

- Numerical Problem 6
- Steepest Decent
- Conugate Gradient

```
clc
clear all
```

Numerical Problem 6

```
A = zeros(100,100);

X = size(A,1); %Number of rows
Y = size(A,2); %Number of columns

for i = 1:X
    for j = 1:Y
        if i == j
            A(i,j) = 200;
        elseif i<=50 & j<=50
            A(i,j) = 1;
        elseif i>50 & j>50
            A(i,j) = -1;
        elseif i<=50 & j>50
            A(i,j) = 0;
        elseif i>50 & j<=50
            A(i,j) = 0;
        end
    end
end

b = zeros(X,1);
b(1,1) = 1;
x0 = zeros(X,1);

for i = 1:X
    x0(i,1) = i;
end

x0 = x0/norm(x0);

tol = 0.00001;

del = 1;
k = 1;
x(:,k) = x0;
```

Steepest Decent

```
%Error(1,1) = abs(norm(b-A*x0));

while del > tol

    r = b - A*x(i,k);

    Error(1,k) = norm(r);

    del = norm(r);

    alpha = (r'*r)/(r'*A*r);

    x(i,k+1) = x(i,k) + alpha*r;

    %Error(1,k) = abs(norm(x(i,k+1)-x(i,k)));

    k = k+1;

    kmax = k;

end

for i = 1:kmax-1
    k(1,i) = i;
end

figure(1)
plot(k,Error)
grid on
xlabel('k')
ylabel('error')
title('Steepest decent Error')

x(i,kmax)
```



Conugate Gradient

```
r = b - A*x0;
p = r;
k = 1;
x(:,1) = 0;
x(:,k) = x0;

del = 1;

%Error(1,1) = abs(norm(b-A*x0));

while del > tol

    Error(1,k) = norm(r);

    alpha = dot(p,r)/dot(A*p,p);

    x(:,k+1) = x(i,k) + alpha*p;
    r = r-alpha*A*p;

    beta = dot(A*p,r)/dot(A*p,p);

    p = r - beta*p;

    del = norm(r);

    %Error(1,k) = abs(norm(x(:,k+1)-x(i,k)));

    k = k+1;

    kmax = k;

end

figure(2)
plot(k,Error)
grid on
xlabel('k')
ylabel('error')
title('Conjugate Gradient Error')

x(i,kmax)
```

