Homework 3

Math 3607, Summer 2021

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Problem 1.

This problem asks for hand-written solutions to a variety of problems that mostly deal with matrix size.

Problem 2.

This problem asks for a script that uses the Gram-Schmidt method to factor a matrix for large values of m and n. Then, check how accurate it is compared to the built-in MATLAB function gr.

```
m = input('Choose the number of rows: ');
n = input('Choose the number of columns: ');
A = randi(100,[m,n]);

[Q, R] = qr(A); %calling each function
[S, T] = gs(A);

ans1a = (Q'*Q) - eye(m); %check if each function gives zero matrix
fprintf('The QR approx for equation 1 is: \n')
```

The QR approx for equation 1 is:

```
disp(ans1a)
```

```
1.0e-15 *
Columns 1 through 18
           -0.0075
                      0.0305
                               -0.0112
                                         -0.0271
                                                   -0.0102
                                                               0.0186
                                                                         0.0055
                                                                                  -0.0322
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 -0.1110
           -0.4441
                               -0.0751
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                                                    0.1148
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                                                   -0.0235
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 -0.0547
           -0.0828
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 -0.0527
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                                  0.1397
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 -0.0204
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                       0.0035
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                                                        0.0306
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```
ans1b = (S'*S) - eye(n);
fprintf('The Gram-Schmidt approx for equation 1 is: \n')
```

The Gram-Schmidt approx for equation 1 is:

```
disp(ans1b)
```

```
Columns 1 through 18
 -0.0000
             0.0000
                       0.5471
                                 -0.2597
                                             0.8587
                                                       -0.7470
                                                                   0.8639
                                                                             -0.7774
                                                                                         0.8299
                                                                                                   -0.8538
                                                                                                               0.8469
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 0.0000
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                                 -0.5216
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                                                       -0.2580
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                                                                      -0.7759
                                                                                0.9313
                                                                                          -0.8532
                                                                                                    0.9524
                    -0.5193
                               0.4222
                                        -0.8517
                                                  0.6930
                                                           -0.8683
 -0.8022
          -0.3360
                                                                      0.7350
                                                                                -0.8469
                                                                                          0.8023
                                                                                                    -0.9128
 0.8281
           0.3864
                     0.5298
                              -0.4056
                                        0.8769
                                                  -0.7469
                                                            0.8885
                                                                     -0.7766
                                                                                0.9292
                                                                                          -0.8537
                                                                                                    0.9180
 -0.7697
          -0.3012
                    -0.4451
                               0.3659
                                        -0.7887
                                                  0.6535
                                                           -0.8019
                                                                      0.6436
                                                                                -0.8680
                                                                                          0.8090
                                                                                                    -0.8349
 0.8153
           0.3577
                     0.6034
                              -0.4268
                                        0.9101
                                                  -0.7343
                                                            0.9092
                                                                                0.9540
                                                                                          -0.8791
                                                                                                    0.9393
                                                                      -0.8150
 -0.7284
           -0.3952
                    -0.5327
                               0.3642
                                        -0.8302
                                                   0.6855
                                                            -0.8579
                                                                       0.7670
                                                                                -0.8948
                                                                                          0.7971
                                                                                                    -0.8897
Columns 19 through 20
 0.8153
          -0.7284
 0.3577
          -0.3952
 0.6034
          -0.5327
 -0.4268
           0.3642
 0.9101
          -0.8302
 -0.7343
           0.6855
 0.9092
          -0.8579
 -0.8150
           0.7670
 0.9540
          -0.8948
 -0.8791
           0.7971
 0.9393
          -0.8897
 -0.8733
           0.8429
 0.9465
          -0.8857
 -0.8560
           0.7538
 0.9147
          -0.8798
-0.8240
           0.8150
 0.9424
          -0.9207
 -0.8397
           0.8072
          -0.9548
      0
-0.9548
                0
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-0

```
ans2a = (Q*R) - A;
fprintf('The QR approx for equation 2 is: \n')
```

The QR approx for equation 2 is:

disp(ans2a)

```
1.0e-13 *
Columns 1 through 18
 0.2842
          -0.2309
                     0.2132
                               0.3553
                                        -0.1243
                                                  0.3553
                                                            0.4263
                                                                      0.2842
                                                                                0.1421
                                                                                          0.6395
                                                                                                   -0.0355
 0.0711
           0.1421
                    -0.2842
                              -0.2487
                                        -0.0711
                                                  -0.2842
                                                            -0.2809
                                                                     -0.2132
                                                                               -0.5329
                                                                                         -0.4263
                                                                                                   -0.1776
 0.0044
                               0.0711
                                        0.2842
                                                  0.2842
                                                            0.0355
                                                                     -0.0711
                                                                               -0.0711
                                                                                                    0.4263
                                                                                         -0.1421
 0.1421
          -0.0355
                     0.0622
                               0.0355
                                        0.4263
                                                  0.1421
                                                                 0
                                                                     -0.1421
                                                                               -0.0888
                                                                                         -0.1243
                                                                                                    0.4263
                     0.0178
                              -0.0178
 0.1421
               0
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                                                           -0.1421
                                                                     -0.2842
                                                                               -0.0711
                                                                                         -0.2842
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 0.1421
          -0.0711
                         0
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                                        -0.0711
                                                  0.3553
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                                                                                         -0.3197
                                                                                                         0
 0.0089
                         0
                              -0.0178
                                        0.1421
                                                  0.0355
                                                            0.0711
                                                                      0.2842
                                                                               -0.0711
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                0
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 0.0711
                0
                    -0.1421
                              -0.0711
                                        -0.1421
                                                 -0.1421
                                                           -0.1243
                                                                          0
                                                                               -0.2842
                                                                                         -0.1421
                                                                                                   -0.2132
          -0.0711
                                                  0.1421
                                                                           0
                                                                               -0.0888
 0.0355
                         0
                                   0
                                        0.0711
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                                                                                         -0.1421
                                                                                                        0
                    -0.1066
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                                        -0.1066
 0.0711
                0
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                                                            0.0711
                                                                           0
                                                                                                   -0.2132
                                                                                    0
                                                                                              0
 0.1421
                0
                    0.1421
                               0.1421
                                             0
                                                  0.1421
                                                            0.1421
                                                                      0.1421
                                                                               -0.0711
                                                                                         -0.0711
                                                                                                        0
 0.1421
          -0.1421
                     0.0711
                                    0
                                             0
                                                  0.0355
                                                           -0.0711
                                                                      0.0711
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 0.0711
                              -0.0711
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                                                            0.0444
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                                                                               -0.1421
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 0.1421
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 0.0178
                     0.0711
                                        -0.0711
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                                                            0.1421
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```

```
0.0355
             0
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                                      0
                                              0
                                                  -0.0355
                                                                   -0.2132
                                                                            0.2842
                                                                                     0.0355
                         -0.0266
                                          -0.0866
 0.0355
             0 -0.0089
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                                                                            -0.2132
                                                                                     0.1421
 0.1421
       -0.0711
                 -0.0355
                          0.1421
                                  -0.0355
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                                                                    0.0355
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                                                                                    -0.2487
                                  -0.0888
 0.0178
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                 -0.2132
                         -0.1421
                                          -0.1776
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                                                               0
                                                                   -0.1421
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                                                                                    -0.1421
 0.0355
        -0.0178
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                                                            0.1421
                                                                    0.0711
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                                                                                    -0.0178
         0
 0.0711
                 0.1421
                          0.1421
                                  0.0355
                                          0.1421
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                                                           0.1421
                                                                    0.1421
                                                                            0.2842
                                                                                    -0.0711
                                 -0.0711
                                          -0.0711
 0.0355
             0
                 -0.0178
                         0.0711
                                                   0.0355
                                                          -0.0711
                                                                            0.0711
                                                                                    -0.2487
       -0.0711
                 0.0711
                          0.1066 -0.0711
                                          -0.2842
                                                   0.0711
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                                                                            0.2132
 0.1421
                                                           0.1421
                                                                                        0
 0.1421
        -0.0711
                 0.1421
                          0.1421
                                    0
                                         0.0622
                                                   0.1421
                                                          0.1421
                                                                    0.1421
                                                                            -0.0711
                                                                                    -0.0555
 0.0711
        -0.0711
                -0.1066 -0.0711
                                     0
                                          -0.1421
                                                   0.0711
                                                            0
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 0.0089
        -0.0711 -0.1421 -0.1421 -0.2842
                                          -0.1066 -0.1421
                                                          -0.1421
                                                                                    -0.2132
                                                                    0
                                                                            -0.1421
 0.0711
          0
                0.1421 0.1421 -0.1421
                                           0
                                                     0
                                                           0.1421
                                                                   -0.1421
                                                                           0.0711
                                                                                    -0.0711
 0.1421
         -0.1421
                -0.1599
                          0 -0.0711
                                                      0 -0.1044
                                                                                    -0.0711
                                          -0.1421
                                                                    0
                                                                             0
 0.1421
         -0.0711
                    0
                          0.1421 -0.0711 0.2132
                                                   0.1421 0.1421
                                                                    0.1066
                                                                             0.0888
                                                                                     0.1421
Columns 19 through 20
         0.2842
 0.2842
 -0.5684
       -0.5684
 0.1421
       0.0711
 0.0711
         0.4263
 -0.0355
-0.0711
             0
       -0.0711
-0.0888
 -0.2132
         -0.5684
 0.1421
        -0.1954
    0
         0.1421
 0.1421
 -0.1421
 -0.4263
         -0.2842
 -0.1421
         -0.1421
         0.5329
     0
-0.2842
         0
 0.1421
         -0.1066
 -0.1421
             0
             0
    0
-0.2132
        -0.2842
       -0.0355
    0
 0.2132
            0
       -0.2132
 0.1421
 0.2842
 0.1421
 -0.0711
         0.0711
 -0.3553
        -0.2842
    0
         0.2842
-0.0711
         -0.1421
-0.1421
         0.2842
```

0

-0

-0

-0

0

0

-0

0

0

-0

-0

-0

0

-0

```
ans2b = (S*T) - A;
fprintf('The Gram-Schmidt approx for equation 2 is: \n')
```

The Gram-Schmidt approx for equation 2 is:

disp(ans2b)

```
1.0e-12 *
Columns 1 through 18
     0
        -0.0018
                              0
                                       0
                                          -0.0071
                                                        0
                                                                    0.0071
                                                                            -0.0071
                                                                                     0.0018
                      0
     0
             0
                      0
                              0
                                       0
                                               0
                                                   0.0040
                                                                0
                                                                    0.0036
                                                                               0
                                                                                         0
                      0
     0
         0.0071
                              0
                                       0
                                               0 -0.0089
                                                                0 -0.0071
                                                                                         0
     0
                      0
         0.0036
                              0
                                       0
                                               0
                                                   0.0142
                                                           -0.0027
                                                                   -0.0036
                                                                                         0
     0
              0
                      0
                          0.0027
                                  -0.0142
                                                       0
                                                              0
                                                                    0
                                                                                         0
                      0
                              0
                                  0.0071
                                           0.0036
                                                   -0.0142
                                                                0
                                                                    -0.0142
                                                                                     -0.0142
         -0.0071
                 -0.0142
                          0.0036
                                                   0.0071
```

0	0	0	0	0	0	-0.0089	0	0	0	0	
0	0	0	0	-0.0071	0	0.0071	-0.0142	0	0	-0.0036	
0	0	0	0	0	-0.0071	-0.0071	-0.0071	0	0	0.0213	0
0	0	0	0	0	0	0	0	-0.0071	-0.0142	0	0
0	0	0.0071	0	0.0071	0.0036	-0.0213	-0.0071	0.0142	-0.0071	0	
0	0	0	0	0.0071	0	0	0	0.0071	0	-0.0142	0
0	0	0	0	-0.0071	0	0.0044	0	0	0.0107	0	
0	0	0	0	0.0071	0	-0.0071	0.0071	0	0	0.0142	0
0	0	-0.0071	0	-0.0142	0	-0.0142	-0.0098	0.0142	0	0.0036	-0
0	0	0	-0.0018	0.0071	0	-0.0036	0	-0.0071	0	-0.0036	
0	0	0.0009	-0.0027	-0.0142	0.0016	-0.0071	0	0.0142	0	0.0071	
0	0	0	0	-0.0071	0	-0.0142	-0.0053	0.0036	0.0071	-0.0027	
0	0.0142	0	0	0.0022	0	0	-0.0071	0.0071	0	-0.0036	
0	0	0	0	0	0.0036	-0.0071	0	0.0018	0	0	
0	0	0	0	0	0	-0.0080	0	0	-0.0142		
0	0	0	0	0	-0.0071	-0.0036	-0.0071	0	0	-0.0071	-0
0	0	0	0	0	0	0.0071	0	0.0071	-0.0071	0.0142	
0	0	0	0	0.0142	-0.0115	0	0	0.0142	-0.0071	0.0049	-0
0	0	0	0	0	0	0	0	-0.0071	0	0	-0
0	0	0	0	0	-0.0036	-0.0142	0	-0.0284	0	0	
0	0	0	0	-0.0142	0	-0.0284	-0.0142	0	0	-0.0213	0
0	0	0.0018	0	-0.0071		-0.0142	-0.0087	0.0071	0	0.0071	0
0	0	0	0.0036	0	0	0	0	-0.0071	0.0089	0	0.
Columns 19	through 2	20									
0	0.1137										
0	0										

0 0 -0.0568 0 0 0 -0.0284 0 0.0284 0.0568 -0.0284 0 -0.0568 -0.0284 0.0568 -0.0568 0.0568 0 -0.1137 0 -0.0568 0 0 0.0568 0.0568 0.0568 0.0284 -0.0568 0.0142 -0.0284 -0.0284 0 0 0 -0.0284 0.0568 0.0568 0.1137 -0.0568 0 -0.0284 0 0.0568 0 0 0.0568 0.0568 0 0 0 0 0

Since both functions give values that are roughly zero for the respective equation, the Gram-Schmidt algorithm gives a good approximation to the qr function for these two equations.

Problem 3.

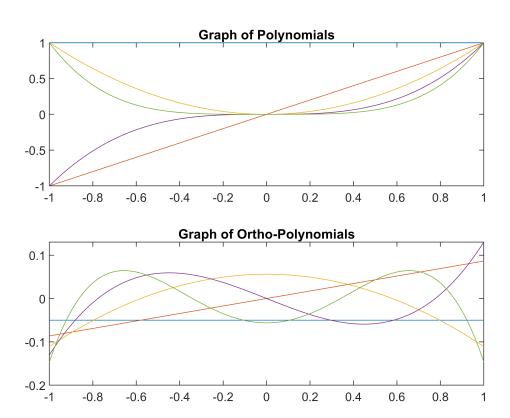
0

This problem asks for a script that plots the ortho-polynomials in MATLAB.

```
clf
x=linspace(-1,1,400)';
V=x.^(0:4);
[Q, ~] = qr(V,0);

subplot(2,1,1)
plot(x,V)
t1=title('Graph of Polynomials');

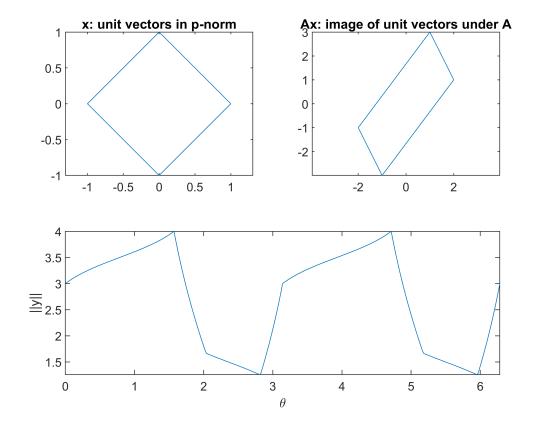
subplot(2,1,2)
plot(x,Q)
t2=title('Graph of Ortho-Polynomials');
```



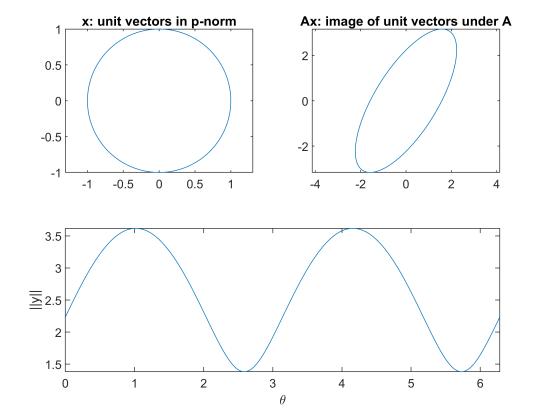
Problem 4.

This problem asks for a script that creates a function that graphs the unit vectors in the p-norm and calculates the approximate p-norm while comparing it to the actual p-norm.

```
A = [2 1; 1 3];
visMatrixNorm(A,1)
```

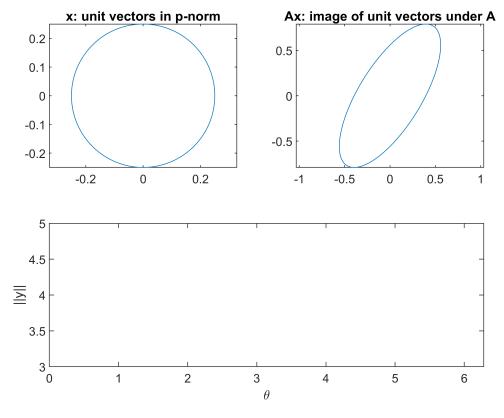


visMatrixNorm(A,2)



p = 2
approx. norm: 3.6179964204609893
actual norm: 3.6180339887498953

visMatrixNorm(A,inf);



```
function g = visMatrixNorm(A,p)
   %input A (2x2 matrix)
   %input p (p-norm where p is 1, 2, or inf)
   theta = linspace(0, 2*pi, 361);
   X = [cos(theta); sin(theta)]; % x: unit vectors in 2-norm
    if p ~= inf
        pnorm = sum(abs(X).^(p)).^(1/p);
       X2 = X ./ pnorm;
       Y2=A*X2;
       norm_Y2=sum(abs(Y2).^(p)).^(1/p);
       % visualization
        clf
        subplot(2,2,1)
        plot(X2(1,:), X2(2,:)), axis equal
       title('x: unit vectors in p-norm')
        subplot(2,2,2)
        plot(Y2(1,:), Y2(2,:)), axis equal
       title('Ax: image of unit vectors under A')
        subplot(2,1,2)
        plot(theta, norm_Y2), axis tight
       xlabel('\theta')
```

```
ylabel('||y||')
       % matrix norm approximation (and comparison)
       fprintf('p = %d \n',p)
       fprintf(' approx. norm: %18.16f\n', max(norm_Y2))
        fprintf(' actual norm: %18.16f\n', norm(A, p))
    else
        pnorm = max(abs(sum(A)));
       X2 = X ./ pnorm;
       Y2=A*X2;
       % visualization
        clf
        subplot(2,2,1)
        plot(X2(1,:), X2(2,:)), axis equal
       title('x: unit vectors in p-norm')
        subplot(2,2,2)
        plot(Y2(1,:), Y2(2,:)), axis equal
       title('Ax: image of unit vectors under A')
        subplot(2,1,2)
        plot(theta, pnorm), axis tight
        xlabel('\theta')
       ylabel('||y||')
       % matrix norm approximation (and comparison)
       fprintf('p = %d \n',p)
        fprintf(' approx. norm: %18.16f\n', max(pnorm))
        fprintf(' actual norm: %18.16f\n', norm(A, p))
    end
end
function [Q, R] = gs(S)
    %input S (m x n matrix where m>n)
    [m,n] = size(S);
    Q=zeros(m,n);
    R=zeros(n,n);
    B=S;
    for k=1:n %deals with column vectors
       Q(:,k) = B(:,k); %sets original column vectors equal to Q
        if k ~= 1 %if we are not in first column
            R(1:k-1,k) = Q(:,k-1)'*Q(:,k); %R matrix equals Q transpose times Q
            Q(:,k) = Q(:,k) - Q(:,1:k-1)*R(1:k-1,k);
            %next column in Q equals previous
            % minus the projections of new vector
        end
        R(k,k) = norm(Q(:,k)); %find norm of column vectors of Q
        Q(:,k) = Q(:,k)/R(k,k); %divide by norm to get unit vectors
    end
end
```