Sistemas de ecuaciones lineales con matrices positivas definidas

A = [4, -1, 0; -1, 4, -1; 0, -1, 4]

A = 3×3

4 -1 0 -1 4 -1

0 -1

b = [2; 6; 2]

 $b = 3 \times 1$

2

6

Solución con \

 $x = A \setminus b$

 $x = 3 \times 1$

1 2

1

Verificación PD

esPositivaDefinida(A)

ans = logical

Solución con máximo descenso

x0 = [3; 5; 7]

 $x0 = 3 \times 1$

3 5

7

$$[x, i] = maximoDescenso(A, b, x0)$$

 $x = 3 \times 1$

1

2 1

i = 36

Solución con gradiente conjugado

[x, i] = gradienteConjugado(A, b, x0)

 $x = 3 \times 1$

1 2

1

i = 4

Más ejercicios

```
6x + 15y + 55z = 76
15x + 55y + 225z = 295
55x + 225y + 979z = 1259
 A = [6, 15, 55; 15, 55, 225; 55, 225, 979]
 A = 3 \times 3
     6
          15
               55
     15
         55 225
     55 225 979
 b = [76; 295; 1259]
 b = 3 \times 1
          76
         295
         1259
 x = A \setminus b
 x = 3 \times 1
     1.0000
     1.0000
     1.0000
 x0 = [3; 5; 7]
 x0 = 3 \times 1
      3
      5
      7
 [x, i] = maximoDescenso(A, b, x0)
 x = 3 \times 1
     1.0000
     1.0000
     1.0000
 [x, i] = gradienteConjugado(A, b, x0)
 x = 3 \times 1
     1.0000
     1.0000
     1.0000
 i = 11
25x + 15y - 5z = 35
15x + 18y + 0z = 33
-5x + 0y + 11z = 6
 A = [25, 15, -5; 15, 18, 0; -5, 0, 11]
```

```
A = 3 \times 3
     25
           15 -5
                0
     15
           18
     -5
            0
                 11
  b = [35; 33; 6]
  b = 3 \times 1
     35
     33
      6
  x = A \setminus b
  x = 3 \times 1
      1
      1
      1
 x0 = [3; 5; 7]
  x0 = 3 \times 1
      3
      5
      7
  [x, i] = maximoDescenso(A, b, x0)
  x = 3 \times 1
     1.0000
     1.0000
     1.0000
  i = 80
  [x, i] = gradienteConjugado(A, b, x0)
 x = 3 \times 1
     1.0000
     1.0000
     1.0000
  i = 8
A = [10, -1, 2, 0; -1, 11, -1, 3; 2, -1, 10, -1; 0, 3, -1, 8]
b = [6, 25, -11, 15]
 A = [10, -1, 2, 0; -1, 11, -1, 3; 2, -1, 10, -1; 0, 3, -1, 8]
```

 $A = 4 \times 4$ 10 -1 2 0 -1 11 -1 3 2 -1 -1 10 0 3 -1

b = [6, 25, -11, 15]

 $b = 1 \times 4$ $6 \quad 25 \quad -11 \quad 15$

```
x = A \setminus b'
x = 4 \times 1
    1.0000
    2.0000
   -1.0000
    1.0000
x0 = [3; 5; 7; 9]
x0 = 4 \times 1
     3
     5
     7
     9
[x, i] = maximoDescenso(A, b', x0)
x = 4 \times 1
    1.0000
    2.0000
   -1.0000
    1.0000
i = 41
[x, i] = gradienteConjugado(A, b', x0)
x = 4 \times 1
     1
     2
    -1
i = 5
```

Escribe aquí tus funciones de descenso máximo y gradiente conjugado

```
function posDef = esPositivaDefinida(A)
    [m, n] = size(A);
    posDef = m == n \&\& issymmetric(A) \&\& all(eig(A) > 0);
end
function [x, i] = maximoDescenso(A, b, x)
    if ~esPositivaDefinida(A)
        error('La matriz no es positiva definida.');
    end
   MAX_ITER = 80;
    TOLER = eps;
    r = b - A * x;
    i = 0;
    flag = norm(r) \sim = 0;
    while flag
        xp = x;
        alpha = dot(r, r) / (r' * A * r);
```

```
x = x + alpha * r;
        r = b - A * x;
        i = i + 1;
        flag = norm(r) \sim 0 \& norm((x - xp) / x, inf) > TOLER \& i < MAX_ITER;
    end
end
function [x, i] = gradienteConjugado(A, b, x)
    if ~esPositivaDefinida(A)
        error('La matriz no es positiva definida.');
    end
   MAX_{ITER} = 50;
   TOLER = eps;
    r = b - A * x;
    d = r;
    i = 0;
    flag = norm(r) \sim = 0;
    while flag
        xp = x;
        rr = dot(r, r);
        alpha = rr / (d' * A * d);
        x = x + alpha * d;
        r = b - A * x;
        d = r + (dot(r, r) / rr) * d;
        i = i + 1;
        flag = norm(r) \sim 0 \& norm((x - xp) / x, inf) > TOLER \& i < MAX_ITER;
    end
end
```