

Problem 1

(a)

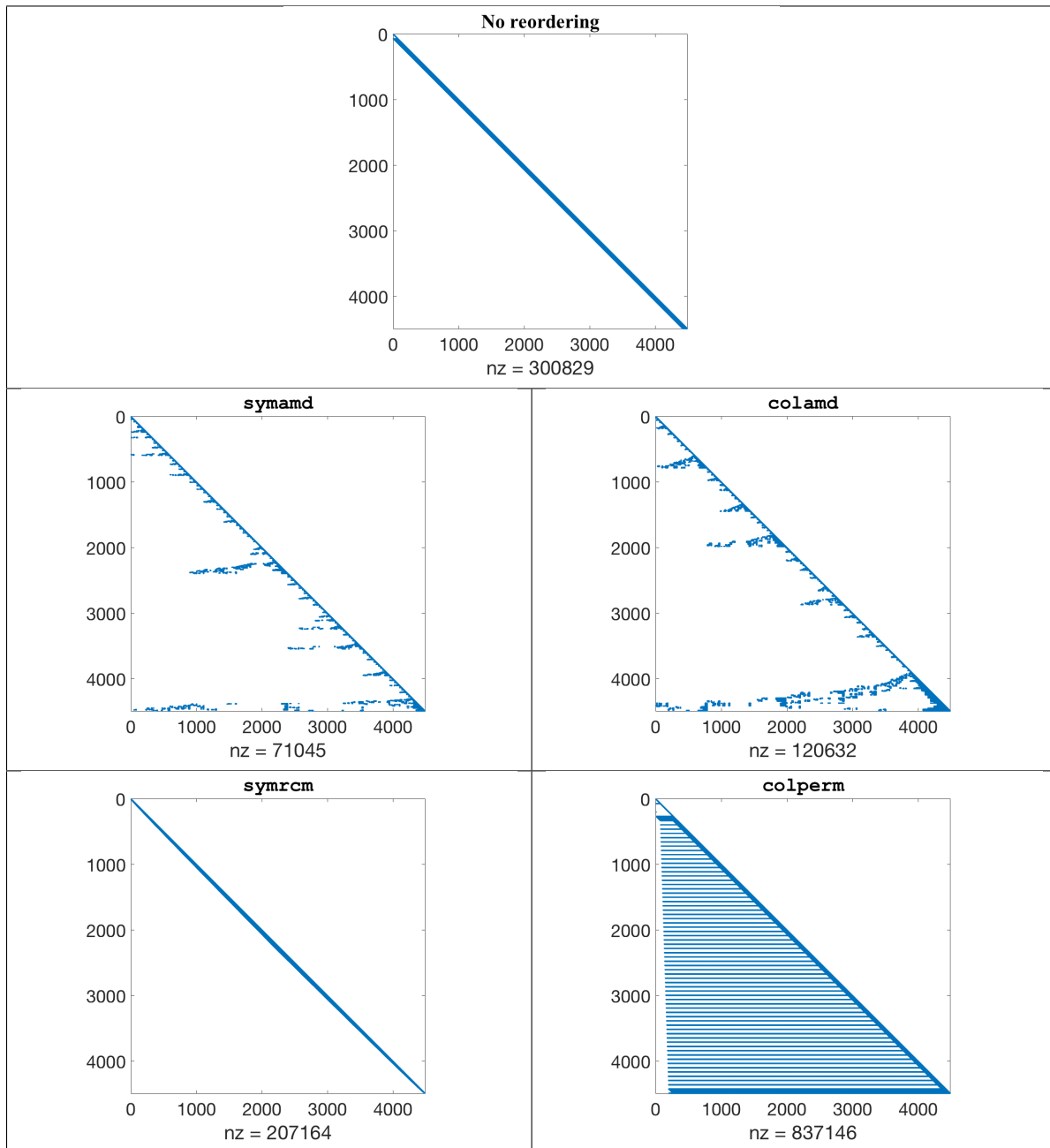
The following code was used to factor the 2D Laplacian:

```
1 m = 67; nnzs = zeros(5,1); A = make_2d_laplacian(m);
2
3 orderings = ["default", "symamd", "colamd", "symrcm", "colperm"]; n=1;
4 for order = orderings
5     if n == 1; p = 1:m^2;
6     else; p = eval(strcat(order, "(A)")); end
7     L = chol(A(p,p), 'lower');
8     nnzs(n) = nnz(L); spy(L);
9     if n == 1; title("No reordering", 'FontName', 'Times');
10    else; title(order, 'FontName', 'Courier'); end; set(gca, 'FontSize', 20);
11    saveas(gcf, strcat("../Figures/", order), 'png'); n=n+1;
12 end; matrix2latex(nnzs, "../Tables/nnzs.tex", 'alignment', 'r')
```

The number of nonzero entries are shown in the following vector:

$$\begin{bmatrix} \text{No reordering} \\ \text{symamd} \\ \text{colamd} \\ \text{symrcm} \\ \text{colperm} \end{bmatrix} = \begin{bmatrix} 300829 \\ 71045 \\ 120632 \\ 207164 \\ 837146 \end{bmatrix}.$$

The following table shows the output of `spy(L)`:



Using the following code, my computer ran out of storage after $i = 7$.

```

1 m0=67;i=0;
2 while 1
3     fileId = fopen('../Tables/i.tex','w');
4     fprintf(fileID,int2str(i));fclose(fileID);
5     m=2^i*m0;A = make_2d_laplacian(m);
6     p = symamd(A);
7     L = chol(A(p,p),'lower');
8     i = i + 1;
9 end

```

(b)

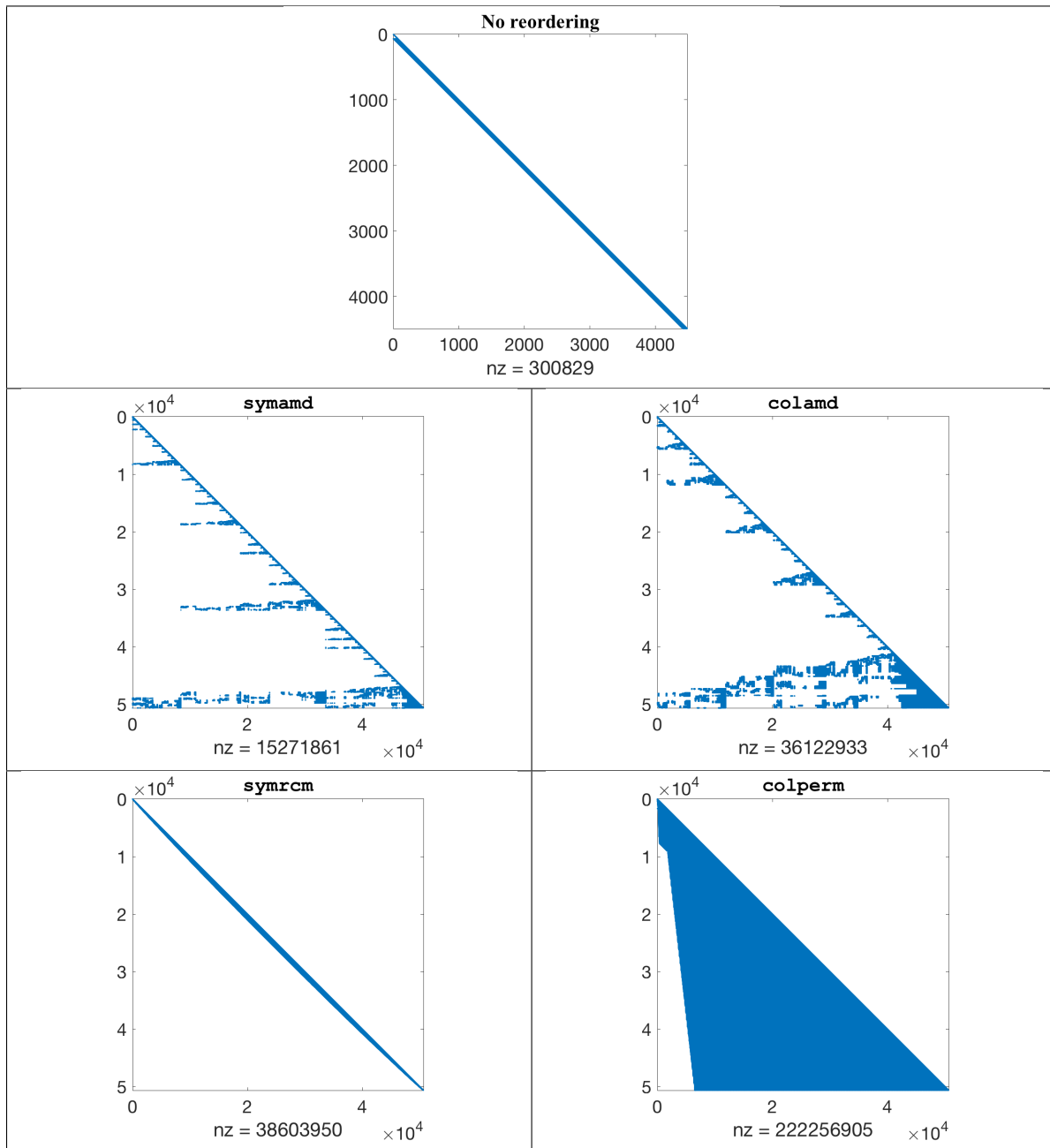
The following code was used to factor the 3D Laplacian:

```
1 m = 37; nnzs = zeros(5,1); A = make_3d_laplacian(m);
2
3 orderings = ["default","symamd","colamd","symrcm","colperm"]; n=1;
4 for order = orderings
5     if n == 1; p = 1:m^2;
6     else; p = eval(strcat(order,"(A)")); end
7     L = chol(A(p,p),'lower');
8     nnzs(n) = nnz(L); spy(L);
9     if n == 1; title("No reordering",'FontName','Times');
10    else; title(order,'FontName','Courier'); end; set(gca,'FontSize',20);
11    saveas(gcf,strcat("../Figures/",order,"b'),'png'); n=n+1;
12 end; matrix2latex(nnzs,"../Tables/nnzsb.tex",'alignment','r')
```

The number of nonzero entries are shown in the following vector:

$$\begin{bmatrix} \text{No reordering} \\ \text{symamd} \\ \text{colamd} \\ \text{symrcm} \\ \text{colperm} \end{bmatrix} = \begin{bmatrix} 50689 \\ 15271861 \\ 36122933 \\ 38603950 \\ 222256905 \end{bmatrix}.$$

The following table shows the output of `spy(L)`:



Using the following code, my computer ran out of storage after $i = 2$.

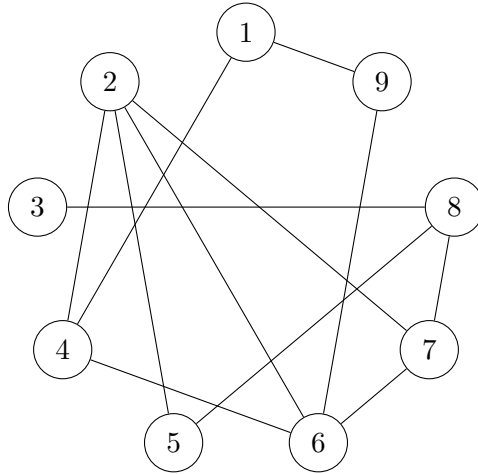
```

1 m0=37;i=0;
2 while 1
3     fileID = fopen('../Tables/ib.tex','w');
4     fprintf(fileID,int2str(i));fclose(fileID);
5     m=2^i*m0;A = make_3d_laplacian(m);
6     p = symamd(A);
7     L = chol(A(p,p),'lower');
8     i = i + 1;
9 end

```

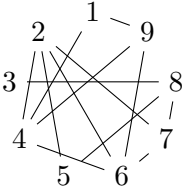
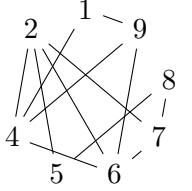
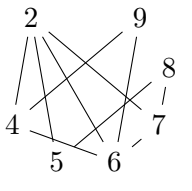
Problem 2

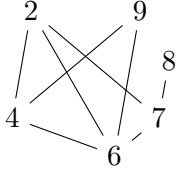
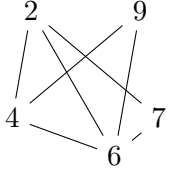
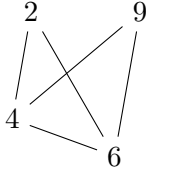
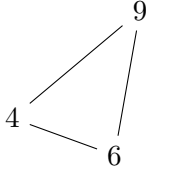

(a)



(b)

Since $a_{9,1} \neq 0, a_{4,1} \neq 0, a_{9,4} = 0$, fill-in element at $a_{9,4}$. Thus, the algorithm goes as follows

<p>Step 0: Fill-in step</p> 	$d = \begin{bmatrix} 1/2 & 1/4 & 1 & 1/4 & 1/2 & 1/4 & 1/3 & 1/3 & 1/3 \end{bmatrix}$
<p>Step 1: Eliminate node 3.</p> 	$p = \begin{bmatrix} 3 \end{bmatrix}$ $d = \begin{bmatrix} 1/2 & 1/4 & * & 1/4 & 1/2 & 1/4 & 1/3 & 1/2 & 1/3 \end{bmatrix}$
<p>Step 2: Eliminate node 1.</p> 	$p = \begin{bmatrix} 3 & 1 \end{bmatrix}$ $d = \begin{bmatrix} * & 1/4 & * & 1/3 & 1/2 & 1/4 & 1/3 & 1/2 & 1/2 \end{bmatrix}$

Step 3: Eliminate node 5.		$p = [3 \quad 1 \quad 5]$ $d = [* \quad 1/3 \quad * \quad 1/3 \quad * \quad 1/4 \quad 1/3 \quad 1 \quad 1/2]$
Step 4: Eliminate node 8.		$p = [3 \quad 1 \quad 5 \quad 8]$ $d = [* \quad 1/3 \quad * \quad 1/3 \quad * \quad 1/4 \quad 1/2 \quad * \quad 1/2]$
Step 5: Eliminate node 7.		$p = [3 \quad 1 \quad 5 \quad 8 \quad 7]$ $d = [* \quad 1/2 \quad * \quad 1/3 \quad * \quad 1/3 \quad * \quad * \quad 1/2]$
Step 6: Eliminate node 2.		$p = [3 \quad 1 \quad 5 \quad 8 \quad 7 \quad 2]$ $d = [* \quad * \quad * \quad 1/2 \quad * \quad 1/2 \quad * \quad * \quad 1/2]$
Step 7: Eliminate node 4.		$p = [3 \quad 1 \quad 5 \quad 8 \quad 7 \quad 2 \quad 4]$ $d = [* \quad * \quad * \quad * \quad * \quad 1 \quad * \quad * \quad 1]$
Step 8: Eliminate node 6.		$p = [3 \quad 1 \quad 5 \quad 8 \quad 7 \quad 2 \quad 4 \quad 6]$
Final: Eliminate node 9.		$p = [3 \quad 1 \quad 5 \quad 8 \quad 7 \quad 2 \quad 4 \quad 6 \quad 9]$

(c)

$$A = \begin{bmatrix} * & 0 & 0 & * & 0 & 0 & 0 & 0 & 0 \\ 0 & * & 0 & 0 & 0 & 0 & * & 0 & * \\ 0 & 0 & * & * & 0 & * & 0 & 0 & 0 \\ * & 0 & * & * & * & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & * & * & * & 0 & * & 0 \\ 0 & 0 & * & 0 & * & * & * & * & 0 \\ 0 & * & 0 & 0 & 0 & * & * & * & 0 \\ 0 & 0 & 0 & 0 & * & * & * & * & * \\ 0 & * & 0 & 0 & 0 & 0 & 0 & * & * \end{bmatrix}$$

Problem 3

(a)

There would be 17 fill-in elements in positions $u_{2,1}$, $u_{2,2}$, $u_{2,4}$, $u_{4,1}$, $u_{4,2}$, $u_{4,4}$, $u_{5,1}$, $u_{5,2}$, $u_{5,4}$, $u_{7,1}$, $u_{7,4}$, $u_{10,1}$, $u_{10,2}$, $u_{10,4}$, $u_{11,1}$, $u_{11,2}$, $u_{11,4}$.

(b)

There would be a pivot at $u_{2,11}$. After the pivot,

$$U^{(k)} = \begin{bmatrix} * & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & * \\ 0 & * & * & 0 & * & 0 & 0 & 0 & 0 & 0 & * \\ 0 & 0 & 0 & * & * & 0 & 0 & 0 & * & * & 0 \\ 0 & 0 & 0 & 0 & 0 & * & 0 & 0 & * & 0 & * \\ 0 & 0 & 0 & 0 & 0 & 0 & * & * & 0 & 0 & * \\ * & 0 & 0 & * & 0 & 0 & 0 & 0 & 0 & * & 0 \\ 0 & 0 & * & * & 0 & * & 0 & 0 & 0 & * & * \\ 0 & * & 0 & 0 & 0 & * & 0 & 0 & 0 & * & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & * & * & 0 & * & 0 \\ 0 & 0 & 0 & * & 0 & 0 & 0 & * & 0 & 0 & * \\ * & 0 & 0 & 0 & 0 & * & 0 & 0 & 0 & 0 & * \end{bmatrix},$$

so there would only be one pivot at $u_{5,11}$.

Problem 4

(a)

The following function was used to find the J, I , and V_L matrix for the compressed sparse column format for a lower-triangular matrix

```
1 function [J,I,V] = comp_l_tri(L)
2 %Find the compressed sparse column format of a lower triangular matrix
3 %   Input  - L   lower triangular matrix
4 %   Output - J   row indices
5 %           I   column pointers
6 %           V   nonzero entries
7 SL = tril(L,-1);
8 [J,~,V] = find(SL); I = ones(size(SL,1),1);
9 for k = 2:length(I); I(k) = I(k-1) + nnz(SL(:,k-1)); end
10 end
```

The following code was used on the `small_ex.mat` example

```
1 load('small_ex.mat');
2 [J,I,V] = comp_l_tri(L);
3 matrix2latex(J,"../Tables/smallexj.tex",'alignment','r')
4 matrix2latex(I,"../Tables/smallexi.tex",'alignment','r')
5 matrix2latex(V,"../Tables/smallexv.tex",'alignment','r','format','%-.15e')
```

and the following code was used for the `large_ex.mat` example

```
1 load('large_ex.mat');
2 [J,I,V] = comp_l_tri(L);
3 matrix2latex([I(50000);I(100000);I(150000);I(200000);I(250000)], "../Tables
   /largeex.tex",'alignment','r')
```


The output for the `small_ex.mat` example is

$$J = \begin{bmatrix} 1 \\ 3 \\ 4 \\ 9 \\ 2 \\ 4 \\ 5 \\ 8 \\ 9 \\ 3 \\ 5 \\ 7 \\ 8 \\ 4 \\ 6 \\ 7 \\ 8 \\ 9 \\ 5 \\ 8 \\ 9 \\ 6 \\ 7 \\ 8 \\ 9 \\ 7 \\ 8 \\ 8 \\ 10 \\ 9 \\ 10 \end{bmatrix}, \quad I = \begin{bmatrix} 1 \\ 5 \\ 10 \\ 14 \\ 19 \\ 22 \\ 26 \\ 28 \\ 30 \\ 31 \\ 32 \end{bmatrix}, \quad V_L = \begin{bmatrix} 1.0000000000000000e+00 \\ 8.127286465304295e-01 \\ 2.578478773046358e-01 \\ -7.969322223753756e-01 \\ 1.0000000000000000e+00 \\ -8.907667695526849e-01 \\ 2.565826406430549e-03 \\ -1.365576562315056e-01 \\ 9.951206990243782e-01 \\ 1.0000000000000000e+00 \\ -2.869666020396466e-02 \\ 7.888955111347864e-01 \\ -7.249068104658705e-01 \\ 1.0000000000000000e+00 \\ 8.547124499962497e-01 \\ 8.349876648322339e-01 \\ 4.271480231886315e-01 \\ 2.366747672438800e-01 \\ 1.0000000000000000e+00 \\ 8.720546533795395e-01 \\ -7.504519186790148e-01 \\ 1.0000000000000000e+00 \\ 2.929548648516276e-01 \\ 6.663039713385901e-01 \\ -2.034355435624491e-01 \\ 1.0000000000000000e+00 \\ 6.704410209562610e-01 \\ 1.0000000000000000e+00 \\ 1.045232337167099e-01 \\ 1.0000000000000000e+00 \\ 1.0000000000000000e+00 \end{bmatrix}$$

and `large_ex.mat` example is

$$\begin{bmatrix} I(50000) \\ I(100000) \\ I(150000) \\ I(200000) \\ I(250000) \end{bmatrix} = \begin{bmatrix} 376955 \\ 1762353 \\ 4716326 \\ 12466445 \\ 15513326 \end{bmatrix}.$$

(b)

The following function was used to find the J, I , and V_L matrix for the compressed sparse column format for an upper-triangular matrix

```
1 function [J,I,V] = comp_u_tri(U)
2 %Find the compressed sparse column format of a upper triangular matrix
3 %   Input  - U   upper triangular matrix
4 %   Output - J   row indices
5 %           I   column pointers
6 %           V   nonzero entries
7 [J,~,V] = find(U); I = ones(size(U,1)+1,1);
8 for k = 2:length(I); I(k) = I(k-1) + nnz(U(:,k-1)); end
9 end
```

The following code was used on the `small_ex.mat` example

```
1 load('small_ex.mat');
2 [J,I,V] = comp_u_tri(U);
3 matrix2latex(J,"../Tables/smallexuj.tex",'alignment','r')
4 matrix2latex(I,"../Tables/smallexui.tex",'alignment','r')
5 matrix2latex(V,"../Tables/smallexuv.tex",'alignment','r','format','%-.15e'
6 )
```

and the following code was used for the `large_ex.mat` example

```
1 load('large_ex.mat');
2 [J,I,V] = comp_u_tri(U);
3 matrix2latex([I(50000);I(100000);I(150000);I(200000);I(250000)], "../Tables
4 /largeexu.tex",'alignment','r')
```

The output for the `small_ex.mat` example is

$$J = \begin{bmatrix} 1 \\ 2 \\ 1 \\ 3 \\ 1 \\ 2 \\ 4 \\ 2 \\ 3 \\ 5 \\ 4 \\ 6 \\ 3 \\ 4 \\ 6 \\ 7 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 1 \\ 2 \\ 4 \\ 5 \\ 6 \\ 9 \\ 8 \\ 10 \end{bmatrix}, \quad I = \begin{bmatrix} 1 \\ 2 \\ 4 \\ 7 \\ 10 \\ 12 \\ 16 \\ 23 \\ 29 \\ 31 \\ 32 \end{bmatrix}, \quad V_L = \begin{bmatrix} -7.227965685152800e-01 \\ 1.764187707789873e-01 \\ -2.676863990901244e-01 \\ 6.135190893222113e-01 \\ 7.561571552311852e-03 \\ -2.081132255329154e-02 \\ 7.540974467700878e-01 \\ -2.937163741220890e-01 \\ -1.011128868565034e-01 \\ 9.270605736868538e-01 \\ -9.154044041709144e-01 \\ 9.459166682812694e-01 \\ -6.215863137552480e-01 \\ 3.342406000801499e-01 \\ 1.728792293578358e-01 \\ 3.502248328102306e-01 \\ -2.779559016106783e-01 \\ 2.405568541421710e-01 \\ 6.223017702005704e-01 \\ -9.614850451717172e-01 \\ -8.322529834342003e-01 \\ 9.496033343697807e-01 \\ 3.026990648307066e-01 \\ -5.375243676712955e-01 \\ -1.930177137508202e-01 \\ -7.559589634957409e-01 \\ -4.631223572054337e-01 \\ -4.843076597747906e-01 \\ -3.366695225147414e-01 \\ -6.955319742741071e-01 \\ -3.039846805677731e-01 \end{bmatrix}$$

and `large_ex.mat` example is

$$\begin{bmatrix} I(50000) \\ I(100000) \\ I(150000) \\ I(200000) \\ I(250000) \end{bmatrix} = \begin{bmatrix} 209895 \\ 1442487 \\ 4084327 \\ 14906857 \\ 17772355 \end{bmatrix}.$$

(c)

The following functions were written to solve the equations $Lc = b$ and $Ux = c$ respectively

```
1 function c = solve_l(J,I,V,b)
2 %Solve  $Lc = b$  where  $L$  is unit lower-triangular
3 %   Input   - J   row indices
4 %             I   pointers
5 %             V   nonzero entries
6 %             b   right-hand side
7 %   Output  - c   solution
8 c = b;
9 for k = 1:(length(I)-1)
10     indices = I(k):(I(k+1)-1); rows = J(indices);
11     c(rows) = c(rows) - V(indices)*c(k);
12 end
13 end
```

```
1 function x = solve_u(J,I,V,c)
2 %Solve  $Ux = c$  where  $U$  is a nonsingular upper-triangular
3 %   Input   - J   row indices
4 %             I   pointers
5 %             V   nonzero entries
6 %             c   right-hand side
7 %   Output  - x   solution
8 x = c;
9 for k = (length(I)-1):-1:2
10     indices = I(k):(I(k+1)-1); rows = J(indices);
11     x(k) = x(k)/V(indices(end));
12     x(rows(1:end-1)) = x(rows(1:end-1)) - V(indices(1:end-1))*x(k);
13 end; x(1) = x(1)/V(1);
14 end
```

The following code was used on the `small_ex.mat` example

```
1 load('small_ex.mat');
2 [J,I,V] = comp_l_tri(L);
3 c = solve_l(J,I,V,b);
4 [J,I,V] = comp_u_tri(U);
5 x = solve_u(J,I,V,c)
6 matrix2latex(x,"../Tables/smallexsolve.tex",'alignment','r','format','%-.15e')
```

and the following code was used for the `large_ex.mat` example

```
1 load('large_ex.mat');
2 [J,I,V] = comp_l_tri(L);
3 c = solve_l(J,I,V,b);
4 [J,I,V] = comp_u_tri(U);
5 x = solve_u(J,I,V,c);
6 matrix2latex([x(50000);x(100000);x(150000);x(200000);x(250000)], "../Tables/largeexsolve.tex",'alignment','r','format','%-.15e')
```

The output for the `small_ex.mat` example is

$$x = \begin{bmatrix} -7.368997733798020e+00 \\ -3.412065799871883e+01 \\ 2.493451030044967e+01 \\ -2.682899840821154e+01 \\ -9.180874775319783e+00 \\ -1.237568442840570e+01 \\ 2.593887743663491e+01 \\ -6.717855384133224e+00 \\ -4.296837993924318e+00 \\ -1.097654778394844e+00 \end{bmatrix}$$

and `large_ex.mat` example is

$$\begin{bmatrix} x(50000) \\ x(100000) \\ x(150000) \\ x(200000) \\ x(250000) \end{bmatrix} = \begin{bmatrix} -7.306985715493668e+04 \\ -5.686028360745258e+05 \\ 5.850981452463222e+04 \\ -6.238599598901578e+04 \\ 4.381939017807725e+06 \end{bmatrix}.$$

Problem 5

The following code was used.

```

1  for k = ["large_ex1","large_ex2"]
2      clearvars -except k
3      load(strcat(k, ".mat")); n=length(b);
4      for perm = ["default","colamd","colperm"]
5          for scaling = ["default","scaling"]
6              if perm == "default"; p0=1:size(A,1);
7              else; p0 = eval(strcat(perm,"(A)")); end
8              p0i(p0)=1:n; D=speye(n,n);
9              if scaling == "default"; [L,U,p,q]=lu(A(:,p0),'vector');
10             else; [L,U,p,q,D] = lu(A(:,p0),'vector'); end; qi(q)=1:n;
11             c = D\b; c = c(p);
12             [J,I,V] = comp_l_tri(L); v = solve_l(J,I,V,c);
13             [J,I,V] = comp_u_tri(U); x = solve_u(J,I,V,v);
14             x = x(qi); x=x(p0i);
15             matrix2latex([nnz(L);nnz(U);norm(b-A*x)/norm(b);x(1);x(30000);
16                             x(70000);x(140000);x(200002)],strcat("../Tables/",k,"_",
17                             scaling,"_",perm,".tex"),'alignment','r','format','%-.15e')
18         end
19     end
20 end

```

The output for `large_ex1.mat`

Ex. 1: (i)

	Without scaling	With scaling
$\text{nnz}(L)$	4.8168142000000000e+07	2.6072934000000000e+07
$\text{nnz}(U)$	7.5157638000000000e+07	4.1192037000000000e+07
$\ b - Ax\ _2/\ b\ _2$	2.828029206810877e-12	6.790398425331222e-14
$x(1)$	3.724469259680818e-01	3.724469259680818e-01
$x(30000)$	-9.486769919656040e-01	-9.486769948691244e-01
$x(70000)$	5.609874735302742e-02	5.609874645819704e-02
$x(140000)$	5.158011280782167e-02	5.158011140559619e-02
$x(200002)$	3.492542265989640e-02	3.492542265861234e-02

Ex. 1: (ii)

	Without scaling	With scaling
$\text{nnz}(L)$	4.8108479000000000e+07	2.3088688000000000e+07
$\text{nnz}(U)$	1.0273791400000000e+08	3.7633034000000000e+07
$\ b - Ax\ _2/\ b\ _2$	1.067252484791601e-11	8.116366886591767e-14
$x(1)$	3.724469259680818e-01	3.724469259680818e-01
$x(30000)$	-9.486769975350847e-01	-9.486769973752108e-01
$x(70000)$	5.609874791210737e-02	5.609874620224603e-02
$x(140000)$	5.158011150167822e-02	5.158011103064770e-02
$x(200002)$	3.492542265822163e-02	3.492542265822110e-02

Ex. 1: (iii)

	Without scaling	With scaling
$\text{nnz}(L)$	4.1297742000000000e+07	2.2964802000000000e+07
$\text{nnz}(U)$	8.1257904000000000e+07	3.3686073000000000e+07
$\ b - Ax\ _2/\ b\ _2$	2.374530280936845e-14	5.125021168696811e-14
$x(1)$	3.724469259680818e-01	3.724469259680818e-01
$x(30000)$	-9.486769978902629e-01	-9.486769983414199e-01
$x(70000)$	5.609874623542198e-02	5.609874579025122e-02
$x(140000)$	5.158011102075557e-02	5.158011071012165e-02
$x(200002)$	3.492542265976455e-02	3.492542265839199e-02

The output for `large_ex2.mat`

Ex. 2: (i)

	Without scaling	With scaling
$\text{nnz}(L)$	3.188442500000000e+07	3.033252700000000e+07
$\text{nnz}(U)$	4.444986200000000e+07	4.354803300000000e+07
$\ b - Ax\ _2/\ b\ _2$	1.650718270551992e-16	2.582444141156649e-14
$x(1)$	-5.870862540210242e-01	-5.870862540907285e-01
$x(30000)$	-9.401644284862181e-01	-9.401644284864308e-01
$x(70000)$	6.591485582451860e-02	6.591485582454848e-02
$x(140000)$	8.626100798318471e-01	8.626097937227244e-01
$x(200002)$	-2.718282595836798e-02	-2.718282681590964e-02

Ex. 2: (ii)

	Without scaling	With scaling
$\text{nnz}(L)$	2.717166000000000e+07	2.652711600000000e+07
$\text{nnz}(U)$	4.037528300000000e+07	3.958078600000000e+07
$\ b - Ax\ _2/\ b\ _2$	1.714118657717020e-16	6.751642453866837e-14
$x(1)$	-5.870862541863805e-01	-5.870862540897915e-01
$x(30000)$	-9.401644284839612e-01	-9.401644284861428e-01
$x(70000)$	6.591485582468770e-02	6.591485582458421e-02
$x(140000)$	8.626105435293228e-01	8.626099989587699e-01
$x(200002)$	-2.718282600362049e-02	-2.718282655860763e-02

Ex. 2: (iii)

	Without scaling	With scaling
$\text{nnz}(L)$	3.188122100000000e+07	3.028285400000000e+07
$\text{nnz}(U)$	4.445873300000000e+07	4.349419700000000e+07
$\ b - Ax\ _2/\ b\ _2$	1.688597557702839e-16	2.817217290485666e-14
$x(1)$	-5.870862540540591e-01	-5.870862540766120e-01
$x(30000)$	-9.401644284873146e-01	-9.401644284863432e-01
$x(70000)$	6.591485582456863e-02	6.591485582440532e-02
$x(140000)$	8.626094027729604e-01	8.626095802218049e-01
$x(200002)$	-2.718282610437903e-02	-2.718282640176180e-02