

1. Solve the following set of equations $Ax = b$.

lineq1.dat, lineq2.dat, lineq3.dat에 대해 1) Gauss-Jordan elimination, 2) LU decomposition, 3) SVD 적용하여 solve한 결과,

- lineq1.dat & Gauss-Jordan elimination:

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq1.dat gaussj
File 'lineq_dat/lineq1.dat' read complete. =====
Numerical Recipes run-time error...
gaussj: Singular Matrix
...now exiting to system...
(base) lee@lee 03-LinearEquation %
```

- lineq1.dat & LU decomposition:

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq1.dat ludcmp
File 'lineq_dat/lineq1.dat' read complete. =====
Using LU Decomposition: x = [ 1.00000 -3.00000 2.00000 0.00000 ]^t
```

- lineq1.dat & SVD:

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq1.dat svdcmp
File 'lineq_dat/lineq1.dat' read complete. =====
Using SVD: x = [ 1.73333 -1.53333 -0.20000 -0.73333 ]^t
```

- lineq2.dat & Gauss-Jordan elimination:

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq2.dat gaussj
File 'lineq_dat/lineq2.dat' read complete. =====
Using Gauss-Jordan Elimination: x = [ -2.87357 -0.61236 0.97628 0.63582 -0.55344 ]^t
```

- lineq2.dat & LU decomposition:

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq2.dat ludcmp
File 'lineq_dat/lineq2.dat' read complete. =====
Using LU Decomposition: x = [ -2.87357 -0.61236 0.97628 0.63582 -0.55344 ]^t
```

- lineq2.dat & SVD:

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq2.dat svdcmp
File 'lineq_dat/lineq2.dat' read complete. =====
Using SVD: x = [ -2.87357 -0.61236 0.97628 0.63582 -0.55344 ]^t
```

- lineq3.dat & Gauss-Jordan elimination:

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq3.dat gaussj
File 'lineq_dat/lineq3.dat' read complete. =====
Using Gauss-Jordan Elimination: x = [ -0.32661 1.53229 -1.04483 -1.58745 2.92848 -2.21893 ]^t
```

- lineq3.dat & LU decomposition:

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq3.dat ludcmp
File 'lineq_dat/lineq3.dat' read complete. =====
Using LU Decomposition: x = [ -0.32661 1.53229 -1.04483 -1.58745 2.92848 -2.21893 ]^t
```

- lineq3.dat & SVD:

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq3.dat svdcmp
File 'lineq_dat/lineq3.dat' read complete. =====
Using SVD: x = [ -0.32661 1.53229 -1.04482 -1.58745 2.92848 -2.21893 ]^t
```

2. Apply the method of iterative improvement (mprove()) to the above problem and discuss the results.

```
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq2.dat mprove
File 'lineq_dat/lineq2.dat' read complete. =====
Using LU Decomposition: x = [ -2.87357 -0.61236 0.97628 0.63582 -0.55344 ]^t
Solution x, noise added: x = [ -2.87356 -0.48082 1.73188 1.09447 -0.02067 ]^t
After improvement: x = [ -2.87357 -0.61236 0.97628 0.63582 -0.55344 ]^t
(base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq3.dat mprove
File 'lineq_dat/lineq3.dat' read complete. =====
Using LU Decomposition: x = [ -0.32661 1.53229 -1.04483 -1.58745 2.92848 -2.21893 ]^t
Solution x, noise added: x = [ -0.32660 1.66383 -0.28922 -1.12880 3.46125 -1.99997 ]^t
After improvement: x = [ -0.32661 1.53229 -1.04483 -1.58745 2.92848 -2.21893 ]^t
```

non-singular matrix (lineq2.dat, lineq3.dat)에 대해 LU decomposition하여 solution을 구한 뒤, solution vector element 각각에 [0, 1] 구간의 random noise를 추가하였다. 이후 mprove()를 한번 호출한 결과, 마지막 결과 (After improvement: ...)와 같이, 다시 원래 solution과 비슷해짐을 확인할 수 있었다.

Numerical Analysis in C에서 'Unless you are starting quite far from the true solution, one call is generally enough.'라고 언급한 대로, noise가 크지 않아 한번의 improvement call로도 noise 추가 전 solution과 비슷한 solution을 얻을 수 있었다.

3. Find the inverse and the determinant of the matrix A in the above problem.

non-singular matrix (lineq2.dat, lineq3.dat)에 대해 matrix A의 inverse matrix를 구한 결과,

```
• (base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq2.dat inverse
File 'lineq_dat/lineq2.dat' read complete. =====
Using LU Decomposition: inverse of matrix is
  0.35454  0.76694  0.20777 -0.59541  0.25313
  0.03545  0.12669  0.19578 -0.15954  0.05031
 -0.13869 -0.09854 -0.09672  0.12409  0.01642
 -0.05214 -0.30396 -0.02320  0.23462 -0.04458
  0.14911  0.45933  0.05136 -0.17101  0.04249
```

```
• (base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq3.dat inverse
File 'lineq_dat/lineq3.dat' read complete. =====
Using LU Decomposition: inverse of matrix is
 -0.16221  0.12280  0.02407 -0.01643 -0.02284  0.04613
  0.16941 -0.04112  0.22831 -0.08762  0.18031 -0.39565
 -0.01164  0.12274 -0.11741 -0.18098  0.01591  0.18677
  0.10567 -0.05173 -0.10892  0.29977  0.00086 -0.19054
 -0.05303 -0.04236  0.16051 -0.22403  0.16181  0.01502
 -0.06234 -0.06469 -0.23422  0.35113 -0.36483  0.43463
```

lineq1.dat, lineq2.dat, lineq3.dat 각각에 대해 matrix A의 determinant를 구한 결과,

```
• (base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq1.dat det
File 'lineq_dat/lineq1.dat' read complete. =====
Determinant of matrix A: -0.00000
• (base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq2.dat det
File 'lineq_dat/lineq2.dat' read complete. =====
Determinant of matrix A: 3835.99951
• (base) lee@lee 03-LinearEquation % ./linEq lineq_dat/lineq3.dat det
File 'lineq_dat/lineq3.dat' read complete. =====
Determinant of matrix A: 16178.40137
```