

2.1.1

$\alpha = 0$

$$\begin{cases} X_1 + 4X_2 = 6 \\ 2X_1 - X_2 = 3 \Rightarrow X_2 = 2X_1 - 3 \quad (1.1) \\ 3X_2 + X_3 = 5 \quad (1.2) \Rightarrow X_1 + 4(2X_1 - 3) = 6 \end{cases}$$

$$\Rightarrow X_1 + 8X_1 - 12 = 6 \Rightarrow 9X_1 = 18 \Rightarrow X_1 = 2$$

$$(1.1) \Rightarrow X_2 = 2(2) - 3 \Rightarrow X_2 = 1 \quad (1.2) \Rightarrow X_3 = 2$$

$$\therefore \begin{cases} X_1 = 2 \\ X_2 = 1 \\ X_3 = 2 \end{cases}$$

$\alpha = -1$

$$\Rightarrow \begin{cases} X_1 + 4X_2 - X_3 = 6 \\ 2X_1 - X_2 - 2X_3 = 3 \\ -X_1 + 3X_2 + X_3 = 5 \end{cases} \Rightarrow \text{augmented matrix} \quad A := \left[\begin{array}{ccc|c} 1 & 4 & -1 & 6 \\ 2 & -1 & -2 & 3 \\ -1 & 3 & 1 & 5 \end{array} \right]$$

$$\Rightarrow A = \left[\begin{array}{ccc|c} 1 & 4 & -1 & 6 \\ 0 & -9 & 0 & -9 \\ -1 & 3 & 1 & 5 \end{array} \right] = \left[\begin{array}{ccc|c} 1 & 4 & -1 & 6 \\ 0 & -9 & 0 & -9 \\ 0 & 7 & 0 & 11 \end{array} \right] \Rightarrow \begin{aligned} X_1 + 4X_2 - X_3 &= 6 \\ -9X_2 &= -9 \\ 7X_2 &= 11 \end{aligned}$$

$$\Rightarrow A = \left[\begin{array}{ccc|c} 1 & 4 & -1 & 6 \\ 0 & -9 & 0 & -9 \\ 0 & 0 & 0 & 4 \end{array} \right] \Rightarrow 0 = 4 \Rightarrow \boxed{\text{No Solution}}$$

2.1.1 continued | (" ∞ ") : infinitely many

$$\alpha=1 \Rightarrow \begin{cases} X_1 + 4X_2 + X_3 = 6 \\ 2X_1 - X_2 + 2X_3 = 3 \\ X_1 + 3X_2 + X_3 = 5 \end{cases} \Rightarrow A = \left[\begin{array}{ccc|c} 1 & 4 & 1 & 6 \\ 2 & -1 & 2 & 3 \\ 1 & 3 & 1 & 5 \end{array} \right]$$

$$\Rightarrow A = \left[\begin{array}{ccc|c} 1 & 4 & 1 & 6 \\ 0 & -9 & 0 & -9 \\ 0 & -1 & 0 & -1 \end{array} \right] = \left[\begin{array}{ccc|c} 1 & 4 & 1 & 6 \\ 0 & -9 & 0 & -9 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\Rightarrow X_1 + 4X_2 + X_3 = 6, X_2 = 1 \Rightarrow X_1 = 2 - X_3$$

where X_3 can be any real number

So there are ∞ solutions

For RHS replaced by 0's :

$$\begin{cases} X_1 + 4X_2 + \alpha X_3 = 0 \\ 2X_1 - X_2 + 2\alpha X_3 = 0 \\ \alpha X_1 + 3X_2 + X_3 = 0 \end{cases}$$

$$\alpha=0 \Rightarrow \left[\begin{array}{ccc|c} 1 & 4 & 0 & 0 \\ 2 & -1 & 0 & 0 \\ 0 & 3 & 1 & 0 \end{array} \right] = \left[\begin{array}{ccc|c} 1 & 4 & 0 & 0 \\ 0 & -9 & 0 & 0 \\ 0 & 3 & 1 & 0 \end{array} \right] = \left[\begin{array}{ccc|c} 1 & 4 & 0 & 0 \\ 0 & -9 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right] \Rightarrow \begin{cases} X_1 = 0 \\ X_2 = 0 \\ X_3 = 0 \end{cases}$$

$$\alpha=-1 \Rightarrow \left[\begin{array}{ccc|c} 1 & 4 & -1 & 0 \\ 2 & -1 & -2 & 0 \\ -1 & 3 & 1 & 0 \end{array} \right] = \left[\begin{array}{ccc|c} 1 & 4 & -1 & 0 \\ 0 & -9 & 0 & 0 \\ -1 & 3 & 1 & 0 \end{array} \right] = \left[\begin{array}{ccc|c} 1 & 4 & -1 & 0 \\ 0 & -9 & 0 & 0 \\ 0 & 7 & 0 & 0 \end{array} \right]$$
$$\Rightarrow X_2 = 0, X_1 = X_3 \in \mathbb{R} \Rightarrow \infty \text{ solutions}$$

$$\alpha=1 \Rightarrow \left[\begin{array}{ccc|c} 1 & 4 & 1 & 0 \\ 2 & -1 & 2 & 0 \\ 1 & 3 & 1 & 0 \end{array} \right] = \left[\begin{array}{ccc|c} 1 & 4 & 1 & 0 \\ 0 & -9 & 0 & 0 \\ 0 & -1 & 0 & 0 \end{array} \right]$$

$$\Rightarrow X_2 = 0, X_1 = -X_3 \in \mathbb{R} \Rightarrow \infty \text{ solutions}$$

2.1.5

$$A = \begin{bmatrix} 0.780 & 0.563 \\ 0.913 & 0.659 \end{bmatrix} \quad b = \begin{bmatrix} 0.217 \\ 0.254 \end{bmatrix}$$

$$\tilde{r} = A\tilde{X} - b = \begin{bmatrix} 0.2157 \\ 0.2529 \end{bmatrix} - \begin{bmatrix} 0.217 \\ 0.254 \end{bmatrix} = \begin{bmatrix} -0.001343 \\ -0.001572 \end{bmatrix}$$

$$\hat{r} = A\hat{X} - b = \begin{bmatrix} 0.216999 \\ 0.254 \end{bmatrix} - \begin{bmatrix} 0.217 \\ 0.254 \end{bmatrix} = \begin{bmatrix} (216,999 - 217,000) \times 10^{-6} \\ 0 \end{bmatrix}$$

exact solution:

$$X = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\Rightarrow \hat{r} = \begin{bmatrix} -1 \times 10^{-6} \\ 0 \end{bmatrix}$$

residual vectors indicate \hat{X} is the better solution

$$\tilde{e} = \tilde{X} - X = \begin{bmatrix} 0.999 \\ -1.001 \end{bmatrix} - \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} -0.001 \\ -0.001 \end{bmatrix}$$

$$\hat{e} = \hat{X} - X = \begin{bmatrix} 0.341 \\ -0.087 \end{bmatrix} - \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} -0.659 \\ 0.913 \end{bmatrix}$$

\Rightarrow error vectors indicate \tilde{X} is the better solution

\Rightarrow ~~Based~~ Basing the better solution on the smaller residual vector is not always a reliable method

2.1.6 (a) $b_1=1, b_2=2 \Rightarrow \begin{cases} 10^{-4}X_1 + X_2 = 1 \\ X_1 + X_2 = 2 \end{cases}$

$$\Rightarrow \left[\begin{array}{cc|c} 10^{-4} & 1 & 1 \\ 1 & 1 & 2 \end{array} \right] = \left[\begin{array}{cc|c} 10^{-4} & 1 & 1 \\ 0 & -9999 & -9998 \end{array} \right]$$

$\Rightarrow X_2 = \frac{9998}{9999}, 10^{-4}X_1 + \frac{9998}{9999} = 1$

relative error = $\frac{100|X_{approx} - X_{exact}|}{|X_{exact}|}$
 $X_2 \approx 1.00 \Rightarrow 10^{-4}X_1 + 1 \approx 1 \Rightarrow X_1 \approx 0.00$

exact
 $X_1 = \frac{10000}{9999}$

$X_2 = \frac{9998}{9999}$

$\Rightarrow X_1 \approx 0.00, X_2 \approx 1.00$

\Rightarrow relative error for X_1 is ~~100%~~ 100%;
 relative error for X_2 is $\approx 0.01\%$

(b) interchange $\Rightarrow \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 10^{-4} & 1 & 1 \end{array} \right] = \left[\begin{array}{cc|c} 1 & 1 & 2 \\ 0 & 0.9999 & 0.9998 \end{array} \right]$

$\Rightarrow X_2 = \frac{9998}{9999} \approx 1.00 \Rightarrow X_1 + 1.00 = 2 \Rightarrow X_1 = 1.00$

$\Rightarrow X_1 \approx 1.00, X_2 \approx 1.00$

relative error for both X_1 and X_2 is $\approx 0.01\%$

(c) Let $b_1=1, b_2=1$; then $\left[\begin{array}{cc|c} 10^{-4} & 1 & 1 \\ 1 & 1 & 1 \end{array} \right] = \left[\begin{array}{cc|c} 10^{-4} & 1 & 1 \\ 0 & -9999 & -9999 \end{array} \right]$

$\Rightarrow X_2 = \frac{-9999}{-9999} = 1.00 \Rightarrow 10^{-4}X_1 + 1.00 = 1.00 \Rightarrow X_1 = 0.00$

\Rightarrow Answer is exact; $b_1=1, b_2=1$

2.3.1

~~linear system~~ A banded system $A\vec{x} = \vec{b}$

Subjected to Gaussian elimination
with partial pivoting will make
A become an upper-triangular matrix
such that it is able to
solve the system via
backwards substitution provided
A is not close to being singular.

2.3.5)

(a) Starting from $i=4$, the first

$i-3$ entries are zero; that is, ~~$a_{ij}=0$~~

for $4 \leq i \leq n$, $1 \leq j \leq i-3$, $a_{ij}=0$

forms triangle of zeros

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \cdots & a_{3n} \\ 0 & a_{42} & a_{43} & \cdots & a_{4n} \\ 0 & 0 & a_{53} & \cdots & a_{5n} \\ 0 & 0 & 0 & a_{64} & a_{6n} \\ \vdots & \vdots & \vdots & \vdots & \vdots \end{bmatrix}$$

(b) For each row " i ", there are $n-(i+1)$ zeros starting from column $j=i+2$; i.e. $a_{ij}=0$ where $1 \leq i \leq n$, $i+2 \leq j \leq n$ until $i+2 > n$.

also forms triangle of zeros

$$A = \begin{bmatrix} a_{11} & a_{12} & 0 & 0 & 0 & \cdots & 0 \\ a_{21} & a_{22} & a_{23} & 0 & 0 & \cdots & 0 \\ a_{31} & a_{32} & a_{33} & a_{34} & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ & & & & 0 & 0 & 0 & \\ & & & & & 0 & 0 & \\ & & & & & & 0 & 0 \\ & & & & & & & 0 \end{bmatrix}$$

Computer Exercise 2.1.3

The following program will use the *naive_gauss* algorithm to solve $Ax = b$ where A is an $n \times n$ matrix defined by $[A]_{ij} = i + j$ and b is an $n \times 1$ column vector defined by $b_i = i + 1$.

```
%seed for random integer
format default
rng('default')
s = rng;
%iniate parameters
n=randi([3, 6]);
A = zeros(n, n);
b = zeros(n, 1);

%satisfy conditions A(i, j) = i+j
% and b(i) = i + 1
for i = 1:n
    b(i) = i + 1;
    for j = 1:n
        A(i, j) = i + j;
    end
end
%run naive gauss algorithm
x = naive_gauss(A, b);
x
```

```
x = 6x1
NaN
NaN
NaN
NaN
NaN
NaN
NaN
```

We see that x yields an infinite amount of solutions. This is to be expected since $\det(A) = 0$ as can be checked by the following command:

```
det(A)
```

```
ans = 0
```

```
function x = naive_gauss(A, b)
    n = length(b);
    %forward elimination
    for k = 1:(n-1)
        for i = (k+1):n
            xmult = (A(i, k))/(A(k, k));
            A(i, k) = 0;
            for j = (k+1):n
                A(i, j) = A(i, j) - xmult*A(k, j);
                if abs(A(i, j)) < 10^(-12)
```

```

        A(i, j) = 0;
    end
    end
    b(i) = b(i) - xmult*b(k);
end
end
%backwards substitution
x = zeros(n, 1);
x(n) = (b(n))/(A(n,n));
for u = (n-1):-1:1
    sum = 0;
    for v = (u+1):n
        sum = sum + (A(u, v)*x(v));
    end
    x(u) = (b(u) - sum)/(A(u, u));
end
end
end

```


Computer Exercise 2.1.8

The following program will use the *naive_gauss* algorithm to solve $Ax = b$ where b is defined such that $x = (1, 2, \dots, n)^T$ where n is the dimension of the square matrix A . We will first define a preliminary array $x_0 = (1, 2, \dots, n)^T$ then use matrix multiplication Ax_0 to acquire b . *naive_gauss* will then be applied to A and b to determine if we end up having $x = x_0$.

```
%seed for random number generator
format default
rng('default')
s = rng;

n = 5;
A = randi([4, 20]).*rand(n,n);
x0 = (1:n)';
b = A*x0;
x = naive_gauss(A, b);
x
```

```
x = 5x1
    1.0000
    2.0000
    3.0000
    4.0000
    5.0000
```

We see that indeed $x = x_0$.

```
function x = naive_gauss(A, b)
    n = length(b);
    %forward elimination
    for k = 1:(n-1)
        for i = (k+1):n
            xmult = (A(i, k))/(A(k, k));
            A(i, k) = 0;
            for j = (k+1):n
                A(i, j) = A(i, j) - xmult*A(k, j);
                if abs(A(i, j)) < 10^(-12)
                    A(i, j) = 0;
                end
            end
            b(i) = b(i) - xmult*b(k);
        end
    end
    %backwards substitution
    x = zeros(n, 1);
    x(n) = (b(n))/(A(n,n));
    for u = (n-1):-1:1
        sum = 0;
        for v = (u+1):n
```

```
        sum = sum + (A(u, v)*x(v));  
    end  
    x(u) = (b(u) - sum)/(A(u, u));  
end  
end
```

Computer Exercise 2.3.1

The following program will consist of a rewritten version of *Tri* using four arrays instead of five (the way it is written in the textbook). It will then test the new algorithm on both a nonsymmetric and symmetric tridiagonal system.

```
%seed for random number generator
format default
rng('default')
s = rng;

%nonsymmetric
n = randi([3, 6]);
a = randi([4, 20], n, 1);
d = randi([4, 20], n, 1);
c = randi([4, 20], n, 1);
b = randi([4, 20], n, 1);

b = tri(n, a, d, c, b)
```

```
b = 6×1
    66.8656
   -70.7710
    9.4103
    40.0701
   -36.4742
    9.8685
```

```
%symmetric
a = randi([4, 20], n, 1);
d = randi([4, 20], n, 1);
c = a;
b = randi([4, 20], n, 1);

b = tri(n, a, d, c, b)
```

```
b = 6×1
    0.6773
    0.3932
    0.3761
   -0.3795
    0.6091
    0.8897
```

Here, array "a" and array "c" are equal.

```
function b = tri(n, a, d, c, b)
    for i = 2:n
        xmult = a(i-1)/d(i-1);
        d(i) = d(i) - (xmult*c(i-1));
        b(i) = b(i) - (xmult*b(i-1));
    end
    b(n) = b(n)/d(n);
```

```
for i = (n-1):-1:1
    b(i) = (b(i) - c(i)*b(i+1))/d(i);
end
end
```



```

function b = tri(n, a, d, c, b)
    for i = 2:n
        xmult = a(i-1)/d(i-1);
        d(i) = d(i) - (xmult*c(i-1));
        b(i) = b(i) - (xmult*b(i-1));
    end
    b(n) = b(n)/d(n);
    for i = (n-1):-1:1
        b(i) = (b(i) - c(i)*b(i+1))/d(i);
    end
end

```

Computer Exercise 2.3.6

The following program will solve $Ax = b$ for 50 different values of b where each b is a different cyclic permutation of $[1, 2, \dots, 49, 50]^T$ and A is a 50×50 tridiagonal matrix given by:

$$\begin{bmatrix} 5 & -1 & & & \\ -1 & 5 & -1 & & \\ & -1 & 5 & -1 & \\ & & \ddots & \ddots & \ddots \\ & & & -1 & 5 & -1 \\ & & & & -1 & 5 \end{bmatrix}$$

Only the first ten elements of each solution x_i for each b_i ($1 \leq i \leq 50$) will be displayed

```
%initiate values
n = 50;
a = -1*ones(n, 1);
d = 5*ones(n, 1);
c = -1*ones(n, 1);

b = (1:n);
X = zeros(n, n);
%permute b and store x in X
for i = 1:n
    b = circshift(b, i);
    X(i, :) = tri(n, a, d, c, b);
end

%each row of X is a solution x_i
%display first 10 elements for each x_i
for i = 1:n
    array = X(i, 1:10);
    fmt=['first 10 elements of x%d: ' repmat(' %3.3f ',1,numel(array)) '\n'];
    fprintf(fmt, i, array)
end
```

```
first 10 elements of x1: 10.505  2.526  1.124  1.096  1.353  1.671  2.001  2.334  2.667  3.000
first 10 elements of x2: 12.610  15.051  13.647  3.182  1.261  1.124  1.359  1.672  2.001  2.334
first 10 elements of x3: 11.938  14.689  15.507  15.847  15.727  13.788  3.211  1.267  1.125  1.359
first 10 elements of x4: 10.884  13.419  14.212  14.641  14.994  15.327  15.640  15.875  15.733  13.789
first 10 elements of x5: 9.565  11.825  12.561  12.978  13.329  13.666  14.000  14.333  14.666  14.999
first 10 elements of x6: 7.982  9.912  10.579  10.982  11.330  11.666  12.000  12.333  12.667  13.000
first 10 elements of x7: 6.136  7.681  8.267  8.653  8.997  9.333  9.667  10.000  10.333  10.667
first 10 elements of x8: 4.026  5.130  5.624  5.991  6.331  6.666  7.000  7.333  7.667  8.000
first 10 elements of x9: 1.652  2.261  2.652  2.997  3.333  3.667  4.000  4.333  4.667  5.000
first 10 elements of x10: 12.197  14.987  15.738  15.704  13.783  3.210  1.267  1.125  1.359  1.672
first 10 elements of x11: 9.301  11.506  12.230  12.645  12.996  13.332  13.666  14.000  14.333  14.666
first 10 elements of x12: 6.136  7.681  8.267  8.653  8.997  9.333  9.667  10.000  10.333  10.667
first 10 elements of x13: 2.707  3.536  3.973  4.328  4.665  5.000  5.333  5.667  6.000  6.333
first 10 elements of x14: 12.197  14.987  15.738  15.704  13.783  3.210  1.267  1.125  1.359  1.672
first 10 elements of x15: 8.246  10.231  10.909  11.314  11.663  11.999  12.333  12.667  13.000  13.333
first 10 elements of x16: 4.026  5.130  5.624  5.991  6.331  6.666  7.000  7.333  7.667  8.000
first 10 elements of x17: 12.610  15.051  13.647  3.182  1.261  1.124  1.359  1.672  2.001  2.334
first 10 elements of x18: 7.982  9.912  10.579  10.982  11.330  11.666  12.000  12.333  12.667  13.000
```

first 10 elements of x19:	2.971	3.855	4.303	4.660	4.999	5.333	5.667	6.000	6.333	6.667
first 10 elements of x20:	10.884	13.419	14.212	14.641	14.994	15.327	15.640	15.875	15.733	13.789
first 10 elements of x21:	5.345	6.724	7.276	7.655	7.997	8.333	8.667	9.000	9.333	9.667
first 10 elements of x22:	12.610	15.051	13.647	3.182	1.261	1.124	1.359	1.672	2.001	2.334
first 10 elements of x23:	6.664	8.318	8.927	9.318	9.663	9.999	10.333	10.667	11.000	11.333
first 10 elements of x24:	0.333	0.667	1.000	1.333	1.667	2.000	2.333	2.667	3.000	3.333
first 10 elements of x25:	6.927	8.637	9.258	9.651	9.997	10.333	10.667	11.000	11.333	11.667
first 10 elements of x26:	10.505	2.526	1.124	1.096	1.353	1.671	2.001	2.334	2.667	3.000
first 10 elements of x27:	6.136	7.681	8.267	8.653	8.997	9.333	9.667	10.000	10.333	10.667
first 10 elements of x28:	11.938	14.689	15.507	15.847	15.727	13.788	3.211	1.267	1.125	1.359
first 10 elements of x29:	4.290	5.449	5.955	6.324	6.665	7.000	7.333	7.667	8.000	8.333
first 10 elements of x30:	9.565	11.825	12.561	12.978	13.329	13.666	14.000	14.333	14.666	14.999
first 10 elements of x31:	1.388	1.942	2.321	2.664	2.999	3.333	3.667	4.000	4.333	4.667
first 10 elements of x32:	6.136	7.681	8.267	8.653	8.997	9.333	9.667	10.000	10.333	10.667
first 10 elements of x33:	10.620	13.100	13.882	14.309	14.661	14.998	15.328	15.640	15.875	15.733
first 10 elements of x34:	1.652	2.261	2.652	2.997	3.333	3.667	4.000	4.333	4.667	5.000
first 10 elements of x35:	5.609	7.043	7.606	7.987	8.331	8.666	9.000	9.333	9.667	10.000
first 10 elements of x36:	9.301	11.506	12.230	12.645	12.996	13.332	13.666	14.000	14.333	14.666
first 10 elements of x37:	12.610	15.051	13.647	3.182	1.261	1.124	1.359	1.672	2.001	2.334
first 10 elements of x38:	2.707	3.536	3.973	4.328	4.665	5.000	5.333	5.667	6.000	6.333
first 10 elements of x39:	5.609	7.043	7.606	7.987	8.331	8.666	9.000	9.333	9.667	10.000
first 10 elements of x40:	8.246	10.231	10.909	11.314	11.663	11.999	12.333	12.667	13.000	13.333
first 10 elements of x41:	10.620	13.100	13.882	14.309	14.661	14.998	15.328	15.640	15.875	15.733
first 10 elements of x42:	12.610	15.051	13.647	3.182	1.261	1.124	1.359	1.672	2.001	2.334
first 10 elements of x43:	1.388	1.942	2.321	2.664	2.999	3.333	3.667	4.000	4.333	4.667
first 10 elements of x44:	2.971	3.855	4.303	4.660	4.999	5.333	5.667	6.000	6.333	6.667
first 10 elements of x45:	4.290	5.449	5.955	6.324	6.665	7.000	7.333	7.667	8.000	8.333
first 10 elements of x46:	5.345	6.724	7.276	7.655	7.997	8.333	8.667	9.000	9.333	9.667
first 10 elements of x47:	6.136	7.681	8.267	8.653	8.997	9.333	9.667	10.000	10.333	10.667
first 10 elements of x48:	6.664	8.318	8.927	9.318	9.663	9.999	10.333	10.667	11.000	11.333
first 10 elements of x49:	6.927	8.637	9.258	9.651	9.997	10.333	10.667	11.000	11.333	11.667
first 10 elements of x50:	6.927	8.637	9.258	9.651	9.997	10.333	10.667	11.000	11.333	11.667

```

function b = tri(n, a, d, c, b)
    for i = 2:n
        xmult = a(i-1)/d(i-1);
        d(i) = d(i) - (xmult*c(i-1));
        b(i) = b(i) - (xmult*b(i-1));
    end
    b(n) = b(n)/d(n);
    for i = (n-1):-1:1
        b(i) = (b(i) - c(i)*b(i+1))/d(i);
    end
end

```