

AMath 301

Hand Calculations Due Date: Monday, April 23, beginning of class

Matlab code Due Date: Submissions by early Tuesday morning, April 24

Homework 2

1.

$$A = \begin{bmatrix} 2 & -1 & 1 \\ 3 & 3 & 9 \\ 3 & 3 & 5 \end{bmatrix}, \quad b_1 = \begin{bmatrix} 3 \\ 6 \\ 10 \end{bmatrix}, \quad b_2 = \begin{bmatrix} 1 \\ 21 \\ 13 \end{bmatrix}$$

- Solve the linear system $Ax = b$ using Gaussian Elimination (by hand) for both b_1 and b_2 .
- Compute (by hand) the LU factorization of the matrix A . Do not use pivoting.
- Use this LU factorization to solve the systems $Ax = b$ for each choice of b . Do this by first using forward substitution to solve $Ly = b$ and then back substitution to solve $Ux = y$.

ANSWERS: Turn in hand calculations on paper, also check your answer using the backslash command and save the two column vector solutions as A1-A2.dat

2.

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix}$$

Calculate (by hand) the eigenvalues and eigenvectors for the matrix A .

ANSWERS: Turn in hand calculations on paper, also check your answers using the eig command and save the eigenvalues as A3-A4.dat

3. Consider the circuit depicted in the figure. By using the following two facts:

- The voltage drop across a resistor is $V = IR$.
- The sum of all voltage drops in a closed loop sum is zero.

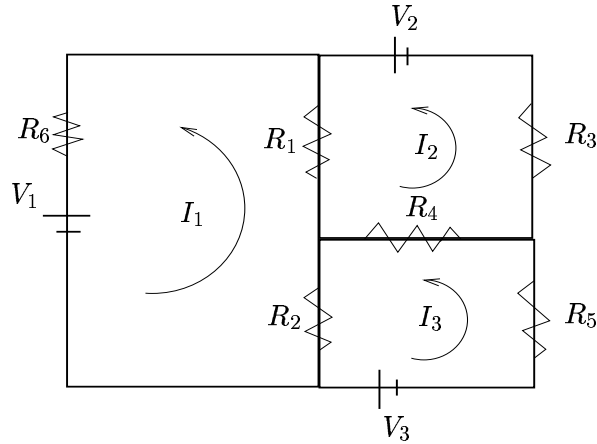
The currents I_1 , I_2 , and I_3 are determined from the (3 x 3) system:

$$\begin{aligned} R_6 I_1 + R_1(I_1 - I_2) + R_2(I_1 - I_3) &= V_1 \\ R_3 I_2 + R_4(I_2 - I_3) + R_1(I_2 - I_1) &= V_2 \\ R_5 I_3 + R_4(I_3 - I_2) + R_2(I_3 - I_1) &= V_3 \end{aligned}$$

where $R_1 = 20$, $R_2 = 10$, $R_3 = 25$, $R_4 = 10$, $R_5 = 30$, $R_6 = 40$, $V_2 = 0$, $V_3 = 200$ and V_1 will be variable. In this form, the associated matrix is strictly diagonal dominant.

- Vary V_1 from 0 to 100 in steps of 2 (i.e. $V_1 = 0, 2, 4, 6, \dots, 100$) and calculate I_1 , I_2 , and I_3 as a function of increasing V_1 by solving the system with the backslash command. Save your results in a matrix of 3 columns and 51 rows where the first, second and third column are I_1 , I_2 , and I_3 respectively.

ANSWER: Written out as A5.dat



- (b) Repeat part (a), but now solve it with three additional methods: LU decomposition, Jacobi Iterations, and Gauss-Seidel Iterations. For the iteration methods, begin with the guess $(I_1, I_2, I_3) = (0, 0, 0)$. Also for the two iteration methods, the accuracy constraint should be based upon looking at the norm of the difference between successive iterations. Thus it is required that $\|\vec{x}_{n+1} - \vec{x}_n\|_2 < 10^{-6}$. This will give you three additional matrices of size 3 columns and 51 rows for the LU, Jacobi and Gauss-Seidel respectively.

ANSWER: Written out as A6-A8.dat

- (c) For the two iteration methods, what is the **average** number of iterations required to solve the given equation with accuracy 10^{-6} . Save the two answers (for Jacobi first, and Gauss-Seidel second) as a row vector with two components.

ANSWER: Written out as A9.dat

4. Consider the data in **temperature.dat** on the web page. This is temperature data taken over a 24 hour (military time) period.

- (a) Fit the data with the parabolic fit

$$f(T) = AT^2 + BT + C$$

and calculate the E_2 error. Use POLYFIT and POLYVAL to get your results. Evaluate the **curve** $f(T)$ for $T = 1 : 0.01 : 24$ and save this in a column vector.

ANSWERS: The error and **curve** should be written out as A10.dat, A11.dat respectively.

- (b) Use the INTERP1 and SPLINE command to generate an interpolated approximation to the data for $T = 1 : 0.01 : 24$. Save your two results as column vectors.

ANSWERS: Written out as A12-A13.dat

- (c) Develop a Least-Squares algorithm and calculate E_2 for:

$$y = A \cos(BT) + C$$

(Hint: use the MATLAB FMINSEARCH command to help. YOUR INITIAL GUESS IS CRITICAL!) Evaluate the curve for $T = 1 : 0.01 : 24$.

ANSWERS: The error and curve should be written out as A14.dat, A15.dat respectively.