Project-I

Viviana Petrescu

EPFL

viviana.petrescu@epfl.ch

1 PageRank

1.1 Exercise1

i) After randomly initializing x0 and repeating the experiments. E has the eigenvalues

$$\begin{pmatrix} 1 \\ -0.5000 + 0.2887i \\ -0.5000 - 0.2887i \\ 0 \end{pmatrix}$$

two real and two complex values, the largest eigenvalue is 1. The sequence E^15x0 normalised using 12 norm, as the number of iterations increases tends to the largest eigenvector of E, the eigenvector corresponding to eigenvalue 1. eigenvector

$$\left(\begin{array}{c}
0.6447 \\
0.2478 \\
0.4154 \\
0.5920
\end{array}\right)$$

ii) Eigenvector

$$\left(\begin{array}{c}
0.2230 \\
0.3755 \\
0.4201 \\
0.7955
\end{array}\right)$$

Eigenvalues

$$\begin{pmatrix} 0\\ 0.5614\\ -0.2807 + 0.2640i\\ -0.2807 - 0.2640i \end{pmatrix}$$

The largest eigenvalue is 0.5614 and the sequence converges again to the largest eigenvector, up to a constant, -1 in my case.

iii) Eigenvalues of E

$$\begin{pmatrix} 1.0000 \\ -0.5000 + 0.2887i \\ -0.5000 - 0.2887i \\ -0.0000 \\ 1.0000 \\ -1.0000 \end{pmatrix}$$

There are two eigenvalues of 1. The sequence after 15 steps does not converge to the largest eigenvector (any of them)

$$\begin{pmatrix} 0.3500 \\ 0.1050 \\ 0.2099 \\ 0.3149 \\ 0.6848 \\ 0.5043 \end{pmatrix}$$

1.2 Exercise2

i) The igenvectors are -0.6446 -0.2887 + 0.5000i -0.2887 - 0.5000i 0.5345 -0.2478 -0.4330 - 0.2500i -0.4330 + 0.2500i -0.8018 -0.4154 0.5774 0.5774 0.0000 -0.5920 0.1443 - 0.2500i 0.1443 + 0.2500i 0.2673 Eigenvalues are

$$\begin{pmatrix}
1.0000 \\
-0.4250 + 0.2454i \\
-0.4250 - 0.2454i \\
-0.0000
\end{pmatrix}$$

The convergence vector is

$$\begin{pmatrix}
0.6447 \\
0.2478 \\
0.4154 \\
0.5920
\end{pmatrix}$$

ii) GREEN 0.2769 -0.3641 - 0.3761i -0.3641 + 0.3761i 0.0044 0.3984 0.5959 0.5959 -0.1091 0.4548 -0.3506 + 0.2950i -0.3506 - 0.2950i -0.0657 0.7468 0.2363 + 0.3242i 0.2363 - 0.3242i 0.9918 Eigenvalues are

$$\begin{pmatrix} 0.6618 \\ -0.2427 + 0.2257i \\ -0.2427 - 0.2257i \\ -0.0264 \end{pmatrix}$$

The convergence vector is

$$\begin{pmatrix}
0.2769 \\
0.3984 \\
0.4548 \\
0.7468
\end{pmatrix}$$

iii) BLUE Eigenvector of M blue

$$\begin{pmatrix}
0.5351 \\
0.2057 \\
0.3449 \\
0.4914 \\
0.3943 \\
0.3943
\end{pmatrix}$$

The eigenvalues are

$$\begin{pmatrix} 1.0000 \\ 0.8500 \\ -0.4250 + 0.2454i \\ -0.4250 - 0.2454i \\ 0.0000 \\ -0.8500 \end{pmatrix}$$

The convergence vector is

$$\begin{pmatrix} 0.5200 \\ 0.2012 \\ 0.3358 \\ 0.4778 \\ 0.4257 \\ 0.4085 \end{pmatrix}$$

2 Summary

Acknowledgments

References