

# main

April 14, 2023

## 1 Taylorjev razvoj

### 1.1 Navodilo naloge

S Taylorjevim razvojem izračunaj funkciji  $\exp(A)$  in  $\exp(iA)$ , kjer je matrika

$$A = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$

Kako lastne vrednosti približkov n-tega reda konvergirajo k točnemu rezultatu?

### 1.2 Teorija na kratko

Taylorjev razvoj za eksponentno funkcijo se glasi:

$$e^X = \sum_{n=0}^{\infty} \frac{1}{n!} X^n$$

kjer je  $X$  poljubna matrika (poseben primer je matrika velikosti  $1 \times 1$ , kjer dobimo Taylorjev razvoj za skalar, tj. neko kompleksno število).

Poseben primer so diagonalne matrike. Če je matrika  $A$  diagonalna, tj.  $A_{ij} = 0$  za  $i \neq j$ , je  $(e^A)_{ii} = e^{A_{ii}}$ . To lahko izkoristimo tako, da matriko diagonaliziramo in upoštevamo zvezo:

$$e^A = e^{PDP^{-1}} = Pe^DP^{-1}$$

Ker potrebujemo točen rezultat lastnih vrednosti za primerjavo s približki, je najbolje, da to kar takoj izračunamo. Poleg tega izračunamo še celoten eksponent matrike  $A$ , da lahko gledamo kako se tudi te približki približujejo.

Za prvi del bomo gledali kako se lastne vrednosti približkov približujejo dejanskim lastnim vrednostim  $e^A$ , kasneje pa še za matriko  $e^{iA}$ .

### 1.3

$$e^A$$

```
[ ]: import numpy as np
from scipy.linalg import expm

A = np.array([[1,1],[1,-1]])
eigenvalues = np.linalg.eigvals(A)

# lastne vrednosti eksponente matrike so kar eksponenti lastnih vrednosti
eigenvalues = np.exp(eigenvalues)
print(f'Eigenvalues of exp(A): {eigenvalues}')

# izracunamo se eksponent matrike
exp_A = expm(A)
print(f'exp(A):')
print(exp_A)
```

```
Eigenvalues of exp(A): [4.11325038 0.24311673]
exp(A):
[[3.54648243 1.36829887]
 [1.36829887 0.80988468]]
```

### 1.3.1 Pomožne funkcije

Definirajmo pomožne funkcije za izračun približkov.

```
[ ]: from diskcache import Cache

cache = Cache('.cache')

@cache.memoize(typed=False, expire=420, tag='factorial')
def factorial(n: int) -> int:
    if n == 0:
        return 1
    else:
        return n * factorial(n-1)

@cache.memoize(typed=False, expire=420, tag='matrix_pow')
def matrix_pow(M: np.ndarray, n: int) -> np.ndarray:
    if n == 0:
        return np.eye(M.shape[0])
    else:
        return M @ matrix_pow(M, n-1)

@cache.memoize(typed=False, expire=420, tag='matrix_exp')
def matrix_exp(M: np.ndarray, n: int) -> np.ndarray:
    if n == 0:
        return matrix_pow(M, 0)
    else:
        return matrix_exp(M, n-1) + matrix_pow(M, n) / factorial(n)
```

### 1.3.2 Glavna zanka

Vsako iteracijo izračunamo približke kot povedano zgoraj v teoriji. Rezultate si shranimo; spodaj je tabeliran prikaz in izrisan graf

```
[ ]: # nastavimo zastavice za največje stevilo iteracij in za največjo toleranco
MAX_ITERATIONS = 100
# osnova zaokrožitvena napaka na 64-bitnem računalniku je 16 bitov, zato nima
↳smisla racunati na vec decimalnih mest kot to
THRESHOLD = 1e-15

# hranimo približke za l.v., da jih lahko kasneje izpisemo
first_eigenvalues = []
second_eigenvalues = []

# sproti racunamo tudi njihove napake. vzamemo kar absolutno vrednost
first_eigenvalue_error = []
second_eigenvalue_error = []

# sicer nepotrebno, ampak spremljamo tudi kako hitro se matrike približkov
↳približujejo resitvi
# uporabimo tudi kot zaostavitveni pogoj, tj. ko je frobeniusova norma manjša
↳od THRESHOLD, prekinemo z iteracijami
fro_norm_error = []
inf_norm_error = []
first_norm_error = []

for n in range(MAX_ITERATIONS):
    exp_An = matrix_exp(A, n)

    # izracunamo norme
    fro_norm = np.linalg.norm(exp_An - exp_A, ord='fro')
    inf_norm = np.linalg.norm(exp_An - exp_A, ord=np.inf)
    first_norm = np.linalg.norm(exp_An - exp_A, ord=1)

    if fro_norm < THRESHOLD:
        break

    fro_norm_error.append(fro_norm)
    inf_norm_error.append(inf_norm)
    first_norm_error.append(first_norm)

    eigenvalues_approx = np.linalg.eigvals(exp_An)

    first_eigenvalues.append(eigenvalues_approx[0])
    second_eigenvalues.append(eigenvalues_approx[1])

# napake približkov l.v.
```

```

e1 = np.abs(eigenvalues[0] - eigenvalues_approx[0])
e2 = np.abs(eigenvalues[1] - eigenvalues_approx[1])

first_eigenvalue_error.append(e1)
second_eigenvalue_error.append(e2)

```

### 1.3.3 Tabeliran prikaz približkov lastnih vrednosti

```

[ ]: from tabulate import tabulate

n = len(first_eigenvalues)
eig_results = np.array([np.arange(n).astype(str), eigenvalues[0]*np.ones(n),
    ↪first_eigenvalues, first_eigenvalue_error, eigenvalues[1]*np.ones(n),
    ↪second_eigenvalues, second_eigenvalue_error]).T
table = tabulate(eig_results, headers=['Iteration', 'First eigenvalue', 'First
    ↪eigenvalue approximation', 'First eigenvalue error', 'Second eigenvalue',
    ↪'Second eigenvalue approximation', 'Second eigenvalue error'],
    ↪tablefmt='psql', floatfmt='.16f')
print(table)

```

```

+-----+-----+-----+-----+
| Iteration | First eigenvalue | First eigenvalue approximation | First
eigenvalue error | Second eigenvalue | Second eigenvalue approximation |
Second eigenvalue error |
+-----+-----+-----+-----+
|          0 | 4.1132503787829267 | 1.0000000000000000 |
3.1132503787829267 | 0.2431167344342142 | 1.0000000000000000 |
0.7568832655657858 |
|          1 | 4.1132503787829267 | 2.4142135623730949 |
1.6990368164098317 | 0.2431167344342142 | -0.4142135623730951 |
0.6573302968073093 |
|          2 | 4.1132503787829267 | 3.4142135623730949 |
0.6990368164098317 | 0.2431167344342142 | 0.5857864376269049 |
0.3426697031926906 |
|          3 | 4.1132503787829267 | 3.8856180831641272 |
0.2276322956187995 | 0.2431167344342142 | 0.1143819168358734 |
0.1287348175983408 |
|          4 | 4.1132503787829267 | 4.0522847498307932 |
0.0609656289521334 | 0.2431167344342142 | 0.2810485835025400 |
0.0379318490683258 |
|          5 | 4.1132503787829267 | 4.0994252019098969 |
0.0138251768730298 | 0.2431167344342142 | 0.2339081314234369 |
0.0092086030107773 |

```

	6   4.1132503787829267	4.1105363130210080
0.0027140657619187	0.2431167344342142	0.2450192425345480
0.0019025081003338		
	7   4.1132503787829267	4.1127810964533458
0.0004692823295809	0.2431167344342142	0.2427744591022096
0.0003422753320046		
	8   4.1132503787829267	4.1131779218501716
0.0000724569327550	0.2431167344342142	0.2431712844990350
0.0000545500648208		
	9   4.1132503787829267	4.1132402769455139
0.0000101018374128	0.2431167344342142	0.2431089294036922
0.0000078050305220		
	10   4.1132503787829267	4.1132490952876655
0.0000012834952612	0.2431167344342142	0.2431177477458439
0.0000010133116297		
	11   4.1132503787829267	4.1132502290166721
0.0000001497662545	0.2431167344342142	0.2431166140168376
0.0000001204173766		
	12   4.1132503787829267	4.1132503626279169
0.0000000161550098	0.2431167344342142	0.2431167476280823
0.0000000131938681		
	13   4.1132503787829267	4.1132503771629043
0.0000000016200223	0.2431167344342142	0.2431167330930952
0.0000000013411190		
	14   4.1132503787829267	4.1132503786311592
0.0000000001517675	0.2431167344342142	0.2431167345613506
0.0000000001271364		
	15   4.1132503787829267	4.1132503787695871
0.0000000000133396	0.2431167344342142	0.2431167344229220
0.0000000000112922		
	16   4.1132503787829267	4.1132503787818226
0.0000000000011040	0.2431167344342142	0.2431167344351575
0.0000000000009433		
	17   4.1132503787829267	4.1132503787828405
0.0000000000000862	0.2431167344342142	0.2431167344341397
0.0000000000000745		
	18   4.1132503787829267	4.1132503787829204
0.0000000000000062	0.2431167344342142	0.2431167344342197
0.0000000000000055		
	19   4.1132503787829267	4.1132503787829267
0.0000000000000000	0.2431167344342142	0.2431167344342138
0.0000000000000004		
+-----+-----+-----+-----+		
-----+-----+-----+-----+		
-----+		

### 1.3.4 Tabeliran prikaz vseh napak, lastnih vrednosti in norm matrike

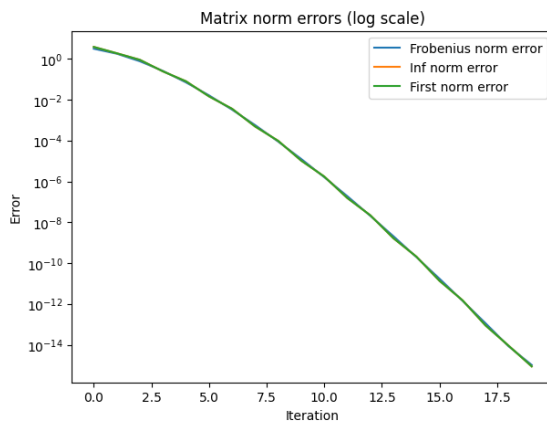
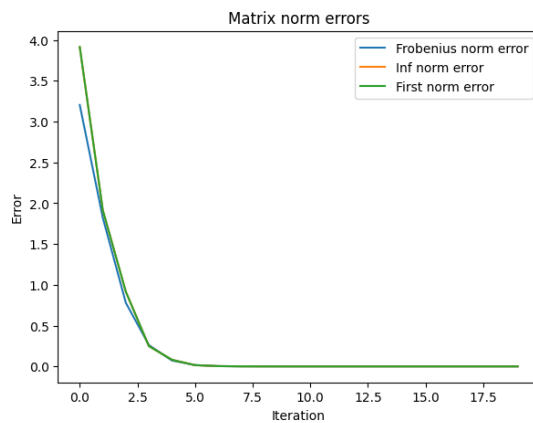
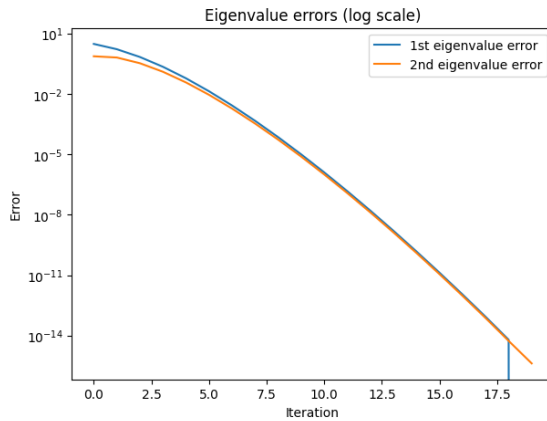
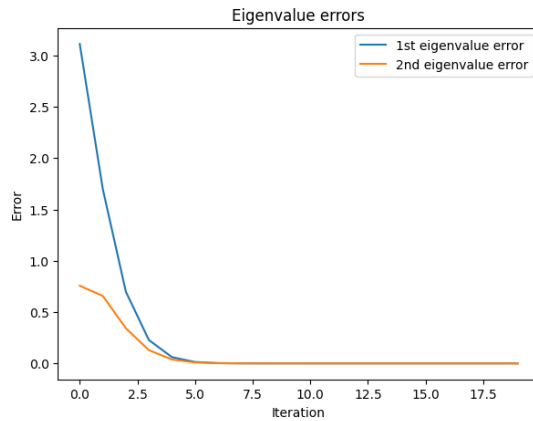
```
[ ]: from tabulate import tabulate

n = len(first_eigenvalues)
err_results = np.array([np.arange(n).astype(str), first_eigenvalue_error,
    ↪second_eigenvalue_error, fro_norm_error, inf_norm_error, first_norm_error]).T
table = tabulate(err_results, headers=['Iteration', '1st eigenvalue error',
    ↪'2nd eigenvalue error', 'Frobenius norm error', 'Inf norm error', 'First
    ↪norm error'], tablefmt='psql', floatfmt='.16f')
print(table)
```

```
+-----+-----+-----+-----+
| Iteration | 1st eigenvalue error | 2nd eigenvalue error | Frobenius
norm error | Inf norm error | First norm error |
+-----+-----+-----+-----+
|          0 | 3.1132503787829267 | 0.7568832655657858 |
3.2039351114973553 | 3.9147813006257524 | 3.9147813006257524 |
|          1 | 1.6990368164098317 | 0.6573302968073093 |
1.8217599245281590 | 1.9147813006257521 | 1.9147813006257521 |
|          2 | 0.6990368164098317 | 0.3426697031926906 |
0.7785081863298294 | 0.9147813006257521 | 0.9147813006257521 |
|          3 | 0.2276322956187995 | 0.1287348175983408 |
0.2615131263832911 | 0.2481146339590854 | 0.2481146339590854 |
|          4 | 0.0609656289521334 | 0.0379318490683258 |
0.0718027373243634 | 0.0814479672924189 | 0.0814479672924189 |
|          5 | 0.0138251768730298 | 0.0092086030107773 |
0.0166112577784071 | 0.0147813006257522 | 0.0147813006257522 |
|          6 | 0.0027140657619187 | 0.0019025081003338 |
0.0033144667794172 | 0.0036701895146412 | 0.0036701895146412 |
|          7 | 0.0004692823295809 | 0.0003422753320046 |
0.0005808427564811 | 0.0004955863400380 | 0.0004955863400380 |
|          8 | 0.0000724569327550 | 0.0000545500648208 |
0.0000906957368148 | 0.0000987609432126 | 0.0000987609432126 |
|          9 | 0.0000101018374128 | 0.0000078050305220 |
0.0000127657988617 | 0.0000105775216956 | 0.0000105775216956 |
|         10 | 0.0000012834952612 | 0.0000010133116297 |
0.0000016352860746 | 0.0000017591795440 | 0.0000017591795440 |
|         11 | 0.0000001497662545 | 0.0000001204173766 |
0.0000001921725159 | 0.0000001558446072 | 0.0000001558446072 |
|         12 | 0.0000000161550098 | 0.0000000131938681 |
0.0000000208581525 | 0.0000000222333625 | 0.0000000222333625 |
|         13 | 0.0000000016200223 | 0.0000000013411190 |
0.0000000021031112 | 0.0000000016777866 | 0.0000000016777866 |
|         14 | 0.0000000001517675 | 0.0000000001271364 |
0.0000000001979829 | 0.0000000002095313 | 0.0000000002095313 |
```



```
plt.plot(fro_norm_error, label='Frobenius norm error')
plt.plot(1st_eigenvalue_error, label='1st eigenvalue error')
plt.plot(2nd_eigenvalue_error, label='2nd eigenvalue error')
plt.yscale('log')
plt.legend()
plt.title('Matrix norm errors (log scale)')
plt.xlabel('Iteration')
plt.ylabel('Error')
plt.show()
```



## 1.4

$$e^{iA}$$

```
[ ]: import numpy as np
      from scipy.linalg import expm

      A = 1j * np.array([[1,1],[1,-1]])
```



```

eigenvalues = np.linalg.eigvals(A)
eigenvalues = np.exp(eigenvalues)
print(f'Eigenvalues of exp(A): {eigenvalues}')

exp_A = expm(A)
print(f'exp(A):')
print(exp_A)

```

```

Eigenvalues of exp(A): [0.15594369+0.98776595j 0.15594369-0.98776595j]
exp(A):
[[0.15594369+0.698456j 0.          +0.698456j]
 [0.          +0.698456j 0.15594369-0.698456j]]

```

#### 1.4.1 Glavna zanka

```

[ ]: MAX_ITERATIONS = 100
    THRESHOLD = 1e-15

    first_eigenvalues = []
    second_eigenvalues = []

    first_eigenvalue_error = []
    second_eigenvalue_error = []

    fro_norm_error = []
    inf_norm_error = []
    first_norm_error = []

    for n in range(MAX_ITERATIONS):
        exp_An = matrix_exp(A, n)

        fro_norm = np.linalg.norm(exp_An - exp_A, ord='fro')
        inf_norm = np.linalg.norm(exp_An - exp_A, ord=np.inf)
        first_norm = np.linalg.norm(exp_An - exp_A, ord=1)

        if fro_norm < THRESHOLD:
            break

        fro_norm_error.append(fro_norm)
        inf_norm_error.append(inf_norm)
        first_norm_error.append(first_norm)

    eigenvalues_approx = np.linalg.eigvals(exp_An)

    first_eigenvalues.append(eigenvalues_approx[0])
    second_eigenvalues.append(eigenvalues_approx[1])

```

```

e1 = np.abs(eigenvalues[0] - eigenvalues_approx[0])
e2 = np.abs(eigenvalues[1] - eigenvalues_approx[1])

first_eigenvalue_error.append(e1)
second_eigenvalue_error.append(e2)

```

#### 1.4.2 Tabeliran prikaz približkov lastnih vrednosti

```

[ ]: from tabulate import tabulate

n = len(first_eigenvalues)
eig_results = np.array([np.arange(n).astype(str), (eigenvalues[0]*np.ones(n)).
    ↪astype(str), np.array(first_eigenvalues).astype(str),
    ↪first_eigenvalue_error, (eigenvalues[1]*np.ones(n)).astype(str), np.
    ↪array(second_eigenvalues).astype(str), second_eigenvalue_error]).T
table = tabulate(eig_results, headers=['Iteration', '1st eigenvalue', '1st
    ↪eigenvalue approx', '1st eigenvalue error', '2nd eigenvalue', '2nd
    ↪eigenvalue approx', '2nd eigenvalue error'], tablefmt='psql', floatfmt='.'
    ↪16f')
print(table)

```

```

+-----+-----+-----+-----+
| Iteration | 1st eigenvalue | 1st eigenvalue approx |
| 1st eigenvalue error | 2nd eigenvalue | 2nd |
eigenvalue approx | 2nd eigenvalue error |
+-----+-----+-----+-----+
+-----+-----+-----+-----+
--|
|          0 | (0.1559436947653748+0.9877659459927355j) | (1+0j)
|    1.2992738781601245 | (0.1559436947653746-0.9877659459927355j) | (1+0j)
|    1.2992738781601247 |
|          1 | (0.1559436947653748+0.9877659459927355j) |
(0.9999999999999996+1.4142135623730945j) |    0.9456683435131028 |
(0.1559436947653746-0.9877659459927355j) |
(0.9999999999999998-1.414213562373095j) |    0.9456683435131034 |
|          2 | (0.1559436947653748+0.9877659459927355j) | 1.4142135623730947j
|    0.4540660804922191 | (0.1559436947653746-0.9877659459927355j) |
(-1.3877787807814457e-17-1.414213562373095j) |    0.4540660804922192 |
|          3 | (0.1559436947653748+0.9877659459927355j) | 0.9428090415820631j
|    0.1622946677844553 | (0.1559436947653746-0.9877659459927355j) |
(-2.7755575615628914e-17-0.9428090415820635j) |    0.1622946677844550 |
|          4 | (0.1559436947653748+0.9877659459927355j) |
(0.16666666666666663+0.9428090415820632j) |    0.0462180200850947 |

```

(0.1559436947653746-0.9877659459927355j) |  
 (0.16666666666666663-0.9428090415820635j) | 0.0462180200850945 |  
 | 5 | (0.1559436947653748+0.9877659459927355j) |  
 (0.16666666666666663+0.9899494936611662j) | 0.0109430346255599 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.16666666666666663-0.9899494936611666j) | 0.0109430346255602 |  
 | 6 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15555555555555534+0.9899494936611662j) | 0.0022177764690132 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15555555555555553-0.9899494936611666j) | 0.0022177764690135 |  
 | 7 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15555555555555534+0.987704710228828j) | 0.0003929400272060 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15555555555555556-0.9877047102288283j) | 0.0003929400272055 |  
 | 8 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15595238095238095+0.987704710228828j) | 0.0000618487560589 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15595238095238095-0.9877047102288283j) | 0.0000618487560586 |  
 | 9 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15595238095238095+0.9877670653241709j) | 0.0000087580104800 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15595238095238098-0.9877670653241711j) | 0.0000087580104803 |  
 | 10 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15594356261022924+0.987767065324171j) | 0.0000011271059600 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15594356261022924-0.987767065324171j) | 0.0000011271059600 |  
 | 11 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15594356261022924+0.9877659315951647j) | 0.0000001329371000 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15594356261022935-0.9877659315951649j) | 0.0000001329370996 |  
 | 12 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15594369622147408+0.9877659315951647j) | 0.0000000144710148 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15594369622147408-0.9877659315951649j) | 0.0000000144710146 |  
 | 13 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15594369622147397+0.987765946130152j) | 0.0000000014625690 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15594369622147397-0.9877659461301521j) | 0.0000000014625692 |  
 | 14 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15594369475321856+0.987765946130152j) | 0.0000000001379532 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15594369475321856-0.9877659461301521j) | 0.0000000001379533 |  
 | 15 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15594369475321856+0.9877659459917234j) | 0.0000000000121983 |  
 (0.1559436947653746-0.9877659459927355j) |  
 (0.15594369475321856-0.9877659459917236j) | 0.0000000000121981 |  
 | 16 | (0.1559436947653748+0.9877659459927355j) |  
 (0.15594369476545422+0.9877659459917235j) | 0.0000000000010151 |

```
(0.1559436947653746-0.9877659459927355j) |
(0.155943694765454-0.9877659459917237j)      |      0.0000000000010149 |
|      17 | (0.1559436947653748+0.9877659459927355j) |
(0.155943694765454+0.9877659459927416j)      |      0.0000000000000794 |
(0.1559436947653746-0.9877659459927355j) |
(0.1559436947654541-0.9877659459927417j)      |      0.0000000000000798 |
|      18 | (0.1559436947653748+0.9877659459927355j) |
(0.15594369476537406+0.9877659459927415j) |      0.0000000000000060 |
(0.1559436947653746-0.9877659459927355j) |
(0.15594369476537406-0.9877659459927417j)      |      0.0000000000000062 |
+-----+-----+-----+-----+
-----+-----+-----+-----+
-----+-----+-----+-----+
--+
```

### 1.4.3 Tabeliran prikaz vseh napak

```
[ ]: from tabulate import tabulate

err_results = np.array([np.arange(len(first_eigenvalue_error)),
    ↪first_eigenvalue_error, second_eigenvalue_error, fro_norm_error,
    ↪inf_norm_error, first_norm_error]).T
table = tabulate(err_results, headers=['Iteration', '1st eigenvalue error',
    ↪'2nd eigenvalue error', 'Frobenius norm error', 'Inf norm error', 'First
    ↪norm error'], tablefmt='psql')
print(table)
```

```
+-----+-----+-----+-----+
-----+-----+-----+-----+
|  Iteration |  1st eigenvalue error |  2nd eigenvalue error |  Frobenius
norm error |  Inf norm error |  First norm error |
|-----+-----+-----+-----+
-----+-----+-----+-----+
|          0 |          1.29927      |          1.29927      |
1.83745     |          1.79403      |          1.79403      |
|          1 |          0.945668     |          0.945668     |
1.33738     |          1.19785      |          1.19785      |
|          2 |          0.454066     |          0.454066     |
0.642146    |          0.641025     |          0.641025     |
|          3 |          0.162295     |          0.162295     |
0.229519    |          0.19094      |          0.19094      |
|          4 |          0.046218     |          0.046218     |
0.0653622   |          0.0653385     |          0.0653385     |
|          5 |          0.010943     |          0.010943     |
0.0154758   |          0.0123776     |          0.0123776     |
|          6 |          0.00221778    |          0.00221778    |
0.00313641  |          0.00313604    |          0.00313604    |
|          7 |          0.00039294    |          0.00039294    |
```



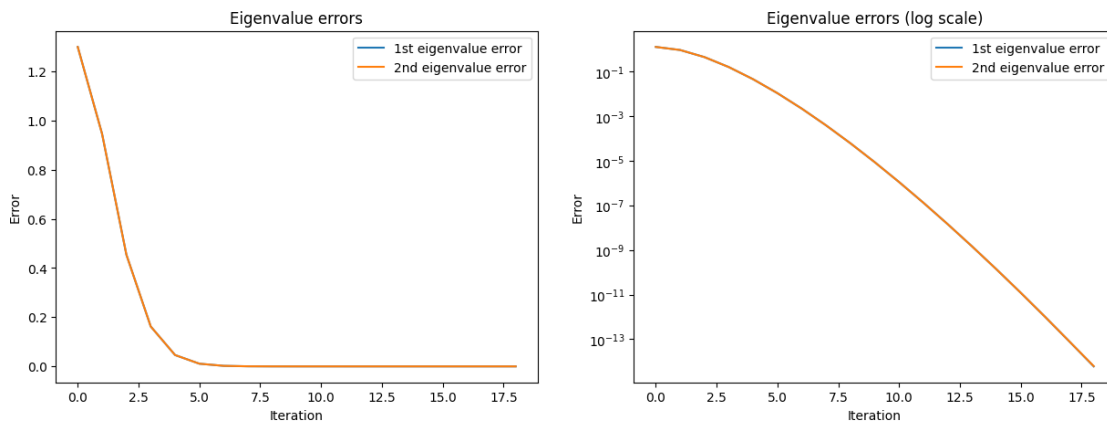
```

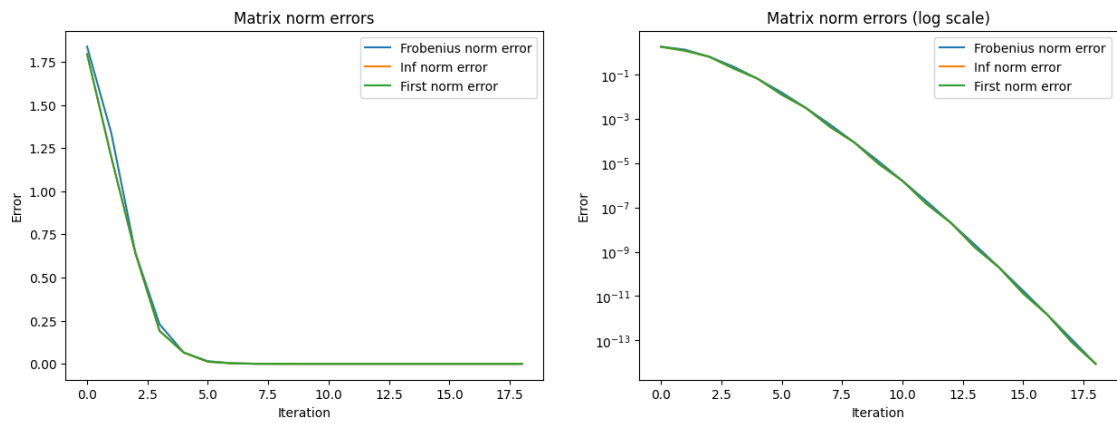
plt.show()

fig = plt.figure(figsize=(15, 5))
fig.add_subplot(1, 2, 1) # type: ignore
plt.plot(fro_norm_error, label='Frobenius norm error')
plt.plot(inf_norm_error, label='Inf norm error')
plt.plot(first_norm_error, label='First norm error')
plt.legend()
plt.title('Matrix norm errors')
plt.xlabel('Iteration')
plt.ylabel('Error')

fig.add_subplot(1, 2, 2) # type: ignore
plt.plot(fro_norm_error, label='Frobenius norm error')
plt.plot(inf_norm_error, label='Inf norm error')
plt.plot(first_norm_error, label='First norm error')
plt.yscale('log')
plt.legend()
plt.title('Matrix norm errors (log scale)')
plt.xlabel('Iteration')
plt.ylabel('Error')
plt.show()

```





[ ]: