数值代数实验报告6

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1 问题描述

1.1 求多项式方程的模最大根

1.1.1

用 C++ 编制利用幂法求多项式方程

$$f(x) = x^{n} + \alpha_{n-1}x^{n-1} + \dots + \alpha_{1}x + \alpha_{0} = 0$$

的模最大根的通用子程序。

1.1.2

利用你所编制的子程序求下列各高次方程的模最大根

- 1. $x^3 + x^2 5x + 3 = 0$;
- 2. $x^3 3x 1 = 0$;
- $3. \ x^8 + 101x^7 + 208.01x^6 + 10891.01x^5 + 9802.08x^4 + 79108.9x^3 99902x^2 + 790x 1000 = 0.$

要求输出迭代次数,用时和最大根的值(注意正负)

1.2 求实矩阵的全部特征值

1.2.1

用 C++ 编制利用隐式 QR 算法 (课本算法 6.4.3) 求一个实矩阵的全部特征值的通用子程序。

1.2.2 利用你所编制的子程序计算方程

$$x^{41} + x^3 + 1 = 0$$

的全部根。

1.2.3

设

$$A = \begin{bmatrix} 9.1 & 3.0 & 2.6 & 4.0 \\ 4.2 & 5.3 & 4.7 & 1.6 \\ 3.2 & 1.7 & 9.4 & x \\ 6.1 & 4.9 & 3.5 & 6.2 \end{bmatrix}$$

求当 x = 0.9, 1.0, 1.1 时 A 的全部特征值,并观察并在报告中叙述分析特征值实部、虚部和模长的变化情况。

要求输出迭代次数、用时和所有特征值。

2 算法说明

必须实现的算法有:

- 1. 幂法求模最大根 ⇒ IterationMethod/PowerIteration
- 2. Hessenberg 分解 \Rightarrow HouseHolderMethod/HessenbergMethod
- 3. 双重步位移的 QR 迭代 \Rightarrow QRMethod/DoubleStepQRIteration
- 4. 隐式 QR 算法 ⇒ QRMethod/QRMethod

有一些英文命名并不是很规范, 有时间会调整的。

3 运行结果

----- Q 6.1 -----

Polynomial is [1,-5,3]

Max root for polynomial is 3

Iteration times is 100000

Time cost is 7580 microseconds

Polynomial is [0,-3,-1]

Max root for polynomial is 1.879385242

Iteration times is 100000

Time cost is 16660 microseconds

Polynomial is [101,208.01,10891.01,9802.08,79108.9,-99902,790,-1000]

Max root for polynomial is 100

Iteration times is 100000

Time cost is 39453 microseconds

----- Q 6.2(2) -----

Roots for polynomial are:

[0.9377142935, 0.9968532977, 0.8160073098, 1.479041989, 1.339234306, 0.1165772655, 0.4187154748, 0.196769, 0.106772655, 0.4187154748, 0.196769, 0.106772655, 0.4187154748, 0.196769, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.1067726550, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.1067726555, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.106772655, 0.1067726555, 0.1067726555, 0.106772655555, 0.10677265555, 0.10677265555, 0.10677265555, 0.10677265555, 0.106772655555, 0.106772655

Iteration times is 4644

Time cost is 1786975 microseconds

----- Q 6.2(3) -----

x = 0.9

Eigen values are:

- 17.41702451 + 0i
- 2.955106057 + 0.8459755059i
- 2.955106057 + -0.8459755059i
- 6.672764737 + 0i

Iteration times is 10

Time cost is 71 microseconds

x = 1

Eigen values are:

- 17.45296588 + 0i
- 6.520993181 + 0i
- 3.013020446 + 1.163763663i
- 3.013020446 + -1.163763663i

Iteration times is 8

Time cost is 53 microseconds

x = 1.1

Eigen values are:

- 17.48872623 + 0i
- 6.506068455 + 0i
- 3.002575229 + 1.394322746i
- 3.002575229 + -1.394322746i

Iteration times is 7

Time cost is 51 microseconds