

Numerical Analysis Questions & Answers

Question by Student 201529190

Dear Professor , for the work times of diagonal matrix. To turn the number to zero from bottom. At row_N no work so, work_{N=0} = 0. At row_{N-1}, we need turn $A_{N-1,N}$ to 0. It use 4 works (2mact+2add).so, work_{N-1} = 4

$$\begin{bmatrix} \dots & \dots & & \dots & & \dots \\ \dots & \dots & & \dots & & \dots \\ \dots & \dots & & \dots & & \dots \\ \dots & \dots & A_{N-1,N-1} & A_{N-1,N} & X_{N-1} & \\ \dots & \dots & & A_{N,N} & X_N & \end{bmatrix}$$

At row_{N-2}, we need turn $A_{N-2,N-1}$ and $A_{N-2,N}$ to 0. It use 8 works 2* (2mact+2add).so work_{N-2} = 8

$$\begin{bmatrix} \dots & \dots & & \dots & & \dots \\ \dots & \dots & & \dots & & \dots \\ \dots & A_{N-2,N-2} & A_{N-2,N-1} & A_{N-2,N} & X_{N-2} & \\ \dots & \dots & A_{N-1,N-1} & 0 & X_{N-1} & \\ \dots & \dots & & A_{N,N} & X_N & \end{bmatrix}$$

then

$$\begin{bmatrix} \dots & \dots & & \dots & & \dots \\ \dots & \dots & & \dots & & \dots \\ \dots & A_{N-2,N-2} & 0 & 0 & X_{N-2} & \\ \dots & \dots & A_{N-1,N-1} & 0 & X_{N-1} & \\ \dots & \dots & & A_{N,N} & X_N & \end{bmatrix}$$

so work_{N-3} = 12, work_{N-n} = 4n total work
 $= \sum_{m=1}^{N-1} 4 \times (N - n) = 2 * (N - 1)^2 \propto N^2$. then C2 = 2

This is a very good explanation. There is only a small problem with it: you should have written B instead of X within the last column. 3 points bonus boost.

Question by Student 201700278

Dear Professor,

For Question 1 in Assignment 3, may I know is Gaussian decomposition means Gaussian elimination? I tried to search it online but the results are mostly showing either Gaussian Elimination or LU decomposition. I am confused which method should we use in that question?

Fixed. Good observation. 1 point bonus boost.

Question by Student 201427116

Professor, I have a question about what we studied at last class. Matrices that used in last class are below :

$$A = \begin{bmatrix} -2 & 2 & -1 \\ 6 & -6 & 7 \\ 3 & -8 & 4 \end{bmatrix} P_{12} = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} m_1 = \begin{bmatrix} 1 & 0 & 0 \\ \frac{1}{3} & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix}$$
$$P_{23} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

With only Gauss Elimination, we can't handle the "zero" pivot. We must use permutation matrix, as a result, the Upper triangular matrix transformed from A is below:

$$P_{23}m_1P_{12}A = U = \begin{pmatrix} 6 & -6 & 7 \\ 0 & -5 & \frac{1}{2} \\ 0 & 0 & \frac{4}{3} \end{pmatrix}$$

And the next step is to get the Lower triangular matrix, L. At first, I thought that L had to be $(P_{23}m_1P_{12})^{-1}$. Because A can be expressed as $A = (P_{23}m_1P_{12})^{-1}$ and we used these same method in $A = LU$ decomposition to get Lower triangular matrix. But you added more processes and concluded that $L = (P_{23}m_1P_{23})^{-1}$.

I wonder why L must be $(P_{23}m_1P_{23})^{-1}$, not $(P_{23}m_1P_{12})^{-1}$.

Well, try it. Calculate $(P_{23}M_1P_{12})^{-1}$ and see if that is lower triangular.. If not, you answered your question.

Question by Student 201427152

Dear Professor, in last class, When you explained "why put the minus (-) next to RHS", You wrote the 3rd row is

$$L[0][0] * V[0] + L[0][1] * V[1] + L[0][2] * V[2] = B[2]$$

So, you wrote

$$L[0][2] * V[2] = B[2] - L[0][0] * V[0] + L[0][1] * V[1]$$

But, I think it is not 3rd row. because it is B[0] and 3rd row is

$$L[2][0] * V[0] + L[2][1] * V[1] + L[2][2] * V[2] = B[2]$$

Isn't there any wrong in your notation?

Is that when I wrote the code using the online C IDE? I may have made a mistake

when explaining the logic on the blackboard. Of course, the third row should read

$$L[2][0] * V[0] + L[2][1] * V[1] + L[2][2] * V[2] = B[2]$$

Good observation. 1 point bonus.

Question by Student 201627131

Professor, I wonder about partical pivoting. In partical pivoting, I learned to interchange rows to put largest possible magnitude number within column on pivot. But, I think if interchanging row to put smallest absolute number on pivot, calculation process is more easy because some numbers can be eliminated by pivot multiply integer. Is there a reason to use largest number on pivot?

I can't understand what you mean. Why would putting the smallest number on the pivot result in less computing effort?

Question by Student 201327139

Professor, In Q.2, I found A_n , using Jacobian,

$$A_n = \begin{pmatrix} 4x_n^3 & 1 \\ y_n & x_n + 1.5y_n^{(0.5)} \end{pmatrix},$$

and $A[0]/[1]=1$. I was writing C code for this matrix and trying to make $A[1]/[0]=0$ (define double $A[2]/[2], x, y$ and $x_n=1.0, y_n=1.0$),

$$A_0 = \begin{pmatrix} 4 & 1 \\ 0 & 2.25 \end{pmatrix}.$$

But, when I defined double $A[1]/[1]$,

$$A_n \text{ matrix became } A_n = \begin{pmatrix} 4 & 0 \\ 0 & 2.5 \end{pmatrix}.$$

Why $A[0]/[1]=0$ and $A[1]/[1]=0$ when I define double $A[1]/[1]$?

I don't understand... Why are you defining "double $A[1][1]$ "? You should rather define A only once as "double $A[N][N]$ ".