# MFDS: Assignment 1 Submission

Group Number: 323 and members are:

Name	ID No.	Email ID
RAGESH HAJELA	2021SC04877	2021SC04877@wilp.bits-pilani.ac.in
THAKARE KEDAR SATISHRAO	2021SC04878	2021SC04878@wilp.bits-pilani.ac.in
D V S RAMA KRISHNA	2021SC04879	2021SC04879@wilp.bits-pilani.ac.in

## Q1) Gauss Seidel and Gauss Jacobi

#### Q1-i) Problem Statement

Part a) Write a function to check whether a given square matrix is diagonally dominant.

Part b) Test the function on a randomly generated  $4 \times 4$  matrix.

Deliverable(s): Code that performs the check and the results obtained for the matrix

#### Q1-i) Solution

Part a) Write a function to check whether a given square matrix is diagonally dominant.

#### **Part b)** Generate $4 \times 4$ matrix and test the function.

```
import numpy as np

n = 4
A = np.random.randint(60, size=(n, n))
print("Randomly Generated Matrix : ", "\n", "\n", A, "\n")

K = DiagonallyDominantCheck(A, n)
if K == n:
    print("Randomly Generated", n, "X", n, "Matrix is Diagonally Dominant")
else:
    print("Randomly Generated", n, "X", n, "Matrix is not Diagonally Dominant")
```

#### Output:

Randomly Generated Matrix:

```
[[ 6 54 41 27]
[40 45 56 53]
[41 39 24 0]
[21 27 24 38]]
```

Randomly Generated 4 X 4 Matrix is not Diagonally Dominant

#### Q1-ii) Problem Statement

- Write a function to generate Gauss Seidel Iteration for a given square matrix.
- The function should also return the values of 1, ∞ and Frobenius norms of iteration matrix.
- Generate a random 4 ×4 matrix.
- Report the Iteration matrix and its norm values returned by the function alongwith the input matrix.
- Deliverable(s): The input matrix, iteration matrix and the three norms obtained

#### Q1-ii) Solution

```
import math
   Vfro = math.sqrt(S) # No of Columns = 1 hence Vector 1 Norm will be just sum of
   return V1, Vinf, Vfro
                     Vector Frobenius Norm :
```

```
Randomly Generated Matrix A:
 [[23 21 51 16]
 [17 42 29 37]
 [28 16 0 57]
 [49 59 12 34]]
Randomly Generated Matrix B:
 [[43]
 [32]
 [26]
 [28]]
Here is x:
[[0.]]
 [0.]
 [0.]
 [0.]]
 Value of Vector 1 Norm:
 [129]
 Value of Vector Infinity Norm:
 [43]
 Value of Vector Frobenius Norm :
 658.2552696332936
```

## Q1-iii) Problem Statement

Repeat part (ii) for the Gauss Jacobi iteration

Deliverable(s): The input matrix, iteration matrix and the three norms obtained.

### Q1-iii) Solution

```
import numpy as np
import math

n = 4  # No Rows/ Columns of Random Matrix
N = 100  # No of iterations to be performed
a = np.random.randint(60, size=(n, n))
b = np.random.randint(60, size=(n, 1))

print("Randomly Generated Matrix A: ", "\n", "\n", a, "\n")
print("Randomly Generated Matrix B: ", "\n", "\n", b, "\n")

def jacobi(A, x, b, N=99):
    n = len(A)
    V1 = 0
    Vinf = 0
    Vfro = 0
    S = 0
    for k in range(0, N):
```

```
D = np.diag(A)
        x = x.astype('float64')
        c = x[:, 0].reshape(4, 1)
x = jacobi(a, x, b, N)
```

[0.]

```
[[32  1 58 41]
[16 32  6 52]
[18 29 39 38]
[31 47 43 51]]

Randomly Generated Matrix B:
[[ 6]
[57]
[34]
[15]]

Initial value of x:
[[0.]
[0.]
```

Randomly Generated Matrix A:

```
[0.]]
Value of Vector 1 Norm :
[112]
Value of Vector Infinity Norm :
[57]
Value of Vector Frobenius Norm :
683.0812543175226
```

#### Q1-iv) Problem Statement

- Write a function that perform Gauss Seidel iterations. Generate a random 4 × 4 matrix A and generate a random b ∈ R4. Report the results of passing this matrix to function written in
  - o (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.
- Deliverable(s): The input matrix and the vector, the 10 successive iterates and the plot

### Q1-iv) Solution

```
x = GuassSeidel(A, x, b, N)
import matplotlib.pyplot as plt
plt.plot(x)
```

```
Randomly Generated Matrix :
[[16 17 37 24]
[31 10 5 13]
[35 46 54 24]
[33 0 1 52]]
Randomly Generated 4 X 4 Matrix is not Diagonally Dominant
Randomly Generated Matrix B:
[[40]
[8]
[45]
[17]]
Initial value of x:
[[0.]
[0.]
[0.]
[0.]]
The value of x after 0 iterations
[[2.5]
[0.]
[0.]
[0.]]
The value of x after 1 iterations
[[ 2.5 ]
[-6.95]
 [ 0. ]
 [ 0. ]]
The value of x after 2 iterations
 [[ 2.5 ]
 [-6.95]
 [ 5.13333333]
 [ 0. ]]
The value of x after 3 iterations
 [[ 2.5 ]
```

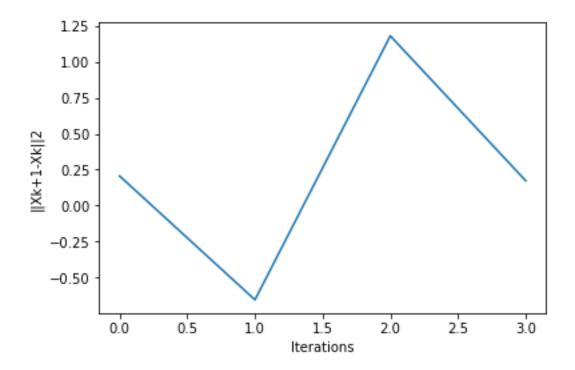
```
[-6.95]
[ 5.13333333]
[-1.35833333]]
The value of x after 4 iterations
[[ 0.05104167]
[-6.95
[ 5.13333333]
[-1.35833333]]
The value of x after 5 iterations
[[ 0.05104167]
[-0.1590625]
[ 5.13333333]
[-1.358333331]
The value of x after 6 iterations
[[ 0.05104167]
[-0.1590625]
[ 1.53945216]
[-1.35833333]]
The value of x after 7 iterations
[[ 0.05104167]
[-0.1590625]
[ 1.53945216]
[ 0.2649264 ]]
The value of x after 8 iterations
[[-1.28836882]
[-0.1590625]
[ 1.53945216]
[ 0.2649264 ]]
The value of x after 9 iterations
[[-1.28836882]
[ 3.67981293]
[ 1.53945216]
[ 0.2649264 ]]
The value of x after 10 iterations
[[-1.28836882]
```

```
[ 3.67981293]
[-1.58401333]
[ 0.2649264 ]]

Value of Vector 1 Norm :
[110]

Value of Vector Infinity Norm :
[45]

Value of Vector Frobenius Norm :
630.7138812488591
```



## **Observations:**

Plotted graph shows neither convergence, nor divergence. This is because the matrix A does not meet the criteria for the convergence or the divergence as it is randomly generated. With every run, graph shows a different plot due to randomly generated input matrices.

#### Q1-v) Problem Statement

- Repeat part (iv) for the Gauss Jacobi iteration
- Deliverable(s): The input matrix and the vector, the 10 successive iterates and the plot

#### Q1-v) Solution

```
N = 100
A = np.random.randint(60, size=(n, n))
b = np.random.randint(60, size=(n, 1))
def DiagonallyDominantCheck(a, b):
    D = np.diag(A)
```

```
x = x.astype('float64')
        c = x[:, 0].reshape(4, 1)
x = jacobi(A, x, b, N)
import matplotlib.pyplot as plt
plt.ylabel('||Xk+1-Xk||2')
plt.show()
```

Randomly Generated Matrix :

```
[[5 41 26 48]
[38 23 8 2]
[28 7 1 5]
[42 37 24 17]]

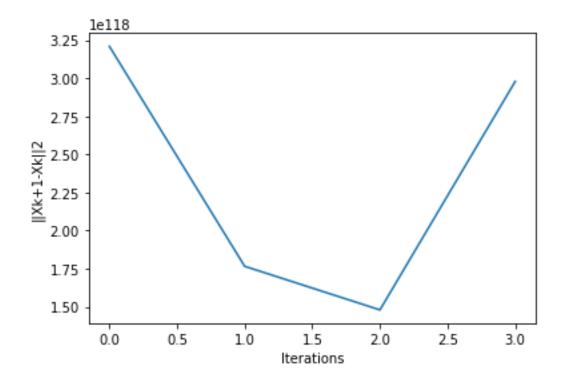
Randomly Generated 4 X 4 Matrix is not Diagonally Dominant

Randomly Generated Matrix B:

[[52]
[30]
[5]
[58]]
```

```
Initial value of x:
[[0.]
[0.]
[0.]
[0.]]
The value of x after 1 iterations
[[10.4]
[ 6. ]
[ 1. ]
[11.6]]
The value of x after 2 iterations
[[-155.36]
[-79.28]
[ -77.24]
[-124.96]]
The value of x after 3 iterations
[[2261.76]
[1360.304]
[1106.968]
[2274.048]]
The value of x after 4 iterations
[[-38731.1872]
[-19864.144]
[-16843.3296]
[-34366.88 ]]
The value of x after 5 iterations
[[580403.74272]
[335059.10208]
[279072.32992]
[553196.22016]]
The value of x after \ 6 iterations
[[-9509334.066176]
[-5078856.660608]
[-4272538.922304]
[-8694364.377856]]
```

```
The value of x after 7 iterations
[[1.47329735e+08]
[8.25847529e+07]
[6.90570355e+07]
[1.37970144e+08]]
The value of x after 8 iterations
[[-2.36080493e+09]
[-1.28538530e+09]
[-1.07863532e+09]
[-2.18017071e+09]]
The value of x after 9 iterations
[[3.70787019e+10]
[2.05400023e+10]
[1.72002177e+10]
[3.45200621e+10]]
The value of x after 10 iterations
[[-5.89261747e+11]
[-3.23126508e+11]
[-2.70916796e+11]
[-5.46018158e+11]]
Value of Vector 1 Norm :
[145]
Value of Vector Infinity Norm :
[58]
Value of Vector Frobenius Norm :
836.2415918859813
```



#### **Observations:**

Plotted graph shows neither convergence, nor divergence. This is because the matrix A does not meet the criteria for the convergence or the divergence as it is randomly generated. With every run, graph shows a different plot due to randomly generated input matrices.

# Q2) LU Decomposition, Vector Space and LT

<u></u>	
	MFDS ASSIGNMENT - OI
	GROUP NUMBER - 323
	PROBLEM STATEMENT
	(d2) LU Decomposition, Vector Spaces and LT.
	i) find the LU decomposition of the matrix A = a a a
	when it exists. For which real numbers a and b does it exist;
	SOLVERN
	Taking an example of an nan matrix A, it can be
	Taking an example of an non matrix A, it can be reduced to its now echelon form U without any row
	interchanges by only usty the elemetry row operations
	Ri -> Ri - mij Rj for j = 1,2, n-1, and
	i = j+1, j+2, n
	We can define on non matrix L = [lij] as follows.
	ly = { my if isj
	) i if inj
	( ' ' 1 < )
	Using this thrown, we can now reduce the matter A juen
	Using this thrown, we can now reduce the matrix A juen in the problem, without interchangly the rows.

Here, 
$$A = \begin{bmatrix} 1 & 0 & 1 \\ a & a & a \\ b & b & a \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & 0 & 1 \\ 0 & a & 0 \\ 0 & b & a-b \end{bmatrix} \xrightarrow{Applied} \underset{R_2 \leftarrow R_2 - (a)}{\underbrace{R_2 \leftarrow R_2 - (a)R_1}} \underset{R_3 \leftarrow R_3 - (b)R_1}{\underbrace{R_3 \leftarrow R_3 - (b)R_1}}$$

$$\Rightarrow \begin{bmatrix} 1 & 0 & 1 \\ 0 & a & 0 \\ 0 & 0 & a-b \end{bmatrix} \xrightarrow{Applied} \underset{R_3 \leftarrow R_3 - (b)}{\underbrace{R_3 \leftarrow R_3 - (b)R_1}} \underset{R_2 \leftarrow R_3 - (b)}{\underbrace{R_3 \leftarrow R_3 - (b)R_2}}$$

last step R3 - (b) R2 is only possible when a to Become we need the prot elevent to be non-zero.

So based on the elementary row operation we observe trafdlowy

Hernebity some operations	From the Theorem
R2 = R2 - (a) R1	$m_{21} = a$
R3 - R3 - (b) R1	M31 = b
R3 = R3 - ( = R2	$m_{32} = \frac{b}{a}$

Therefore we can have the I make form as follows.

$$L = \begin{bmatrix} 1 & 0 & 0 \\ m_{21} & 1 & 0 \\ m_{31} & m_{32} & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & b/a & 1 \end{bmatrix}$$

Finally, we get the following. [A = LO]

where 
$$L = \begin{bmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & b/a & 1 \end{bmatrix}$$

and  $U = \begin{bmatrix} 1 & 0 & 1 \\ 0 & a & 0 \\ 0 & 0 & a-6 \end{bmatrix}$ 

And A = LU will only be possible when a #0

So, a can be any real number other than zero
le. a non-zero real number

Add b can be any real number.

Therefore, a carbe any mon-zero reclimander, and be can be any real number.

# PROBLEM STHEMENT

(2) ii) Find the dimension of the vector spanned sythe vector  $\{[1,1,-2,0,1],[1,2,0,-4,1],$ [0,1,3,-3,2],[2,3,0,-2,0] and find a basis for The space.

## SOLUTION

lets say the vector input is A', credite the matter A from input

$$A = \begin{bmatrix} 1 & 1 & -2 & 0 & 1 \\ 1 & 2 & 0 & -4 & 1 \\ 0 & 1 & 3 & -3 & 2 \\ 2 & 3 & 0 & -2 & 0 \end{bmatrix}$$

We get four linearly independent vectors, and these vectors will span the vector space of A.

Therefore. The basis are

$$\{[1,1,-2,0,1],[0,1,2,-4,0],[0,0,1,1,2],[0,0,0,0,-6]\}$$

As, almension of the vector space is the number of bhearly independent vectors, so for A vector space -

Dimension of the vector space = 4

## PROPLEM STATE MENT

(2) iii) Suppose that A is a matrix such that the

$$Ax = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

is of the form:

$$\mathcal{H} = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} + C \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix}, C \in \mathbb{R}$$

a) what can be said about the columns of matrix A?

b) Find the dimension of null space and rank of matrix A:

## SOLUTION

As observed from the input.

$$A_{(4\times m)} \times 2C_{(m\times i)} = \begin{bmatrix} 1 \\ 4 \\ 1 \end{bmatrix}$$

there, dimension of A is (4xm) and Juxi dimension of x is (MXI).

From the composite solution

$$n = \begin{bmatrix} 0 \\ 1 \end{bmatrix} + C \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix}, C \in \mathbb{R}.$$

So, dimension of x is (3x1).

So, dimension of  $\mathcal{H} = (m\chi_1) = (3\chi_1) \Rightarrow m=2$ .

Thus, dimension of  $\mathcal{H} = (4\chi_{M}) = (4\chi_{Z})$ Therefore, matrix  $\mathcal{A}$  has 3 columns.

The conglete solution for  $\mathcal{A}$  is.  $\chi = \begin{bmatrix} 0 \\ 1 \end{bmatrix} + C \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix}$ ,  $C \in \mathbb{R}$ .

Here,  $\chi = \chi_p + \chi_s$ Where  $\chi_s$  is particular solution.  $\chi_s$  is special solution, and  $\chi_s$  is special solution.

of hull space. So, dim (null space) = 1

Applying Rank - Nullity Theorem, we have Rank(A) + Nullity(A) = Columns(A).

As we already know that Mullily (A) = 1, and columns (A) = 3

So thaty, frank (A) = 2

This solution answers regarding columns of matrix A, dimension of null space and rank of matrix A.