Assignment 1

DSECL ZC416 - Mathematical Foundations for Data Science

Group Name:

Group132

Contribution Table:

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Q1) Gauss Seidel and Gauss Jacobi (5 marks)

i Write a function to check whether a given square matrix is diagonally dominant. Test the function on a randomly generated 4×4 matrix.

Program

```
import numpy as np

def isDDM(m, n) :
    for i in range(0, n) :
        sum = 0

        for j in range(0, n) :
            sum = sum + abs(m[i][j])

        sum = sum - abs(m[i][i])

        if (abs(m[i][i]) < sum) :
            return print (f"Matrix is not diagonally dominant.\n {m}")

        return print (f"Matrix is diagonally dominant.\n {m}")

n = 4

m = np.random.randint(10,size=(4,4))
isDDM(m, n)</pre>
```

```
D:\BITS-M.Tech\Semester1\SEM-1 MFDS\Assignment>python 1.py
Matrix is not diagonally dominant.
[[8 9 3 9]
[6 5 5 6]
[8 2 2 6]
[5 1 5 8]]
```

ii Write a function to generate Gauss Seidel Iteration for a given square matrix. The function should also return the values of $1, \infty$ and Frobenius norms of iteration matrix. Generate a random 4×4 matrix. Report the Iteration matrix and its norm values returned by the function along with the input matrix.

```
import math
import sys
from numpy.linalg import norm
import numpy as np
from numpy import inf
maxVal = math.sqrt(sys.float_info.max)/3
def seidel(a, x ,b):
   n = len(a)
    for j in range(0, n):
        d = b[j]
        for i in range(0, n):
            if(j != i):
                d = d - (a[j][i] * x[i])
        x[j] = d / a[j][j]
    return x
tolerance = 1e-10
a = np.array( [
    [4, 1, 2, 5],[3, 5, 1, 8],[1, 1, 3, 3],[4, 1, 2, 9]
], dtype='f')
b = np.array([4,7,3,6])
x = x = np.zeros_like(b, dtype=np.float)
print('A the given matrix')
print(a)
print('B')
print(b)
print(x)
for i in range(0, 1000):
    x_old = x.copy()
    execute = True
    for num in x_old:
        if (abs(num) > maxVal):
            print("Value is diverging")
            execute = False
```

```
break;
    if( execute == False):
        break
    x = seidel(a, x, b)
    if np.linalg.norm(x - x_old, ord=np.inf) / np.linalg.norm(x, ord=np.inf) <</pre>
tolerance:
        break
    print(x)
    print('First Norm')
    print(np.linalg.norm(x, ord=1))
    print('Infinite Norm')
    infintie_norm_of_x = norm(x,inf)
    print(infintie_norm_of_x)
    def frobeniusNorm(mat):
        sumSq = 0
        for i in range(len(mat)):
            sumSq += pow(mat[i], 2)
        res = math.sqrt(sumSq)
        return round(res, 5)
    print('Frobenius Norm')
    frobenius_norm_of_x = frobeniusNorm(x)
    print(frobenius_norm_of_x)
    print("Final Gauss Seidel Iteration")
    print(x)
```

```
1.386363635525996
Infinite Norm
0.5000000002724518
Frobenius Norm
0.76314
Final Gauss Seidel Iteration
[0.10227273 0.47727273 0.30681818 0.5
[0.10227273 0.47727273 0.30681818 0.5
First Norm
1.386363635910867
Infinite Norm
0.5000000001133733
Frobenius Norm
0.76314
Final Gauss Seidel Iteration
[0.10227273 0.47727273 0.30681818 0.5
[0.10227273 0.47727273 0.30681818 0.5
First Norm
1.3863636361767486
Infinite Norm
0.5000000000296465
Frobenius Norm
0.76314
Final Gauss Seidel Iteration
[0.10227273 0.47727273 0.30681818 0.5
[0.10227273 0.47727273 0.30681818 0.5
First Norm
1.386363636315765
Infinite Norm
0.499999999962303
Frobenius Norm
0.76314
Final Gauss Seidel Iteration
[0.10227273 0.47727273 0.30681818 0.5 ]
```

```
import math
import sys
from numpy.linalg import norm
import numpy as np
from numpy import inf
maxVal = math.sqrt(sys.float_info.max)/3
def jacobi(A, b, x, n):
    D = np.diag(A)
    R = A - np.diagflat(D)
    for i in range(n):
        x = (b - np.dot(R,x))/D
    return x
tolerance = 1e-10
a = np.array( [
    [4, 1, 2, 5],[3, 5, 1, 8],[1, 1, 3, 3],[4, 1, 2, 9]
], dtype='f')
b = np.array( [4,7,3,6] )
x = x = np.zeros_like(b, dtype=np.float)
n = len(a)
print('A the given matrix')
print(a)
print('B')
print(b)
print(x)
for i in range(0, 1000):
    x_old = x.copy()
    execute = True
    for num in x old:
        if (abs(num) > maxVal):
            print("Value is diverging")
            execute = False
            break;
    if( execute == False):
        break
    x = jacobi(a, x, b,n)
```

```
if np.linalg.norm(x - x_old, ord=np.inf) / np.linalg.norm(x, ord=np.inf) <</pre>
tolerance:
        break
    print(x)
    print("\n")
    print('First Norm')
    print(np.linalg.norm(x, ord=1))
    print('Infinite Norm')
    infintie_norm_of_x = norm(x,inf)
    print(infintie_norm_of_x)
    def frobeniusNorm(mat):
        sumSq = 0
        for i in range(len(mat)):
            sumSq += pow(mat[i], 2)
        res = math.sqrt(sumSq)
        return round(res, 5)
    print('Frobenius Norm')
    frobenius_norm_of_x = frobeniusNorm(x)
    print(frobenius_norm_of_x)
    print("Final Jacobi Iteration")
    print(x)
```

[20.99956509 26.40910979 23.99356917 7.93572631] [20.99956507 26.40910979 23.99356917 7.93572633] First Norm 79.3379703480943 Infinite Norm 26.40910978685766 Frobenius Norm 42.15554 Final Jacobi Iteration [20.99956507 26.40910979 23.99356917 7.93572633] [20.99956506 26.40910978 23.99356917 7.93572634] First Norm 79.3379703418717 Infinite Norm 26.409109783615254 Frobenius Norm 42.15554 Final Jacobi Iteration [20.99956506 26.40910978 23.99356917 7.93572634] [20.99956505 26.40910978 23.99356917 7.93572634] First Norm 79.3379703391371 Infinite Norm 26.409109782192168 Frobenius Norm 42.15554 Final Jacobi Iteration [20.99956505 26.40910978 23.99356917 7.93572634] iv Write a function that perform Gauss Seidel iterations. Generate a random 4×4 matrix A and generate a random $b \in R4$. Report the results of passing this matrix to function written in (i). Solve linear system Ax = b by using function in (ii). Generate a plot of $\|xk+1 - xk\|^2$ for first 100 iterations. Does it converge? or Is it diverging? Specify your observation. Take a screenshot of plot and paste it in the assignment document.

```
import numpy as np
import numpy.linalg as la
import time
def GaussSeidel(A,b):
       # dimension of the non-singular matrix
       n = len(A)
       # def. max iteration and criterions
       Kmax = 100;
       tol = 1.0e-4;
       btol = la.norm(b)*tol
            = np.zeros(n)
       x0
            = 0;
       stop = False
       x1
          = np.empty(n)
       while not(stop) and k < Kmax:</pre>
           print ("begin while with k =", k)
           x1 = np.zeros(n)
           for i in range(n):
                                       # rows of A
```

```
x1[i] = (b[i] - np.dot(A[i,0:i], x1[0:i]) - np.dot(A[i,i+1:n],
x0[i+1:n]) ) / A[i,i]
              print("x1 =", x1)
          r = b - np.dot(A,x1)
          stop = (la.norm(r) < btol) and (la.norm(x1-x0) < tol)
          print("end of for i ")
          print("x0 =", x0)
          print("btol = %e; la.norm(r) = %e; tol = %e; la.norm(x1-x0) = %e;
stop = %s " % (btol, la.norm(r), tol, la.norm(x1-x0), stop))
              = x1
          x0
          print("x0 =", x0, end='')
          print("end of current while ")
          k = k + 1
      if not(stop): # or if k >= Kmax
          print("\n")
          print('Not converges in %d iterations' % Kmax)
      return x1, k
A = np.array( [
   [ 3, -0.1, -0.2, 0.7],
   [0.1, 7, -0.3, 0.8],
   [0.3, -0.2, 10, 0.9],
   [0.5, -0.4, 7, 0.4]
], dtype='f')
b = np.array( [7.85, -19.3, 71.4, 65.3] )
```

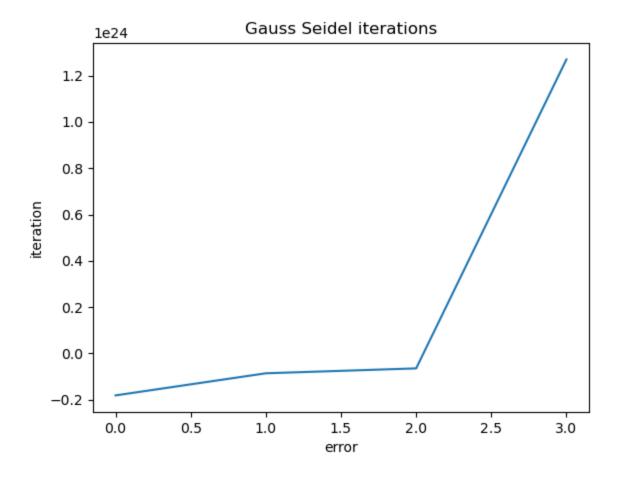
```
start = time.time()
x, k = GaussSeidel(A,b)
ending = time.time()
duration = ending-start
err = la.norm(xsol-x)
print('Iter.=%d duration=%f err=%e' % (k,duration,err))

import matplotlib.pyplot as plt

plt.plot(x)
plt.xlabel('error')
plt.ylabel('iteration')
plt.title('Gauss Seidel iterations')
plt.show()
```

```
x1 = [-3.85911614e+22 -1.82562444e+22 0.000000000e+00 0.00000000e+00]
x1 = \begin{bmatrix} -3.85911614e+22 & -1.82562444e+22 & -1.37414154e+22 & 0.000000000e+00 \\ x1 = \begin{bmatrix} -3.85911614e+22 & -1.82562444e+22 & -1.37414154e+22 & 2.70457472e+23 \end{bmatrix}
end of for i
x0 = [-2.30426424e+22 -1.09007373e+22 -8.20494925e+21  1.61489175e+23] btol = 9.897557e-03; la.norm(r) = 1.536639e+23; tol = 1.000000e-04; la.norm(x1-x0) = 1.104563e+23; stop = False x0 = [-3.85911614e+22 -1.82562444e+22 -1.37414154e+22  2.70457472e+23]end of current while
begin while with k = 97
x1 = [-6.46313783e+22 0.00000000e+00 0.00000000e+00 0.00000000e+00]
x1 = \begin{bmatrix} -6.46313783e+22 & -3.05750383e+22 & 0.00000000e+00 & 0.00000000e+00 \\ x1 = \begin{bmatrix} -6.46313783e+22 & -3.05750383e+22 & -2.30137312e+22 & 0.00000000e+00 \end{bmatrix}
x1 = \begin{bmatrix} -6.46313783e+22 & -3.05750383e+22 & -2.30137312e+22 & 4.52954474e+23 \end{bmatrix} end of for i
begin while with k = 98
 x1 = [-1.08242792e+23 0.00000000e+00 0.00000000e+00 0.00000000e+00]
x1 = \begin{bmatrix} -1.08242792e+23 & -5.12062035e+22 & -3.85427417e+22 & 0.00000000e+00 \end{bmatrix} end of for i
begin while with k = 99
x0 = [-1.08242792e+23 -5.12062035e+22 -3.85427417e+22 7.58595255e+23]
x_0 = \begin{bmatrix} -1.822732473 & -1.822737477 & -1.822737477 & -1.822737477 & -1.822737477 & -1.822737477 & -1.822737477 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.8227374777 & -1.822737477 & -1.822737477 & -1.822737477 & -1.822737477 & -1.822737477 & -1.822737477 & -1.822737477 & -1.82273747 & -1.82273747 & -1.82273747 & -1.82273747 & -1.82273747 & -1.82273747 & -1.82273747 & -1.82273747 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.8227374 & -1.82274 & -1.8227474 & -1.8227474 & -1.8227474 & -1.8227474 & -1.8227474 & -1.82
Not converges in 100 iterations
Iter.=100 duration=0.478719 err=1.287823e+24
```

Graph



```
import matplotlib.pyplot as plt
from numpy import array, zeros, diag, diagflat, dot
from pprint import pprint
import numpy as np
from numpy import array, inf
from numpy.linalg import norm
from scipy.linalg import solve
np.seterr(divide='ignore', invalid='ignore')
RandomMatrix = np.random.randint(100, size=(4, 4))
B = np.random.randint(100, size=(4, 1))
# Funnction to check diagonally dominant
def IsDiagonallyDominant(MyMatrix):
   D = np.diag(np.abs(MyMatrix))
    S = np.sum(np.abs(MyMatrix), axis=1) - D
   if np.all(D > S):
        print('matrix is diagonally dominant')
   else:
        print('NOT diagonally dominant')
    return
IsDiagonallyDominant(RandomMatrix)
```

```
def jacobi(A, b, N=99, x=None):
    """Solves the equation Ax=b via the Jacobi iterative method."""
    if x is None:
       x = zeros(len(A[0]))
    D = diag(A)
    R = A - diagflat(D)
    # Iterate for N times
    for i in range(N):
        x = x.astype('float64')
        x = (b - dot(R, x)) / D
    return x
A = RandomMatrix
b = B
N = 99
x = np.ones((4, 1), dtype=int)
print(A)
print(b)
print(N)
print(x)
sol = jacobi(A, b, N, x)
print("A:")
pprint(A)
```

```
print("b:")
pprint(b)

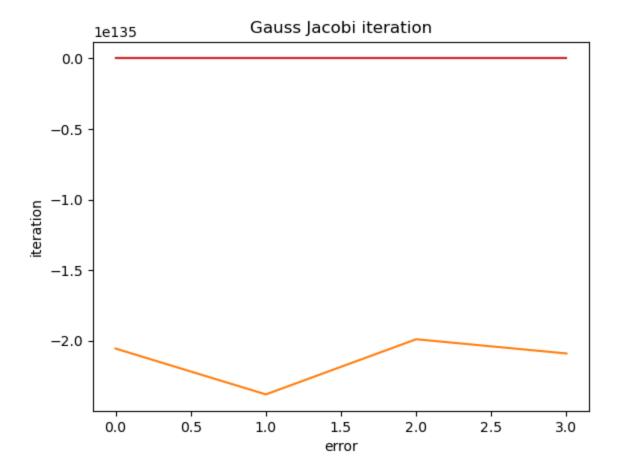
print("x:")
pprint(sol)

import matplotlib.pyplot as plt

plt.plot(sol)
plt.ylabel('error')
plt.xlabel('iteration')
plt.title('Gauss Jacobi iteration')
plt.show()
```

```
NOT diagonally dominant
[[71 66 46 65]
 [71 20 72 14]
[12 13 55 70]
 [33 92 96 1]]
[[50]
  [90]
  [47]
 [85]]
99
[[1]
 [1]
[1]
[1]]
array([[71, 66, 46, 65],
         [71, 36, 46, 63],
[71, 20, 72, 14],
[12, 13, 55, 70],
[33, 92, 96, 1]])
b:
array([[50],
          [90],
         [47],
[85]])
array([[-8.04998191e+033, -2.09877494e+088, -7.41964068e+044,
           -1.23092992e+217],
         [-6.80406055e+033, -1.77394085e+088, -6.27127924e+044, -1.04041497e+217],
         [-5.13678893e+033, -1.33925318e+088, -4.73456072e+044, -7.85470982e+216],
         [-8.84501472e+033, -2.30605428e+088, -8.15241969e+044, -1.35249910e+217]])
```

Graph



Q2) LU Decomposition, Vector Spaces and LT

i Find the LU decomposition of the matrix $A = \begin{bmatrix} 1 & 0 & 1 \\ -a & a & a \\ b & b & a \end{bmatrix}$

For which real numbers a and b does it exist?

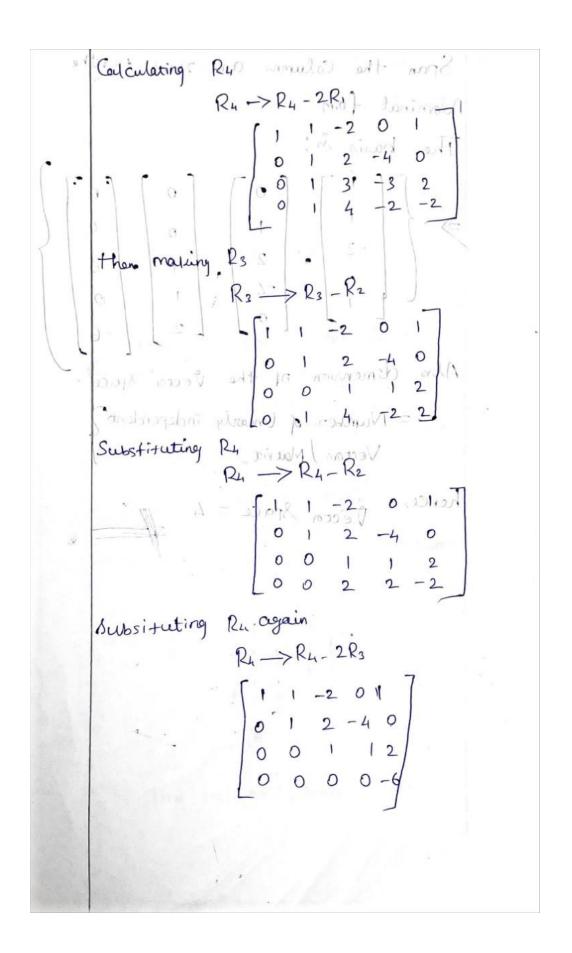
```
DSECL ZC416-Mathematical Foundation for
                                                                                                                                                              Data Scien Ce.
                        Q2) LU Decomposition, Vector Spaces and
                                                      Find the LU decomposition of the matrix
                                               A= [1 0 1] when it exists.

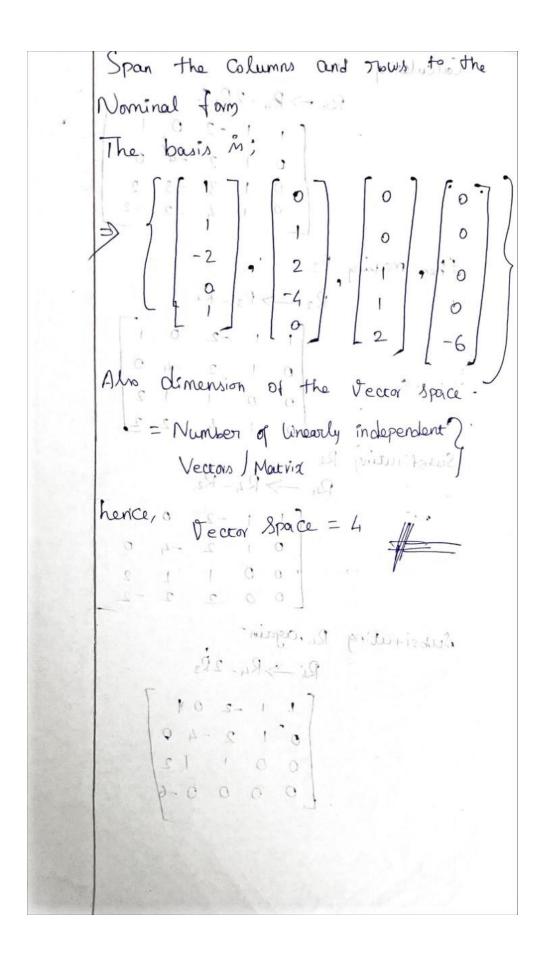
A a a a when it exists.

For which read numbers as b exists.
                        Solution: - A = LU 10 minimpo priting
A = [aaa] o i c de i o ok
                                                      Reducing the moutrise,
                                                                                                    \begin{array}{c} R_{2} \rightarrow R_{-} = R_{1} \\ R_{2} \rightarrow R_{-} = R_{1} \\ R_{3} \rightarrow R_{-} = R_{1} \\ R_{4} \rightarrow R_{-} = R_{1} \\ R_{4} \rightarrow R_{-} = R_{1} \\ R_{5} \rightarrow R_{2} \\ R_{5} \rightarrow R_{1} \\ R_{5} \rightarrow R_{2} \\ R_{5} \rightarrow
                                                      For 12 taking the identity, moutria
                                                                                                     0 0 4 7 10 10 0 1 = was
                                                     writing Coefficient of a in L at;
```

ii Find the dimension of the vector space spanned by the vectors $\{[1, 1, -2, 0, 1], [1, 2, 0, -4, 1], [0, 1, 3, -3, 2], [2, 3, 0, -2, 0]\}$ and find a basis for the space.

Find the dimension of the vector speak speak speak by the vectors
$$[[1,1-2,01], [1,2,0-4,1]]$$
, $[0,1,3,-3,2], [2,30,-2,0]$ $[0,1,3,-3,2], [2,30,-2,0]$ $[0,1,3,-3,2], [2,30,-2,0]$ $[0,1,3,-3,2], [2,30,-2,0]$ $[0,1,3,-3,2], [2,30,-2,0]$ $[0,1,3,-3,2], [2,3,0,-2,0]$ $[0,1,3,-3,2], [2,3,0,-2,0]$ $[0,1,3,-3,2], [2,3,0,-2,0]$ $[0,1,2,0,-4,1], [2,3,0,-2,0], [2,3,0,-2,0]$ $[0,1,2,0,-4,1], [2,3,0,-2,0], [2$





iii Suppose that A is a matrix such that the complete solution to

$$Ax = \begin{cases} 1 & 0 & 0 \\ 1 & \text{is of th1e form } : x = \begin{cases} 1 + c & 2, c \in \mathbb{R} \\ 1 & 1 \end{cases}$$

- (a) What can be said about the columns of matrix A?
- (b) Find the dimension of null space and rank of matrix A.

iii) all hat Can be said about Columns of matrix (A) 6) Find the dimension of null spora & vank of moutrix A?

Solution: $\begin{bmatrix} A \end{bmatrix}_{m \times n} \begin{bmatrix} 0 \\ 1+2C \\ 1+C \end{bmatrix}_{2 \times 1} = \begin{bmatrix} 1 \\ 4 \\ 1 \end{bmatrix}_{1 \times 2}$ We know that matrix multiplication is possible by only by when Number of Column in } Number of Column?
Mourix A

Mourix A Oridor of Moutrix: A = 4 x 3 hence Moutria 'A' has '3' Columns. $Ax = \begin{bmatrix} 1 \\ 4 \end{bmatrix}$ To find the null, space · Panie also = 1

Pedua the Pow echelam aformist with the got [14]

$$x = \begin{bmatrix} 0 \\ 1 \end{bmatrix} + c \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$

$$x = \begin{bmatrix} 1 \\ 1 + 2 \\ 1 + c \end{bmatrix}$$
For null spoce;
$$\begin{bmatrix} 14 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 + 2 \\ 1 + c \end{bmatrix}$$

$$\begin{bmatrix} 1 + 2 \\ 1 + c \end{bmatrix}$$

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