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CSC 349A Ass. 4

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$$1. (a). \quad A X^{(4)} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \Rightarrow X^{(4)} = \left[\begin{array}{cccc|c} 0 & -2 & -2 & -4 & 0 \\ -1 & -1 & 1 & 0 & 0 \\ 2 & 4 & -2 & 0 & 0 \\ 1 & 1 & -1 & 0.5 & 1 \end{array} \right]$$

step 1: $k=1, p=3, \therefore$ row 1 and row 3 switch

$$\therefore \left[\begin{array}{cccc|c} 2 & 4 & -2 & 0 & 0 \\ -1 & -1 & 1 & 0 & 0 \\ 0 & -2 & -2 & -4 & 0 \\ 1 & 1 & -1 & 0.5 & 1 \end{array} \right]$$

forward elimination a_{21}, a_{31}, a_{41}

$$m_{21} = \frac{a_{21}}{a_{11}} = \frac{-1}{2} \quad m_{31} = 0 \quad m_{41} = \frac{1}{2}$$

$$E_2 = E_2 - m_{21} E_1: \quad a_{21} = a_{21} - m_{21} a_{11} = -1 - \left(-\frac{1}{2}\right)(2) = 0$$

$$a_{22} = a_{22} - m_{21} a_{12} = -1 - \left(-\frac{1}{2}\right)(4) = 1$$

$$a_{23} = a_{23} - m_{21} a_{13} = 1 - \left(-\frac{1}{2}\right)(-2) = 0$$

$$a_{24} = a_{24} - m_{21} a_{14} = 0$$

$$b_2 = b_2 - m_{21} b_1 = 0$$

$$E_3 = E_3 - m_{31} E_1: \quad \text{since } m_{31} = 0, E_3 \text{ no change}$$

$$E_4 = E_4 - m_{41} E_1: \quad a_{41} = a_{41} - m_{41} a_{11} = 1 - \left(\frac{1}{2}\right)(2) = 0$$

$$a_{42} = a_{42} - m_{41} a_{12} = 1 - \left(\frac{1}{2}\right)(4) = -1$$

$$a_{43} = a_{43} - m_{41} a_{13} = -1 - \left(\frac{1}{2}\right)(-2) = 0$$

$$a_{44} = a_{44} - m_{41} a_{14} = 0.5$$

$$b_4 = b_4 - m_{41} b_1 = 1$$

$$\therefore \text{new matrix} = \left[\begin{array}{cccc|c} 2 & 4 & -2 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & -2 & -2 & -4 & 0 \\ 0 & -1 & 0 & 0.5 & 1 \end{array} \right]$$

Step 2: $k=2, p=3, \therefore$ row 2 and 3 switch

$$\therefore \left[\begin{array}{cccc|c} 2 & 4 & -2 & 0 & 0 \\ 0 & -2 & -2 & -4 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0.5 & 1 \end{array} \right]$$

forward elimination a_{32}, a_{42}

$$m_{32} = \frac{a_{32}}{a_{22}} = \frac{-1}{-2} = \frac{1}{2} \quad m_{42} = \frac{a_{42}}{a_{22}} = \frac{-1}{-2} = \frac{1}{2}$$

$$E_3 = E_3 - m_{32} E_2: \quad a_{32} = a_{32} - m_{32} a_{22} = 1 - \left(\frac{1}{2}\right)(-2) = 0$$

$$a_{33} = a_{33} - m_{32} a_{23} = 0 - \left(\frac{1}{2}\right)(-2) = -1$$

$$a_{34} = a_{34} - m_{32} a_{24} = 0 - \left(\frac{1}{2}\right)(-4) = -2$$

$$b_3 = b_3 - m_{32} b_2 = 0$$

$$E_4 = E_4 - m_{42} E_3 : \quad a_{42} = a_{42} - m_{42} a_{22} = -1 - \left(\frac{1}{2}\right)(-2) = 0$$

$$a_{43} = a_{43} - m_{42} a_{23} = 0 - \left(\frac{1}{2}\right)(-2) = 1$$

$$a_{44} = a_{44} - m_{42} a_{24} = 0.5 - \left(\frac{1}{2}\right)(-4) = \frac{1}{2} + 2 = \frac{5}{2}$$

$$b_4 = b_4 - m_{42} b_3 = 1$$

$$\therefore \text{new matrix} = \left[\begin{array}{cccc|c} 2 & 4 & -2 & 0 & 0 \\ 0 & -2 & -2 & -4 & 0 \\ 0 & 0 & -1 & -2 & 0 \\ 0 & 0 & 1 & \frac{5}{2} & 1 \end{array} \right]$$

Step 3: $k=3, j=3$. no change

Forward elimination $a_{43}, m_{43} = \frac{a_{43}}{a_{33}} = -1$

$$E_4 = E_4 - m_{43} E_3 : \quad a_{43} = a_{43} - m_{43} a_{33} = 1 - (-1)(-1) = 0$$

$$a_{44} = a_{44} - m_{43} a_{34} = \frac{5}{2} - (-1)(2) = \frac{5}{2} + 2 = \frac{9}{2}$$

$$b_4 = b_4 - m_{43} b_3 = 1$$

$$\therefore \text{new matrix} = \left[\begin{array}{cccc|c} 2 & 4 & -2 & 0 & 0 \\ 0 & -2 & -2 & -4 & 0 \\ 0 & 0 & -1 & -2 & 0 \\ 0 & 0 & 0 & \frac{9}{2} & 1 \end{array} \right]$$

Step 4: back substitution: $\frac{1}{2}x_4 = 1 \Rightarrow x_4 = 2$

$$-x_3 - 2x_4 = 0$$

$$-x_3 - 4 = 0$$

$$\Rightarrow x_3 = -4$$

$$-2x_2 - 2x_3 - 4x_4 = 0$$

$$-2x_2 + 8 - 8 = 0$$

$$\Rightarrow x_2 = 0$$

$$2x_1 + 4x_2 - 2x_3 = 0$$

$$2x_1 - 2(-4) = 0$$

$$x_1 = -4$$

$$\therefore x^{(4)} = \begin{bmatrix} -4 \\ 0 \\ -4 \\ 2 \end{bmatrix}$$

②

1(b). from (a) we have in the end the matrix is

$$\left[\begin{array}{cccc|c} 2 & 4 & -2 & 0 & 0 \\ 0 & -2 & -2 & -4 & 0 \\ 0 & 0 & -1 & -2 & 0 \\ 0 & 0 & 0 & \frac{1}{2} & 1 \end{array} \right]$$

∵ we interchange 2 times

$$\therefore \det A = (-1)^2 (2)(-2)(-1)(\frac{1}{2}) = 2$$

2(a). $x_1 \leftarrow b_1 / a_{11}$

$$x_2 \leftarrow (b_2 - a_{21} \times x_1) / a_{22}$$

for $i = 3$ to n do

$$x_i \leftarrow (b_i - a_{i,i-1} \times x_{i-1} - a_{i,i-2} \times x_{i-2}) / a_{i,i}$$

end

2(b). the number of divisions = $1 + 1 + (n-3+1) = n$

the number of multiplications = $1 + 2(n-3+1) = 2n-3$

the number of subtractions = $1 + 2(n-3+1) = 2n-3$

the number of the addition = 0

∴ grand total = $n + 2n - 3 + 2n - 3 = 5n - 6$

2(c).

```
function x = fs(A,b)
n = size(A,1);
x(1,1) = b(1,1)/A(1,1);
x(2,1) = (b(2,1)-A(2,1)*x(1,1))/A(2,2);
for i=3:n
    x(i,1) = (b(i,1)-A(i,i-2)*x(i-2,1)-A(i,i-1)*x(i-1,1))/A(i,i);
end
end
```

```
>> A=[1 0 0 0; 2 3 0 0; 4 5 6 0; 0 7 8 9];
>> b=[1;5;15;24];
>> fs(A,b)
```

ans =

```
1
1
1
1
```

$$3(a). \begin{bmatrix} -0.2345 & 2.107 \\ 0.1234 & -1.115 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -2.345 \\ 1.001 \end{bmatrix}$$

↓

$$\left[\begin{array}{cc|c} -0.2345 & 2.107 & -2.345 \\ 0.1234 & -1.115 & 1.001 \end{array} \right]$$

Step 1: $k=1$, $p=1$, no change

forward elimination a_{21}

$$f_1(m_{21}) = \frac{f_1(a_{21})}{f_1(a_{11})} = \frac{f_1(0.1234)}{f_1(-0.2345)} = f_1(-0.526226) = -0.5262$$

$$E_2 = E_2 - m_{21} E_1 : f_1(a_{21}) = 0$$

$$\begin{aligned} f_1(a_{22}) &= f_1(f_1(a_{22}) - f_1(m_{21} \times a_{12})) \\ &= f_1(-1.115 - f_1(0.5262) \times (2.107)) \\ &= f_1(-1.115 - f_1(1.1087034)) \\ &= f_1(-1.115 + 1.109) \\ &\approx 0.006 \end{aligned}$$

$$\begin{aligned} f_1(b_2) &= f_1(f_1(b_2) - f_1(m_{21} \times b_1)) \\ &= f_1(1.001 - f_1(0.5262) \times (-2.345)) \\ &= f_1(1.001 - f_1(1.233939)) \\ &= f_1(1.001 - 1.234) \\ &= f_1(-0.233) \\ &= -0.233 \end{aligned}$$

$$\therefore \text{new matrix: } \left[\begin{array}{cc|c} -0.2345 & 2.107 & -2.345 \\ 0 & -0.006 & -0.233 \end{array} \right]$$

$$\begin{aligned} \text{Step 2: Back substitution: } f_1(x_2) &= f_1(-0.233 / -0.006) \\ &= f_1(38.83333) \\ &= 38.83 \end{aligned}$$

$$\begin{aligned} f_1(x_1) &= f_1(f_1(-2.345 - f_1(2.107 \times 38.83)) / -0.2345) \\ &= f_1(f_1(-2.345 - 81.81) / -0.2345) \\ &= f_1(-84.16 / -0.2345) \end{aligned}$$

$$\therefore \hat{x} = \begin{bmatrix} 358.9 \\ 38.83 \end{bmatrix} = 358.9$$

explain: we use Gaussian elimination with partial pivot to compute result, we get $\hat{x} = \begin{bmatrix} 358.9 \\ 38.83 \end{bmatrix}$
and exact solution $x = \begin{bmatrix} 345.404... \\ 37.329... \end{bmatrix}$,
there is a big difference between two results,
so it's very difficult to determine an accurate
computed solution to an ill-conditioned linear system.

3(b).

```
>> A=[-0.2345 2.107; 0.1234 -1.115];
```

```
>> cond(A)
```

ans =

3.9304e+03