000(10)^6 = \frac{2}{3}10^9 + 10^9 = \frac{5}{3}10^9 = 60$  sec.

 $\frac{3}{5}\frac{10^9}{5}$  =  $\frac{1}{5}$  =  $\frac{2}{5}$  = time on Factorization  $\frac{3}{5}$  =  $\frac{2}{5}$  =  $\frac{2}{5}$ 

[2.2.8] It we solve a 2000 x 2000 linear System  $A\vec{x} = \vec{b}$  in 0.1 second. Estimate time req to solve

100 systems of 8000 equations in 8000 unknowns, using

LU factor ization.

$$'' = \frac{16}{3} \times 10^9 [ops] = 0.1 [sec] = \frac{16}{3} \times 10^{10} [\frac{ops}{sec}]$$

$$\left(\frac{2}{3}\right)5.12 \times 10^{11} + (200)(6.4 \times 10^{7})^{1} = \left(\frac{1.024}{3} \times 10^{12}\right) + (1.28 \times 10^{10})$$

$$\approx 3.54 \times 10'' [aps] = \frac{16}{3} \times 10'' [aps] = [6.64 secs]$$

2.7.4 Apply two steps of Newton's method w/ starting point (1,1)

a) 
$$\begin{cases} u^{2} + v^{2} = 1 \\ (u-1)^{2} + v^{2} = 1 \end{cases}$$
  $u^{2} + v^{2} - 1 = 0$   
 $u^{2} - 2u - 2 + v^{2} = 0$   
 $u^{2} - 2u - 2 + v^{2} = 0$   
 $u^{2} - 2u - 2 + v^{2} = 0$   
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 $u^{2} - 2u - 2 + v^{2} = 0$   
 $u^{2} - 2u - 2 + v^{2} = 0$ 

- 1-st Step:

$$\begin{bmatrix} 2(1) & 2(1) \\ 2(1)-2 & 2(1) \end{bmatrix} \begin{bmatrix} S_1 \\ S_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 2 & 2 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} S_1 = 0 \\ 0 & 2 \end{bmatrix} \Rightarrow \begin{bmatrix} S_2 = \frac{1}{2} \\ 0 & \frac{1}{2} \end{bmatrix}$$

$$\overline{X}_1 = \overline{X}_0 + \overline{S}_0 = \begin{bmatrix} 3/2 \end{bmatrix}$$

- 2nd slep

$$\begin{bmatrix} 2(1) & 2(\frac{3}{2}) \\ 2(1) - 2 & 2(\frac{3}{2}) \end{bmatrix} \begin{bmatrix} S_1 \\ S_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 3/2 \end{bmatrix} \Rightarrow \begin{bmatrix} 2 & 3 & 1 \\ 3/2 \end{bmatrix} \Rightarrow \begin{bmatrix} S_1 = -\frac{1}{4} \\ 0 & 3 & \frac{1}{2} \end{bmatrix} \Rightarrow \begin{bmatrix} S_1 = -\frac{1}{4} \\ 0 & 3 & \frac{1}{2} \end{bmatrix} \Rightarrow \begin{bmatrix} S_1 = -\frac{1}{4} \\ 0 & \frac{1}{2} \end{bmatrix}$$

$$\vec{\chi}_z = \vec{\chi}, +\vec{s}, = \begin{bmatrix} 3/4\\2 \end{bmatrix}$$

b) 
$$u^2 + 4v^2 - 4 = 0$$
  $\Rightarrow DF(u,v) = \begin{bmatrix} 2u & 8v \\ 8u & 2v \end{bmatrix} \quad \vec{\chi}_{\circ} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ 

$$\vec{X}_1 = \vec{X}_0 + \vec{S} = \begin{bmatrix} 11/0 & 1/0 \end{bmatrix}^T$$

$$\frac{22}{10}$$
  $\frac{88}{10}$   $\frac{11}{10}$   $\frac{22}{88}$   $\frac{88}{11}$   $\frac{11}{10}$   $\frac{11}{10}$   $\frac{32}{10}$   $\frac{38}{10}$   $\frac{31}{10}$   $\frac{31$ 

$$\vec{X}_2 = \vec{X}_1 + \vec{S}_1 = \begin{bmatrix} 12/0, 12/10 \end{bmatrix}^T$$

c) 
$$\begin{cases} u^2 - 4v^2 - 4 = 0 \\ u^2 - 2u - 6 + v^2 = 0 \end{cases} \rightarrow DF(u,v) = \begin{bmatrix} 2u - 8v \\ 2u - 2 & 2v \end{bmatrix} \vec{x}_o = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 2(1) & -8(1) \\ 2(1) - 2(1) \end{bmatrix} \begin{bmatrix} S_1 \\ S_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & -8 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} S_1 = \frac{5}{2} \\ S_2 = \frac{1}{2} \end{bmatrix} \xrightarrow{S_0 = \begin{bmatrix} \frac{5}{2} \\ \frac{1}{2} \end{bmatrix}}$$

$$\vec{X}_1 = \vec{X}_0 + \vec{S}_0 = \begin{bmatrix} \frac{7}{2}, \frac{3}{2} \end{bmatrix}^T$$

$$\begin{bmatrix} 2(\frac{1}{2}) & -8(\frac{3}{2}) \\ 2(\frac{1}{2}) - 2 & 2(\frac{3}{2}) \end{bmatrix} \begin{bmatrix} S_1 \\ S_2 \end{bmatrix} = \begin{bmatrix} \frac{7}{2} \\ \frac{3}{2} \end{bmatrix} \xrightarrow{9} \begin{bmatrix} 7 & -12 \\ 5 & 3 \end{bmatrix} \xrightarrow{\frac{7}{2}} \begin{bmatrix} R_2 = R_2 - \frac{5}{7}R_1 \\ \frac{3}{2} \end{bmatrix} \xrightarrow{\frac{9}{7} = \frac{99}{7} = \frac{9$$

$$\begin{bmatrix} 7 & -12 & 7/2 \\ 0 & -\frac{34}{7} & | -1 \end{bmatrix} = > \begin{cases} S_1 \rightarrow 7/3 \\ S_2 + 7/3 q \end{cases} = ?2$$

$$= > S_1 = \left(\frac{7}{2} + 12\left(\frac{7}{3}a\right)\right) + \frac{7}{7}$$

$$L_{3} \begin{bmatrix} S_{1} \\ S_{2} \end{bmatrix} = \begin{bmatrix} \frac{60}{78} \\ \frac{7}{8}q \end{bmatrix}$$

$$\ddot{X}_{2} = \ddot{X}_{1} + \ddot{S}_{1}$$

$$\Rightarrow \begin{bmatrix} 7/2 \\ 3/2 \end{bmatrix} + \begin{bmatrix} 60 \\ 78 \\ 7/39 \end{bmatrix} = \begin{bmatrix} \frac{7}{2} + \frac{60}{78} \\ \frac{3}{2} + \frac{7}{39} \end{bmatrix} = \ddot{X}_{2}$$

$$\frac{3}{2} = \frac{3}{2} - \frac{5}{2}(\frac{7}{2}) = \frac{3}{2} \cdot \frac{5}{2} \cdot \frac{3}{2}$$

$$= \sum_{i=1}^{n} S_{i} = \left(\frac{7}{2} + 12\left(\frac{7}{3a}\right)\right) \frac{1}{7}$$

$$L_{3} \begin{bmatrix} S_{1} \\ S_{2} \end{bmatrix} = \begin{bmatrix} \frac{66}{78} \\ \frac{7}{8} \\ \frac{7}{8} \end{bmatrix}$$

$$S_{1} = \frac{1}{2} + \frac{12}{39} = \frac{36}{78} + \frac{24}{78}$$

$$S_{1} = \frac{60}{78}$$

$$S_{2} = \frac{60}{78}$$

[2.7.6] 
$$Apply$$
 2 steps of Broyden II to  $Ex 3$ ,  $USE \bar{X}_0 = [1,1]^T & B_0 = \hat{I}$ 

2)  $SU^2 + V^2 - I = 0$ 
 $S_0 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ 
 $S_1^2 - 2u = 0$ 
 $S_1 = \bar{X}_0 - 3_0 F(X_0)$ ,  $F(X_0) = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ ,  $\bar{X}_1 = \begin{bmatrix} 0 \\ -2 \end{bmatrix}$ 
 $S_1 = X_1 - X_0 \Rightarrow S_1 = \begin{bmatrix} -1 \\ -3 \end{bmatrix}$ 
 $F(X_1) = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$ ,  $A_1 = F(X_1) - F(X_0) \Rightarrow \begin{bmatrix} 2 \\ 5 \end{bmatrix}$ 
 $E_1 = \begin{bmatrix} 1.4286 & 1.2857 \\ 0 & 1.0000 \end{bmatrix} = \omega / Matlab$ 
 $R_2 = \bar{X}_1 - B_1 F(X_1) = \begin{bmatrix} 0 \\ -2 \end{bmatrix} - \begin{bmatrix} 1.4286 & 1.2857 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ 4 \end{bmatrix}$ 
 $\bar{X}_2 = \begin{bmatrix} -4.2857 \\ -2.0006 \end{bmatrix}$ 

## 2.72 Computer Problems

Use Newton's Method to find 3 solutions of Example 2.33

$$F(\overline{X}) = \begin{bmatrix} 6x_1^3 + x_1x_2 - 3x_2^3 - 4 \\ x_1^2 - 18x_1x_2^2 + 16x_2^3 + 1 \end{bmatrix}$$

$$DF(\vec{x}) = \begin{bmatrix} (18\chi_1^2 + \chi_2) & (\chi_1 - 9\chi_2^2) \\ (2\chi_1 - 18\chi_2^2) & (-36\chi_1\chi_2 + 48\chi_2^2) \end{bmatrix}$$

$$\vec{X}_0 = \begin{bmatrix} 2 \\ 2 \end{bmatrix} \longrightarrow \vec{r} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\vec{X}_0 = \begin{bmatrix} -1 \\ -1 \end{bmatrix} \rightarrow \vec{r} = \begin{bmatrix} 0.8868 \\ -0.2940 \end{bmatrix}$$

$$\vec{X}_{i} = \begin{bmatrix} -1 \\ +1 \end{bmatrix} \rightarrow \vec{r} = \begin{bmatrix} 0.8654 \\ 0.4622 \end{bmatrix}$$

## [2.7.5] Computer Prayems

Use Multi- var Newton's method to find 2pt in common of the sphere in 3D space.

a) Each sphere has radius 1; 
$$\omega$$
/ centers @ (i)  $\vec{r}_1 = [1, 1, 0]$  (ii)  $\vec{r}_2 = [1, 0, 1]$  (iii)  $\vec{r}_3 = [0, 1, 1]$ 

- Equs. of spheres

$$F(x,y,z) \begin{cases} (x-1)^{2} + (y-1)^{2} + (z-6)^{2} - 1 = 0 \\ (x-1)^{2} + (y-0)^{2} + (z-1)^{2} - 1 = 0 \\ (x-0)^{2} + (y-1)^{2} + (z-1)^{2} - 1 = 0 \end{cases}$$

$$DF(x,y,z) = \begin{cases} (2x-2) & (2y-2) & (2z) \\ (2x-2) & (2y) & (2z-2) \\ (2x) & (2y-2) & (2z-2) \end{cases}$$

$$\vec{\overline{X}}_{o} = \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} \longrightarrow \vec{\Gamma} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \qquad \vec{\overline{X}}_{o} = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \\ \frac{1}{2} \end{bmatrix} \longrightarrow \begin{bmatrix} \frac{1}{3} \\ \frac{1}{3} \\ \frac{1}{3} \end{bmatrix}$$

2.7.5 Computer Problems

b) New sphees! 
$$\vec{r}_{1} = [1, -2, 0]^{T} \vec{r}_{2} = [-2, +2, -1]^{T} \vec{r}_{3} = [4, -2, 3]^{T}$$

$$F(\chi \gamma, z) = \begin{bmatrix} (\chi - 1)^2 + (\chi + 2)^2 + (z - 0)^2 - 25 \\ (\chi + 2)^2 + (\gamma - 2)^2 + (z + 1)^2 - 25 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} (\chi - 4)^2 + (\gamma + 2)^2 + (z - 3)^2 - 25 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$DF(x,y,z) = \begin{bmatrix} (2x-2) & (2y+4) & (2z) \\ (2x+4) & (2y-4) & (2z+2) \\ (2x-8) & (2y+4) & (2z-6) \end{bmatrix}$$

$$\vec{X}_{o} = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \rightarrow \vec{\Gamma} = \begin{bmatrix} 1.8889 \\ 2.4444 \\ 2.1111 \end{bmatrix} \qquad \vec{X}_{o} = \begin{bmatrix} -1 \\ -1 \\ -1 \end{bmatrix} \rightarrow \vec{\Gamma} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

## 27.6) Computer Problems

Apply Vewloris Method to find single point of intersection of

i) 
$$\vec{r}_1 = [10,1]$$
, rad =  $\sqrt{8}$   
 $\vec{r}_2 = [0,2,2]$ , rad =  $\sqrt{2}$   
 $\vec{r}_3 = [0,3,3]$ , rad =  $\sqrt{2}$ 

$$\begin{cases} (\chi - 1)^{2} + (\gamma + 0)^{2} + (z - 1)^{2} - 8 = 0 \\ (\chi - 0)^{2} + (\gamma - 2)^{2} + (z - 2)^{2} - 2 = 0 \\ (\chi - 0)^{2} + (\gamma - 3)^{2} + (z - 3)^{2} - 2 = 0 \end{cases}$$

Jacobion.

DF(2) 
$$[2x-2)$$
  $(y^2)$   $(2z-2)$   $[2x)$   $(2y-2)$   $(2z-4)$   $[2x)$   $(2y-6)$   $(2z-6)$ 

$$\bar{\chi}_{s} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2.6905 \\ -1.8230 \\ 4.0798 \end{bmatrix}$$