Contents Problem 4 Problem 5 clc clear all Problem 4 A = [4,3,4;3,1,3;4,3,4];v0 = zeros(size(A,1),1);v0(1,1) = 1/2;v0(2,1) = 1/2;v0(3,1) = 1/2;% Max Guess v0 = v0/norm(v0); $v0_{max} = v0$ lambda0 = v0'\*A\*v0;Lambda(1,1) = lambda0;V(:,1) = v0;del = 1.0;tol = 0.000001;I = zeros(size(A)); I(1,1) = 1;I(2,2) = 1;I(3,3) = 1;lambda = lambda0; v = v0;a = 0;while del > tol a = a + 1;lambda1 = lambda; U = A - lambda\*I; $v = U \setminus v;$ v = v/norm(v);lambda = v'\*A\*v;del = abs(lambda - lambda1); error(a,1) = del;end k = zeros(a,1);for i = 1:a k(i,1) = i;end figure(1) loglog(k,error) grid <mark>on</mark> xlabel('Number of iterations') ylabel('Error') title('Max Eigen Value') v0 = zeros(size(A,1),1);v0(1,1) = 1/2;v0(2,1) = -1/2;v0(3,1) = 1/2;% Middle Guess v0 = v0/norm(v0); $v0_{middle} = v0$ lambda0 = v0'\*A\*v0;Lambda(1,1) = lambda0;V(:,1) = v0;del = 1.0;tol = 0.000001; I = zeros(size(A)); I(1,1) = 1;I(2,2) = 1;I(3,3) = 1;lambda = lambda0; v = v0;a = 0;while del > tol a = a + 1;lambda1 = lambda; U = A - lambda\*I; $v = U \setminus v;$ v = v/norm(v);lambda = v'\*A\*v;del = abs(lambda - lambda1); error(a,1) = del;k = zeros(a,1);for i = 1:a k(i,1) = i;end figure(2) loglog(k,error) grid on xlabel('Number of iterations') ylabel('Error') title('Middle Eigen Value') v0 = zeros(size(A,1),1);v0(1,1) = 1/2;v0(2,1) = -1/2;v0(3,1) = -1/2;% Min Guess v0 = v0/norm(v0); $v0_{min} = v0$ lambda0 = v0'\*A\*v0;Lambda(1,1) = lambda0;V(:,1) = v0;del = 1.0;tol = 0.000001;I = zeros(size(A)); I(1,1) = 1;I(2,2) = 1;I(3,3) = 1;lambda = lambda0; v = v0;a = 0;while del > tol a = a + 1;lambda1 = lambda; U = A - lambda\*I; $v = U \setminus v;$ v = v/norm(v);lambda = v'\*A\*v;del = abs(lambda - lambda1); error(a,1) = del;end k = zeros(a,1);**for** i = 1:a k(i,1) = i;end figure(3) loglog(k,error) grid <mark>on</mark> xlabel('Number of iterations') ylabel('Error') title('Min Eigen Value') % The best and most robust way is to use the Gram-Schmidt process to % orthogonalize the vectors at each step. However for this prblems size it % was easiest just to start here.  $v0_{max} =$ 0.5774 0.5774 0.5774  $v0_{middle} =$ 0.5774 -0.5774 0.5774  $v0_{min} =$ 0.5774 -0.5774 -0.5774 Max Eigen Value Middle Eigen Value Min Eigen Value 10<sup>-2</sup> 10<sup>-2</sup> 10<sup>-4</sup> 10<sup>-4</sup> 10<sup>-6</sup> 10<sup>-6</sup> 10<sup>-8</sup> 10-10 10<sup>-10</sup> 10<sup>-10</sup> 10<sup>-12</sup> 10<sup>-12</sup> 10<sup>-14</sup> 10<sup>-14</sup> 2.2 2.4 2.6 2.8 3 3.5 4 1.2 1.5 2.5 3.5 4 1.5 Number of iterations Number of iterations Number of iterations D = azelaxes(10,10);E = azelaxes(20,20);F = azelaxes(30,30);G = azelaxes(40,40);H = azelaxes(50,50);for i = 1:3 r1 = D(:,i)'\*A\*D(:,i);r1 = r1/(D(:,i)'\*D(:,i));W(i) = r1;for i = 1:3 r1 = E(:,i)'\*A\*E(:,i);r1 = r1/(E(:,i)'\*E(:,i));W(i+3) = r1;end for i = 1:3 r1 = F(:,i)'\*A\*F(:,i);r1 = r1/(F(:,i)'\*F(:,i));W(i+2\*3) = r1;for i = 1:3 r1 = G(:,i)'\*A\*G(:,i);r1 = r1/(G(:,i)'\*G(:,i));W(i+3\*3) = r1;end for i = 1:3 r1 = H(:,i)'\*A\*H(:,i);r1 = r1/(H(:,i)'\*H(:,i));W(i+4\*3) = r1;% The r values for the different unit vectors on the unit sphere I cannat % get the mesh to work at all. Problem 5 A = [4,3,4;3,1,3;4,3,4];b = eig(A);B = zeros(3,3);B(1,1) = max(b);B(3,3) = b(2,1);B(2,2) = min(b);AT(:,:,1) = A;fac = 1000; kmax = size(A,1)\*fac; %Arbitrarily large kmax >> n where A is nxn symmetric matrix for i = 2:kmax [Q,R] = qr(AT(:,:,i-1));AT(:,:,i) = R\*Q;Error = zeros(3,3,kmax); for i = 2:kmax Error(:,:,i) = abs(AT(:,:,i) - AT(:,:,i-1)); Error = abs(Error); total\_error = zeros(kmax,1); for i = 1:kmax total\_error(i,1) = sum(diag(Error(:,:,i))); k = zeros(kmax, 1);for i = 1:kmax k(i,1) = i;figure(4) loglog(k,total\_error) grid <mark>on</mark> xlabel('Iteration Step (logk)') ylabel('Summed Errors for Iterations log') title('Problem 5') Problem 5 10<sup>0</sup> 10<sup>-10</sup> 10<sup>-12</sup> 10<sup>-14</sup> 10<sup>-16</sup>

4 5

Iteration Step (logk)

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