## CISC271

Fall 2006
Homework for week 4 in preparation for quiz 2 Solutions

This homework will give you some practice with reviewing some basic concepts of linear algebra and Gaussian elimination.

1. Recktenwald Chapter 7. questions 2, 3 and 7.

Note: These are review questions. Solutions will not be posted for the questions from Chapter 7.

## 8-16 Solution:

Here is an m-file that I wrote that does frontward substitution to solve $L x=b$ when L is lower triangular. Note that I check to make sure that the matrix is in fact lower triangular.

```
function x = lsolveDR(L,b)
% lsolve Lx = b where L is lower triangular
%
%
% Synopsis: x = lsolve(L,b)
%
%
% Input: L,b = coefficient matrix and right hand side vector
%
%
% Output: x = solution vector, if solution exists
[m,n] = size(L);
```

```
if m~=n, error('A matrix needs to be square'); end
% Check to see if L is lower triangular
if sum(sum(L ~= tril(L)))> 0 , error('Matrix not lower triangular'); end
x = zeros(n,1); % preallocate memory for and initialize x
x(1) = b(1)/L(1,1);
for i=2:n
    x(i) = (b(i) - L(i,1:i-1)*x(1:i-1))/L(i,i);
end
```

Here is a sample of using lsolveDR

```
EDU>> A = rand(3)
```

$A=\quad$|  |  |  |
| :--- | :--- | :--- |
|  | 0.9501 | 0.4860 |
|  | 0.2311 | 0.8913 |
|  | 0.6068 | 0.7621 |

EDU>> [L,U] = lu(A)
L =

| 1.0000 | 0 | 0 |
| :---: | :---: | :---: |
| 0.2433 | 1.0000 | 0 |

    \(0.6387 \quad 0.5843 \quad 1.0000\)
    $\mathrm{U}=$
$0.9501 \quad 0.4860 \quad 0.4565$
$0 \quad 0.7731 \quad-0.0925$
$\begin{array}{lll}0 & 0 & 0.5839\end{array}$
EDU>> b = rand $(3,1)$
b $=$
0.9218
0.7382
0.1763
EDU>> lsolveDR(A,b)
??? Error using ==> lsolve

EDU>> lsolveDR(L, b)
ans =
0.9218
0.5140
-0.7128
8-23 Solution: This question asks to find the equation of a plane that passes through 3 points.
Use a 3 by 3 array $X Y$

$$
\left[\begin{array}{lll}
x_{1} & y_{1} & 1 \\
x_{2} & y_{2} & 1 \\
x_{3} & y_{3} & 1
\end{array}\right]
$$

And letting the vector $z=\left[z_{1} z_{2} z_{3}\right]^{T}$ and $a=\left[a_{1} a_{2} a_{3}\right]^{T}$, we have the system $X Y a=z$, and we need to solve for $a$.
Here is my m-file

```
function a = PlaneDR(p1,p2,p3)
% Given three points with coordinates (x,y,z) return coefficients a
% such that a1 xi + a2 yi + a3 = zi
XY = eye(3);
XY(:,1) = [p1(1) p2(1) p3(1)]
XY(:,2) = [p1(2) p2(2) p3(2)];
XY(:,3) = [ llll}
z = [p1(3) p2(3) p3(3)]'
a = XY \ z
```

I plugged in the given values and obtained $a=[-1,-1,1]^{T}$
For the given points the $z$-coordinatevalue is 0.5 for the first 3 and 0 for the last one.

8-28 A paint company is trying to recycle unpopular paint colours by mixing them together to create better colours. All paints are composed of four pigments (A,B,C,D). The current paints are composed of pigments (in percent) according to the following equations. are $p_{1}=80 A+16 C+4 D, p_{2}=80 B+20 C$, $p_{3}=30 A+10 B+60 C, p_{4}=10 A+10 B+72 C+8 D$. The better colour say $p_{5}$ is composed as follows: $p_{5}=40 A+27 B+31 C+2 D$. How much of the paints $p_{1} \ldots p_{4}$ should be used to make one gallon of $p_{5}$.

## Solution:

We can formulate this as a system of linear equations. Set
$\mathrm{A}=$

| 80 | 0 | 30 | 10 |
| ---: | ---: | ---: | ---: |
| 0 | 80 | 10 | 10 |
| 16 | 20 | 60 | 72 |
| 4 | 0 | 0 | 8 |
| $\mathrm{~b}=$ |  |  |  |

40
27
31
2
and solve the system $A x=b$. Using Matlab I obtained the solution $x=(0.4,0.3,0.25,0.05)^{T}$.
Thus the percentage of each paint used to form $p_{5}$ is $p_{5}=0.4 p_{1}+0.3 p_{2}+0.25 p_{3}+$ $0.05 p_{4}$

3 Alice buys 3 apples a dozen bananas, and one cantaloupe for $\$ 2.36$. Bob buys a dozen apples, and two cantaloupes for $\$ 5.26$. Carol buys two bananas and 3 cantaloupes for $\$ 2.77$. How much do single pieces of fruit cost?
Solution: To determine how much fruit costs, I set things up so that:
$\mathrm{A}=$

| 3 | 12 | 1 |
| ---: | ---: | ---: |
| 12 | 0 | 2 |
| 0 | 2 | 3 |

$\mathrm{b}=$
2.3600
5.2600
2.7700

Now solving $A x=b$, I obtained the values apples are 0.29 bananas are 0.05 and cantaloupes are 0.89.

4 The matrix factorization
$\mathrm{LU}=\mathrm{P} \mathrm{A}$
can be used to compute the determinant of A . We have $\operatorname{det}(\mathrm{L}) \operatorname{det}(\mathrm{U})=\operatorname{det}(\mathrm{P}) \operatorname{det}(\mathrm{A})$
Because $L$ is triangular with ones on the diagonal, $\operatorname{det}(\mathrm{L})=1$. Because U is triangular, $\operatorname{det}(\mathrm{U})=u_{11} u_{22} \ldots u_{n n}$. Because P is a permutation, $\operatorname{det}(\mathrm{P})=+1$ if the number of interchanges is even and -1 if it is odd. $\operatorname{Sodet}(\mathrm{A})= \pm u_{11} u_{22} \ldots u_{n n}$ Modify the luPiv function ( from Recktenwald ) so that it returns four outputs: Here's how I modified luPiv

```
function [L,U,pv,sig] = luPivSigDR(A,ptol)
% luPiv LU factorization with partial pivoting
%
% Synopsis: [L,U,pv] = luPivSigDR(A)
% [L,U,pv] = luPivSigDR(A,ptol)
%
% Input: A = coefficient matrix
% ptol = (optional) tolerance for detection of zero pivot
                                Default: ptol = 50*eps
Output: L,U = lower triangular matrix, L, and upper triangular
matrix, U, such that A(pv,:) = L*U
pv = index vector that records row exchanges used to select
    good pivots. The row permutations performed during
    elimination can be applied to the right hand side vector
    with b(pv). The L and U returned by luPiv are the
    factors of permuted matrix A(pv,:), which is equivalent
    to P*A where P is the permutation matrix created
    by the two statements P = eye(size(A)); P = P(pv,:).
    sig = +1 or -1 if pv is an even or odd permutation
if nargin<3, ptol = 50*eps; end % Default tolerance for zero pivot
[m,n] = size(A);
if m~=n, error('A matrix needs to be square'); end
pv = (1:n)';
sig = 1; %DR zero swaps is even parity
for i = 1:n-1 % loop over pivot row
    [pivot,p] = max(abs(A(i:n,i))); % value and index of largest pivot
    ip = p + i - 1; % p is index in subvector i:n
    if ip~=i % ip is true row index of desired pivot
        A([i ip],:) = A([ip i],:); % swap the rows
        pv([i ip]) = pv([ip i]); % record pivot order
        sig = sig * -1; %DR keep track of sig parity
    end
    pivot = A(i,i);
    if abs(pivot)<ptol, error('zero pivot encountered after row exchange'); end
    for k = i+1:n % row k is eliminated next
        A(k,i) = A(k,i)/pivot; % compute and store multiplier
        A(k,i+1:n) = A(k,i+1:n) - A(k,i)*A(i,i+1:n); % row ops to eliminate A(k,i)
    end
end
L = eye(size(A)) + tril(A,-1); % extract L and U
U = triu(A);
```

Here is my determinant m-file called $\operatorname{det} \mathrm{DR}$

```
function Det = detDR(A)
%detDR returns determinant of square matrix A using algorithm
% on page 86 Q 2.7 of Moler
% Det = detDR(A)
[n,m] = size(A);
if n ~= m error('matrix is not square'); end
[L,U,p,sig] = luPivSigDR(A);
Det = sig*prod(diag(U));
```

