

ELECTRONIC CITY CAMPUS

(Established under Karnataka Act no. 16 of 2013) Hosur Road, Near Electronic City, Bangalore-100

MAT LAB

Subject: Linear Algebra and its Applications
Subject Code: UE20MA251

Name: Naman Choudhary SRN: PES2UG20CS209

Section: D

Branch: B.Tech - CSE

Marks awarded: Name of the faculty: Dr.Girish. V.R.

Linear Algebra and its Applications

UE20MA251

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Gauss Elimination

```
1
Program Number
Program Qn
                 Solve the matrix by using gaussian elimination:
                 x+2y+z=3, 2x+y-2z=3, -3x+y+z=-6
Source Code
C=[1 \ 2 \ 1;2 \ 1 \ -2;-3 \ 1 \ 1]
b=[3 \ 3 \ -6]'
A=[C b];
n=size(A,1);
x=zeros(n,1);
for i=1:n-1
    for j=i+1:n
    m=A(j,i)/A(i,i)
    A(j,:)=A(j,:)-m*A(i,:)
    end
end
x(n)=A(n,n+1)/A(n,n)
for i=n-1:-1:1
    summ=0
    for j=i+1:n
     summ = summ + A(i,j)*x(j,:)
    x(i,:)=(A(i,n+1)-summ)/A(i,i)
    end
end
```

```
C = 3 \times 3
      1
       2
    -3
b = 3 \times 1
m = 2
A = 3 \times 4
      1
       0
     -3
m = -3
A = 3 \times 4
      1
       0
       0
m = -2.3333
A = 3 \times 4
    1.0000
            0 -
            0
x = 3 \times 1
summ = 0
summ = -3.0000
x = 3 \times 1
summ = 0
summ = 2.9606e-16
x = 3 \times 1
summ = 0.7500
x = 3 \times 1
```

1 a

Source Code

```
C=[1 5 1;1 1 -2;7 1 4]
b=[-8 \ 2 \ -6]'
A=[C b];
n=size(A,1);
x=zeros(n,1);
for i=1:n-1
    for j=i+1:n
    m=A(j,i)/A(i,i)
    A(j,:)=A(j,:)-m*A(i,:)
    end
end
x(n)=A(n,n+1)/A(n,n)
for i=n-1:-1:1
    summ=0
    for j=i+1:n
    summ=summ + A(i,j)*x(j,:)
    x(i,:)=(A(i,n+1)-summ)/A(i,i)
    end
end
```

```
Command Window
   C =
         1 5 1
1 1 -2
7 1 4
       -8
2
-6
   m =
         1 5 1 -8
0 -4 -3 10
7 1 4 -6
         8.5000
   A =
        1.0000 5.0000 1.0000 -8.0000
0 -4.0000 -3.0000 10.0000
0 0 22.5000 -35.0000
      0
-1.5556
   summ =
   summ =
        4.6667
      0
-1.3333
-1.5556
```

```
summ =

-6.6667

x =

-1.3333
-1.3333
-1.5556

summ =

-8.2222

x =

0.2222
-1.3333
-1.5556
```

1 b

Source Code

```
C=[4 \ 5 \ 8;1 \ 5 \ -2;-3 \ 5 \ 6]
b=[2 1 -2]'
A=[C b];
n=size(A,1);
x=zeros(n,1);
for i=1:n-1
    for j=i+1:n
    m=A(j,i)/A(i,i)
    A(j,:)=A(j,:)-m*A(i,:)
    end
end
x(n)=A(n,n+1)/A(n,n)
for i=n-1:-1:1
    summ=0
    for j=i+1:n
    summ = summ + A(i,j)*x(j,:)
    x(i,:)=(A(i,n+1)-summ)/A(i,i)
    end
end
```

$$C = 3 \times 3$$

4 5 8

1 5 -2

-3 5 6

$$b = 3 \times 1$$

$$\begin{array}{c} 2 \\ 1 \\ -2 \end{array}$$

$$m = 0.2500$$

$$A = 3 \times 4$$

$$m = -0.7500$$

$$A = 3 \times 4$$

$$m = 2.3333$$

$$A = 3 \times 4$$

$$x = 3 \times 1$$

$$summ = 0$$

$$summ = 0.3125$$

```
x = 3x1

0
0.0500
-0.0781

summ = 0
summ = 0.2500
x = 3x1
0.4375
0.0500
-0.0781

summ = -0.3750
x = 3x1
0.5938
0.0500
-0.0781
```

Gauss Jordan

Program Number	2
Program Qn	Find the inverse of A using Gauss-Jordon Method where A = 1 1 1 4 3 -1 3 5 3
Source Code	

```
A=[1,1,1;4,3,-1;3,5,3]
n=length(A(1,:));
Aug=[A, eye(n,n)]
for j=1:n-1
    for i=j+1:n
    Aug(i,j:2*n)=Aug(i,j:2*n)-Aug(i,j)/
Aug(j,j)*Aug(j,j:2*n)
    end
end
for j=n:-1:2
    Aug(1:j-1,:)=Aug(1:j-1,:)-Aug(1:j-1,j)/
Aug(j,j)*Aug(j,:)
end
for j=1:n
    Aug(j,:)=Aug(j,:)/Aug(j,j)
end
B=Aug(:,n+1:2*n)
```

```
A = 3 \times 3
       1 1 1
4 3 -1
3 5 3
Aug = 3 \times 6
       Aug = 3 \times 6
             1 1
-1 -5
5 3
                        \begin{array}{ccccc} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 0 & 0 & 1 \end{array}
        1
        0
Aug = 3 \times 6
       Aug = 3 \times 6
      Aug = 3 \times 6
      Aug = 3 \times 6
      1.0000 0 0 1.4000 0.2000 -0.4000 0 -1.0000 0 1.5000 0 -0.5000 0 -10.0000 -11.0000 2.0000 1.0000
Aug = 3 \times 6
     1.0000 0 0 1.4000 0.2000 -0.4000
0 -1.0000 0 1.5000 0 -0.5000
0 0 -10.0000 -11.0000 2.0000 1.0000
Aug = 3 \times 6
      1.0000 0 0 1.4000 0.2000 -0.4000 0 1.0000 0 -1.5000 0 0.5000 0 -10.0000 -11.0000 2.0000 1.0000
```

```
Aug = 3 \times 6
      1.0000
                               0
                                    1.4000
                                               0.2000
                                                        -0.4000
                1.0000
                                   -1.5000
                                                        0.5000
           0
                               0
           0
                          1.0000
                                              -0.2000
                                   1.1000
                                                        -0.1000
B = 3 \times 3
      1.4000
                0.2000
                         -0.4000
     -1.5000
                          0.5000
               -0.2000
                         -0.1000
      1.1000
```

2 a

Source Code

```
A=[2,4,5;5,1,1;7,8,9]
n=length(A(1,:));
Aug=[A, eye(n,n)]
for j=1:n-1
    for i=j+1:n
    Aug(i,j:2*n)=Aug(i,j:2*n)-Aug(i,j)/
Aug(j,j)*Aug(j,j:2*n)
    end
end
for j=n:-1:2
    Aug(1:j-1,:)=Aug(1:j-1,:)-Aug(1:j-1,j)/
Aug(j,j)*Aug(j,:)
end
for j=1:n
    Aug(j,:)=Aug(j,:)/Aug(j,j)
end
B=Aug(:,n+1:2*n)
```

A = 3×3						
2 5 7	4 1	5 1				
7	8	9				
Aug = 3×6						
2 5	4 1	5 1	$egin{array}{cccc} 1 & 0 \\ 0 & 1 \end{array}$	0 0		
7	8	9	0 0	1		
Aug = 3×6						
2.0000 0		4.0000 -9.0000		1.0000 -2.5000	0 1.0000	0 0
7.0000		8.0000	9.0000	0	0	1.0000
Aug = 3×6						
2.0000 0			5.0000 -11.5000	1.0000 -2.5000	0 1.0000	0 0
0		-6.0000		-3.5000	0	1.0000
Aug = 3×6						
2.0000 0		4.0000	5.0000 -11.5000	1.0000 -2.5000	0 1.0000	0 0
0		0	-0.8333	-1.8333	-0.6667	1.0000
Aug = 3×6						
2.0000		4.0000	0	-10.0000		
0		-9.0000 0	0 -0.8333	22.8000 -1.8333	10.2000 -0.6667	-13.8000 1.0000
Aug = 3×6						
2.0000		0	0	0.1333		
0		-9.0000 0	0 0.8333 –	22.8000 -1.8333	10.2000 -0.6667	-13.8000 1.0000
Aug = 3×6						
1.0000		0	0	0.0667	0.2667	-0.0667
0		-9.0000 0	0 -0.8333	22.8000 -1.8333	10.2000 -0.6667	-13.8000 1.0000
		V	-0.0333	-1.0333	-0.000/	1.0000
Aug = 3×6 1.0000		0	0	0.0667	0.2667	-0.0667
0		1.0000	0	-2.5333	-1.1333	1.5333
0		0	-0.8333	-1.8333	-0.6667	1.0000

```
Aug = 3 \times 6
      1.0000
                                0
                                     0.0667
                                                         -0.0667
                                               0.2667
                1.0000
                                0
                                    -2.5333
                                                         1.5333
           0
                                               -1.1333
                           1.0000
           0
                                     2.2000
                                                0.8000
                                                         -1.2000
B = 3 \times 3
      0.0667
               0.2667
                         -0.0667
     -2.5333 -1.1333
                         1.5333
      2.2000
              0.8000
                         -1.2000
```

2 b

Source Code

```
A=[2,5,7;-2,8,2;3,5,6]
n=length(A(1,:));
Aug=[A, eye(n,n)]
for j=1:n-1
    for i=j+1:n
    Aug(i,j:2*n)=Aug(i,j:2*n)-Aug(i,j)/
Aug(j,j)*Aug(j,j:2*n)
    end
end
for j=n:-1:2
    Aug(1:j-1,:)=Aug(1:j-1,:)-Aug(1:j-1,j)/
Aug(j,j)*Aug(j,:)
end
for j=1:n
    Aug(j,:)=Aug(j,:)/Aug(j,j)
end
B=Aug(:,n+1:2*n)
```

$A = 3 \times$	3							
	2	5	7					
	2 –2	5 8 5	7 2					
	3	5	6					
Aug =	3×6							
	2 –2	5	7	1	0	0		
	-2	5 8 5	2	0	1	0		
	3	5	6	0	0	1		
Aug =								
	2	5	7	1	0	0		
	0	13	9 6	1	1	0		
	3	5	6	0	0	1		
Aa.	06							
Aug =							_	_
	2.0000		5.0000	7.0		1.0000	1 0000	0
	0		13.0000		000	1.0000	1.0000	1 0000
	0	•	-2.5000	-4.5	ששש	-1.5000	0	1.0000
Aug =	3~6							
_			F 0000	7.0		1 0000	0	
	2.0000		13.0000		000	1.0000 1.0000	0 1.0000	0 0
	0		0	-2.7		-1.3077	0.1923	1.0000
	·	,	Ū	2.,	032	1.50//	0.1323	1.0000
Aug =	3×6							
-	2.0000		5.0000	0.0	000	-2.3056	0.4861	2.5278
	2.0000		13.0000	0.0	0	-2.3030 -3.2500	1.6250	3.2500
	0		0	-2.7		-1.3077	0.1923	1.0000
			•	,	JJ-	2.30,7	0.1020	2.0000
Aug =	3×6							
	2.0000)	0	0.0	000	-1.0556	-0.1389	1.2778
	0		13.0000	0.0	0	-3.2500	1.6250	3.2500
	0)	0	-2.7		-1.3077	0.1923	1.0000
Aug =	3×6							
	1.0000)	0	0.0	000	-0.5278	-0.0694	0.6389
	0)	13.0000		0	-3.2500	1.6250	3.2500
	0)	0	-2.7	692	-1.3077		1.0000
Aug =	3×6							
	1.0000		0	0.0	000	-0.5278	-0.0694	0.6389
	0		1.0000		0	-0.2500	0.1250	0.2500
	0)	0	-2.7	692	-1.3077	0.1923	1.0000

LU Decomposition

Program Number	3
Program Qn	LU decomposition of A were
	A = 1 1 -1 3 5 6 7 8 9

Source Code

```
%LU Decomposition
Ab = [1 1 -1;3 5 6;7 8 9];
%% Forward Elimination n= length(A);

L = eye(n);
% With A(1,1) as pivot Element
for i =2:3
alpha = Ab(i,1)/Ab(1,1); L(i,1) = alpha;
Ab(i,:) = Ab(i,:) - alpha*Ab(1,:);
end
% With A(2,2) as pivot Element i=3;
alpha = Ab(i,2)/Ab(2,2); L(i,2) = alpha
Ab(i,:) = Ab(i,:) - alpha*Ab(2,:); U = Ab(1:n,1:n)
```

```
L = 3×3

1.0000 0 0 0
3.0000 1.0000 0
7.0000 0.5000 1.0000

U = 3×3

1.0000 1.0000 -1.0000
0 2.0000 9.0000
0 0 11.5000
```

3 a

Source Code

```
%LU Decomposition
Ab = [3 5 -1;3 8 6;9 8 1];
%% Forward Elimination n= length(A);

L = eye(n);
% With A(1,1) as pivot Element
for i =2:3
alpha = Ab(i,1)/Ab(1,1); L(i,1) = alpha;
Ab(i,:) = Ab(i,:) - alpha*Ab(1,:);
end
% With A(2,2) as pivot Element i=3;
alpha = Ab(i,2)/Ab(2,2); L(i,2) = alpha
Ab(i,:) = Ab(i,:) - alpha*Ab(2,:); U = Ab(1:n,1:n)
```

```
L = 3×3

1.0000 0 0 0

1.0000 1.0000 0

3.0000 -2.3333 1.0000

U = 3×3

3.0000 5.0000 -1.0000

0 3.0000 7.0000

0 0 20.3333
```

3 b

Source Code

```
%LU Decomposition
Ab = [3 1 -1;6 4 6;-9 3 7];
%% Forward Elimination n= length(A);

L = eye(n);
% With A(1,1) as pivot Element
for i =2:3
alpha = Ab(i,1)/Ab(1,1); L(i,1) = alpha;
Ab(i,:) = Ab(i,:) - alpha*Ab(1,:);
end
% With A(2,2) as pivot Element i=3;
alpha = Ab(i,2)/Ab(2,2); L(i,2) = alpha
Ab(i,:) = Ab(i,:) - alpha*Ab(2,:); U = Ab(1:n,1:n)
```

Output Screenshot

```
L = 3x3

1 0 0
2 1 0
-3 3 1

U = 3x3

3 1 -1
0 2 8
0 0 -20
```

Gram Schmidt Orthogonalization

Program Number	4
Program Qn	Apply the Gram-Schmidt process to the vectors (1,1,2), (0,0,1) and (1,0,0) to produce a set of Orthonormal vectors.
Source Code	

```
A=[1,1,2;0,0,1;1,0,0]
Q=zeros(3)
R=zeros(3)
for j=1:3
    v=A(:,j)
    for i=1:j-1
    R(i,j)=Q(:,i)'*A(:,j)
    v=v-R(i,j)*Q(:,i)
    end
    R(j,j)=norm(v)
    Q(:,j)=v/R(j,j)
end
```

```
A = 3 \times 3
   1 1 2
0 0 1
1 0 0
Q = 3 \times 3
 0 0 0 0
R = 3 \times 3
 0 0 0
0 0 0
0 0 0
v = 3 \times 1
  1
R = 3 \times 3
 1.4142 0 0
0 0 0
0 0 0
Q = 3×3

0.7071 0

0 0

7071 0
                          0
                           0
                             0
v = 3 \times 1
  1
   .
0
R = 3×3
 1.4142 0.7071 0
0 0 0
0 0 0
v = 3 \times 1
 0.5000
    -0.5000
```

```
R = 3 \times 3
      1.4142 0.7071
0 0.7071
                                   0
                                   0
            0
                                   0
                   0
Q = 3 \times 3
       0.7071
                0.7071
       0
                  0
       0.7071 -0.7071
                                  0
v = 3 \times 1
        2
        1
        0
R = 3 \times 3
      1.4142 0.7071 1.4142
0 0.7071 0
0 0 0
v = 3 \times 1
      1.0000
      1.0000
     -1.0000
R = 3 \times 3
      1.4142 0.7071 1.4142
0.7071 1.4142
            0
                   0
                                   0
v = 3 \times 1
     -0.0000
      1.0000
      0.0000
R = 3 \times 3
      1.4142 0.7071 1.4142
0 0.7071 1.4142
0 0 1.0000
0 = 3 \times 3
                0.7071
       0.7071
                           -0.0000
           0
                  0
                              1.0000
       0.7071 -0.7071
                              0.0000
```

Program Number	4 a
Source Code	

```
A=[1,0,1;0,0,2;3,1,0]
Q=zeros(3)
R=zeros(3)
for j=1:3
    v=A(:,j)
    for i=1:j-1
    R(i,j)=Q(:,i)'*A(:,j)
    v=v-R(i,j)*Q(:,i)
    end
    R(j,j)=norm(v)
    Q(:,j)=v/R(j,j)
end
```

```
Q = 3 \times 3
    0.3162 0
0 0
0.9487 0
                            0
v = 3 \times 1
      0
      1
R = 3 \times 3
   3.1623 0.9487
0 0
0 0
                            0
v = 3 \times 1
   -0.3000
    0.1000
R = 3 \times 3
   3.1623 0.9487
0 0.3162
          0
               0
Q = 3 \times 3
  0.3162 -0.9487
    0 0
0.9487 0.3162
                            0
v = 3 \times 1
      1
      2
R = 3 \times 3
     v = 3 \times 1
    0.9000
    2.0000
   -0.3000
R = 3 \times 3
3.1623 0.9487 0.3162
```

```
R = 3 \times 3
     0
v = 3 \times 1
     0.0000
     2.0000
     0.0000
R = 3 \times 3
     3.1623 0.9487 0.3162
         0
              0.3162 -0.9487
              0
         0
                       2.0000
Q = 3 \times 3
     0.3162 -0.9487
                       0.0000
                       1.0000
     0.9487 0.3162
                       0.0000
```

4 b

Source Code

```
A=[3,0,2;0,0,2;0,4,0]
Q=zeros(3)
R=zeros(3)
for j=1:3
    v=A(:,j)
    for i=1:j-1
    R(i,j)=Q(:,i)'*A(:,j)
    v=v-R(i,j)*Q(:,i)
    end
    R(j,j)=norm(v)
    Q(:,j)=v/R(j,j)
end
```

```
A = 3 \times 3
       1 0 1
0 0 2
3 1 0
Q = 3 \times 3
       0 0 0
0 0 0
0 0 0
R = 3 \times 3
          0 0
0 0
0 0
       0
       0
v = 3 \times 1
    1
      0
      3
R = 3 \times 3
3.1623 0
0 0
0 0
                                 0
                                 0
Q = 3 \times 3
                0
0
 0.3162
                                 0
                                 0
  0.9487
v = 3 \times 1
       0
       0
      1
R = 3 \times 3
 3.1623 0.9487
0 0
0 0
                                 0
v = 3 \times 1
```

```
Q = 3 \times 3
     0.3162 -0.9487
     0 0
0.9487 0.3162
                             0
v = 3 \times 1
      1
      2
      0
R = 3 \times 3
     3.1623 0.9487 0.3162
0 0.3162 0
0 0
v = 3 \times 1
     0.9000
    2.0000
    -0.3000
R = 3 \times 3
     0
                0
v = 3 \times 1
     0.0000
     2.0000
     0.0000
R = 3 \times 3
     3.1623 0.9487 0.3162
         0 0.3162 -0.9487
             0 2.0000
          0
0 = 3 \times 3
     0.3162 -0.9487 0.0000
         0
              0
                       1.0000
     0.9487 0.3162 0.0000
```

In Built

Eigen value Eigen vector

Program Number	5 a	
Program Qn	Find the eigenvalues and the corresponding eigenvectors of the matrix A= [1,1,3;1,5,1;3,1,1]	
Source Code		
<pre>A=[1,1,3;1,5,1; e=eig(A) det(A) prod(eig(A)) sum(eig(A)) trace(A) [V,D]=eig(A)</pre>	3,1,1]	
Output Screenshot	t	

```
A = 3 \times 3
          1
                   1
                            3
                  5
          1
```

$$e = 3 \times 1$$
 -2.0000

3.0000 6.0000

ans =
$$-36$$

ans = -36.0000

ans = 7.0000

$$ans = 7$$

$$V = 3 \times 3$$

$$\begin{array}{r}
 D = 3 \times 3 \\
 -2.0000 & 0 \\
 0 & 3.0000
 \end{array}$$

6.0000

QR Factorisation

Program Number	5 b
Program Qn	Find the QR factorisation of the matrix A where A= 1 1 0 1 0 1 1

Source Code

$$Q = 3 \times 3$$

$$-0.7071 \quad 0.4082 \quad -0.5774$$

$$-0.7071 \quad -0.4082 \quad 0.5774$$

$$0 \quad 0.8165 \quad 0.5774$$

$$R = 3 \times 3$$

$$-1.4142 \quad -0.7071 \quad -0.7071$$

$$0 \quad 1.2247 \quad 0.4082$$

$$0 \quad 0 \quad 1.1547$$

Projection of least squares

Program Number	5 c
Program Qn	Projection of least squares

Source Code

```
A=[1,0;0,1;1,1]

b=[1;3;4]

x = lsqr(A,b)
```

Output Screenshot

$$A = 3 \times 2$$

1 0
0 1
1 1

eration 2 to a solution with relative residual 4.3e-17.

$$x = 2 \times 1$$

$$1$$

$$3$$

Four fundamental subspaces

```
Program Number
                5 d
                Four fundamental subspaces
Program Qn
Source Code
A=[1,2,3;2,-1,1];
% Row Reduced Echelon Form
[R, pivot] = rref(A)
% Rank
rank = length(pivot)
% basis of the column space of A
columnsp = A(:,pivot)
% basis of the nullspace of A
nullsp = null(A,'r')
% basis of the row space of A
rowsp = R(1:rank,:)'
% basis of the left nullspace of A
leftnullsp = null(A','r')
```

leftnullsp =

2×0 empty double matrix