

Question 1 Part 1

The G, C, f, and b matrices are given below:

$$G = \begin{bmatrix} \frac{1}{R_1} & -\frac{1}{R_1} & 0 & 1 & 0 \\ -\frac{1}{R_1} & \frac{1}{R_1} & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{R_2} & -\frac{1}{R_2} & 0 \\ 0 & 0 & -\frac{1}{R_2} & \frac{1}{R_2} & 1 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{bmatrix}$$

$$C = \begin{bmatrix} C_1 & -C_1 & 0 & 0 & 0 \\ -C_1 & C_1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & -L_1 \end{bmatrix}$$

$$f = \begin{bmatrix} 0 \\ e^{v_2} \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$b = \begin{bmatrix} 0 \\ 0 \\ 0 \\ I_S \\ E_S \\ 0 \end{bmatrix}$$

Question 1 Part 2

The G, C, f, and b matrices are given below:

$$\begin{aligned}
 G &= \begin{bmatrix} \frac{1}{R_2} + \mu & 0 & 0 & \mu & 0 & -\frac{1}{R_2} & 0 & 0 \\ 0 & \frac{1}{R_1} & -\frac{1}{R_1} & 0 & 0 & 0 & 0 & 0 \\ 0 & -\frac{1}{R_1} & \frac{1}{R_1} & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ -\frac{1}{R_2} & 0 & 0 & 0 & 0 & \frac{1}{R_2} & 0 & -1 \\ 0 & 0 & 1 & -1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & -1 & -\sigma & 0 \end{bmatrix} \\
 C &= \begin{bmatrix} C_1 + C_2 & 0 & -C_1 & -C_1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -C_1 & 0 & C_1 & 0 & 0 & 0 & 0 & 0 \\ -C_2 & 0 & 0 & C_2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -L & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \\
 f &= \begin{bmatrix} -I_o \left(e^{(v_5 - v_1)/V_T} - 1 \right) \\ 0 \\ 0 \\ 0 \\ I_o \left(e^{(v_5 - v_1)/V_T} - 1 \right) \\ 0 \\ 0 \\ 0 \end{bmatrix}
 \end{aligned}$$

$$b = \begin{bmatrix} -I_S \\ I_S \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

Question 3 Part 1

The OCAML code for computing the Γ and Γ inverse matrices is shown below. It uses the GNU Scientific library for all matrix operations though this is largely hidden by the stylized operators. As you can see, the Γ matrix is computed directly from the Γ inverse matrix through a simple transpose and then scaling operation.

```
(* Compute the gamma matrix *)
let gamma' n =
  let m = ones n n in
  for row = 0 to (n-1) do
    for col = 1 to (n/2) do
      let value = ((float (row+1)) *. (float col) *. 2. *. pi) /. (float n) in
      (m => (row, col*2-1)) (cos value);
      if (col*2) < n then (m => (row,col*2)) (sin value);
    done
  done;
  m

(* Compute the gamma matrix based on the gamma' matrix *)
let gamma n =
  let m = gamma' n in
  let f1 = 1. /. (float n) in
  let f2 = 2. /. (float n) in
  M.transpose_in_place m;
  for col = 0 to (n-1) do
    (m => (0,col)) ((m $@ (0,col)) *. f1)
  done;
  for row = 1 to (n-1) do
    for col = 0 to (n-1) do
      (m => (row,col)) ((m $@ (row,col)) *. f2)
    done
  done;
  m
```

The matrices satisfy the relation given by Eq 2.10 in the notes. This is demonstrated for the two cases of $H=5$ and $H=9$ below:

H=5

$$\left(\Gamma^{-1}\right)^T = \begin{pmatrix} 5 & 0 & 0 & 0 & 0 \\ 0 & 2.5 & 0 & 0 & 0 \\ 0 & 0 & 2.5 & 0 & 0 \\ 0 & 0 & 0 & 2.5 & 0 \\ 0 & 0 & 0 & 0 & 2.5 \end{pmatrix}$$

$$\Gamma^{-1} = \begin{pmatrix} 1 & 0.309017 & 0.951057 & -0.809017 & 0.587785 \\ 1 & -0.809017 & 0.587785 & 0.309017 & -0.951057 \\ 1 & -0.809017 & -0.587785 & 0.309017 & 0.951057 \\ 1 & 0.309017 & -0.951057 & -0.809017 & -0.587785 \\ 1 & 1 & 0 & 1 & 0 \end{pmatrix}$$

$$\Gamma = \begin{pmatrix} 0.2 & 0.2 & 0.2 & 0.2 & 0.2 \\ 0.123607 & -0.323607 & -0.323607 & 0.123607 & 0.4 \\ 0.380423 & 0.235114 & -0.235114 & -0.380423 & 0 \\ -0.323607 & 0.123607 & 0.123607 & -0.323607 & 0.4 \\ 0.235114 & -0.380423 & 0.380423 & -0.235114 & 0 \end{pmatrix}$$

$$\Gamma^{-1}\Gamma = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$

H=9

$$(\Gamma^{-1})^T = \begin{pmatrix} 9 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 4.5 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 4.5 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 4.5 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 4.5 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 4.5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 4.5 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 4.5 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 4.5 \end{pmatrix}$$

$$\Gamma^{-1} = \begin{pmatrix} 1 & 0.766044 & 0.642788 & 0.173648 & 0.984808 & -0.5 & 0.866025 & -0.939693 & 0.34202 \\ 1 & 0.173648 & 0.984808 & -0.939693 & 0.34202 & -0.5 & -0.866025 & 0.766044 & -0.642788 \\ 1 & -0.5 & 0.866025 & -0.5 & -0.866025 & 1 & 0 & -0.5 & 0.866025 \\ 1 & -0.939693 & 0.34202 & 0.766044 & -0.642788 & -0.5 & 0.866025 & 0.173648 & -0.984808 \\ 1 & -0.939693 & -0.34202 & 0.766044 & 0.642788 & -0.5 & -0.866025 & 0.173648 & 0.984808 \\ 1 & -0.5 & -0.866025 & -0.5 & 0.866025 & 1 & 0 & -0.5 & -0.866025 \\ 1 & 0.173648 & -0.984808 & -0.939693 & -0.34202 & -0.5 & 0.866025 & 0.766044 & 0.642788 \\ 1 & 0.766044 & -0.642788 & 0.173648 & -0.984808 & -0.5 & -0.866025 & -0.939693 & -0.34202 \\ 1 & 1 & 0 & 1 & 0 & 1 & 0 & 1 & 0 \end{pmatrix}$$

$$\Gamma =$$

$$\begin{pmatrix}
0.111111 & 0.111111 & 0.111111 & 0.111111 & 0.111111 & 0.111111 & 0.111111 & 0.111111 & 0.111111 \\
0.170232 & 0.0385885 & -0.111111 & -0.208821 & -0.208821 & -0.111111 & 0.0385885 & 0.170232 & 0.222222 \\
0.142842 & 0.218846 & 0.19245 & 0.0760045 & -0.0760045 & -0.19245 & -0.218846 & -0.142842 & 0 \\
0.0385885 & -0.208821 & -0.111111 & 0.170232 & 0.170232 & -0.111111 & -0.208821 & 0.0385885 & 0.222222 \\
0.218846 & 0.0760045 & -0.19245 & -0.142842 & 0.142842 & 0.19245 & -0.0760045 & -0.218846 & 0 \\
-0.111111 & -0.111111 & 0.222222 & -0.111111 & -0.111111 & 0.222222 & -0.111111 & -0.111111 & 0.222222 \\
0.19245 & -0.19245 & 0 & 0.19245 & -0.19245 & 0 & 0.19245 & -0.19245 & 0 \\
-0.208821 & 0.170232 & -0.111111 & 0.0385885 & 0.0385885 & -0.111111 & 0.170232 & -0.208821 & 0.222222 \\
0.0760045 & -0.142842 & 0.19245 & -0.218846 & 0.218846 & -0.19245 & 0.142842 & -0.0760045 & 0
\end{pmatrix}$$

$$\Gamma^{-1}\Gamma = \begin{pmatrix}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1
\end{pmatrix}$$