

```

1 import os, sys
2 sys.path.append(os.path.join(os.path.dirname(__file__), '../../ch02'))
3
4 from program2_1 import Dvector
5 from program2_2 import Dmatrix
6 from program2_3 import input_vector, input_matrix
7
8 N = 4 # N次正方行列
9
10 def main():
11     global N
12
13     a = Dmatrix(1, N, 1, N) # 行列 a[1...N][1...N]
14     b = Dvector(1, N) # b[1...N]
15
16     # ファイルのオープン
17     with open("input_cho.dat", "r") as fin:
18         with open("output_cho.dat", "w") as fout:
19             input_matrix( a, 'A', fin, fout ) # 行列 A の入出力
20             input_vector( b, 'b', fin, fout ) # ベクトル b の入出力
21             a_cd = cholesky_decomp( a ) # 修正コレスキー分解
22             b_cs = cholesky_solve( a_cd, b ) # 前進代入・後退代入
23
24             # 結果の出力
25             fout.write("Ax=bの解は次の通りです\n")
26             for i in range(1, N+1):
27                 fout.write("{:.6f}\t\n".format(b_cs[i]))
28
29
30 # 修正コレスキー分解
31 def cholesky_decomp(a: Dmatrix, N:int=N):
32     a_cd = a.copy()
33     for i in range(2, N+1):
34         for j in range(1,i):
35             a_cd[i][j] = (a_cd[i][j] - sum(( a_cd[i][k] * a_cd[k][k] * a_cd[j][k] for k in range(1, j) ))) / a_cd[j][j]
36             a_cd[i][i] -= sum((a_cd[i][k] * a_cd[i][k] * a_cd[k][k] for k in range(1, j+1) ))
37     return a_cd
38
39
40 # 修正コレスキー分解を利用して連立一次方程式を解く
41 def cholesky_solve(a_cd: Dmatrix, b: Dvector, N:int=N):
42     b_cs = b.copy()
43     # LDy = b
44     b_cs[1] = b[1] / a_cd[1][1]
45     for i in range(2, N+1):
46         b_cs[i] = ( b_cs[i] - sum( ( a_cd[j][j] * a_cd[i][j] * b_cs[j] for j in range(1,i) ) ) ) / a_cd[i][i]
47
48     # L^t x = y
49     for i in range(N-1, 0, -1):
50         b_cs[i] -= sum( ( a_cd[j][i] * b_cs[j] for j in range(i+1,N+1) ) )
51
52     return b_cs
53
54
55 if __name__ == "__main__":
56     main()

```