

### Project 3 Raktim Biswas

| n    | A residual norm | Ahat residual norm | A k  | Ahat k |
|------|-----------------|--------------------|------|--------|
| 10   | 9.0200e-16      | 5.4656e-19         | 10   | 10     |
| 100  | 3.7527e-15      | 8.6763e-09         | 100  | 21     |
| 1000 | 5.7600e-15      | 8.6723e-09         | 1000 | 21     |
| 2000 | 6.6289e-15      | 8.6722e-09         | 2000 | 21     |

- A. We see that A always requires n steps to return a residual within  $10^{-8}$  due to round off error, and that Ahat requires only 21 steps for  $n \geq 100$ . This is an indication that Ahat is a well-conditioned matrix for CG while A is not. Ahat demonstrates that CG finds a solution faster relative to n as n increases.
- B. The method is effective as a direct method as we observed in the first approximation to CG using the conjugate direction method (and magic). The properties of the method did indicate that if  $r_j = 0$  when  $j < n$ , then the method ends early which we did observe. This is a result of having a set of A orthogonal (A conjugate) vectors for choosing a new direction for each iteration.
- C. Resources
- <https://github.com/hanyoseob/matlab-CG>
  - <https://www.youtube.com/watch?v=eAYohMUpPMA&t=172s>
  - <https://www.mathworks.com/matlabcentral/fileexchange/55087-conjugate-gradient-method>