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Numerical Analysis

ID# 5534

Assignment# 01

Q_{No}:-1

Consider the tri-diagonal matrix

$$A = \begin{pmatrix} 4 & 2 & 0 \\ 2 & 2 & 1 \\ 0 & 1 & 1 \end{pmatrix}$$

Solution:-

$$A = \begin{pmatrix} 4 & 2 & 0 \\ 2 & 2 & 1 \\ 0 & 1 & 1 \end{pmatrix}$$

$A_1 \quad A_2 \quad A_3$

So

$$A = QR$$

$$\text{Where: } Q = \frac{Q_1}{(|Q_1|)} \cdot \frac{Q_2}{(|Q_2|)} \cdot \frac{Q_3}{(|Q_3|)}$$

Now:-

$$Q_1 = A_1 \Rightarrow Q_1 = \begin{pmatrix} 4 \\ 2 \\ 0 \end{pmatrix}$$

$$Q_2 = A_2 - \text{Proj}_{Q_1}(Q_1)$$

$$Q_2 = A_2 - \frac{A_2 \cdot A_1}{A_1 \cdot A_1} (A_1)$$

$$= \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} - \frac{\begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 4 \\ 2 \\ 0 \end{pmatrix}}{\begin{pmatrix} 4 \\ 2 \\ 0 \end{pmatrix} \cdot \begin{pmatrix} 4 \\ 2 \\ 0 \end{pmatrix}} \cdot \begin{pmatrix} 4 \\ 2 \\ 0 \end{pmatrix}$$

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$$= \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} - \frac{12}{20} \begin{pmatrix} 4 \\ 2 \\ 0 \end{pmatrix}$$

$$= \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} - \begin{pmatrix} \frac{12}{5} \\ \frac{12}{10} \\ 0 \end{pmatrix} = \begin{pmatrix} -2/5 \\ 4/5 \\ 1 \end{pmatrix}$$

$$Q_3 = A_3 - \text{Proj}_{Q_1}(Q_1) - \text{Proj}_{Q_2}(Q_2)$$

$$= \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} - \begin{pmatrix} 12/5 \\ 12/10 \\ 0 \end{pmatrix} - \frac{A_3 \cdot A_2}{A_2 \cdot A_3} (A_2)$$

$$= \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} - \begin{pmatrix} 12/5 \\ 12/10 \\ 0 \end{pmatrix} - \frac{\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}}{\begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix} \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}} \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} - \begin{pmatrix} 12/5 \\ 12/10 \\ 0 \end{pmatrix} - \frac{3}{9} \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} - \begin{pmatrix} 12/5 \\ 12/10 \\ 0 \end{pmatrix} - \begin{pmatrix} 2/3 \\ 2/3 \\ 1/3 \end{pmatrix}$$

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$$Q_3 = \begin{pmatrix} -46/15 \\ -13/15 \\ 0 \end{pmatrix}$$

$$Q_1 = \begin{pmatrix} 4 \\ 2 \\ 0 \end{pmatrix}, \quad Q_2 = \begin{pmatrix} -2/5 \\ 4/5 \\ 1 \end{pmatrix}, \quad Q_3 = \begin{pmatrix} -46/15 \\ -13/15 \\ 0 \end{pmatrix}$$

Find the length of Q_1 , Q_2 & Q_3

$$\begin{aligned} \|Q_1\| &= \sqrt{(4)^2 + (2)^2 + (0)^2} \\ &= 4.47 \end{aligned}$$

$$\begin{aligned} \|Q_2\| &= \sqrt{(-2/5)^2 + (4/5)^2 + (1)^2} \\ &= 1.34 \end{aligned}$$

$$\begin{aligned} \|Q_3\| &= \sqrt{\left(\frac{-46}{15}\right)^2 + \left(\frac{-13}{15}\right)^2 + (0)^2} \\ &= 3.186 \end{aligned}$$

$$Q = \frac{1}{4.47} \begin{pmatrix} 4 \\ 2 \\ 0 \end{pmatrix} \cdot \frac{1}{1.34} \begin{pmatrix} -2/5 \\ 4/5 \\ 1 \end{pmatrix} \cdot \frac{1}{3.186} \begin{pmatrix} -46/15 \\ -13/15 \\ 0 \end{pmatrix}$$

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$$= \begin{bmatrix} \frac{4}{4.47} \\ \frac{2}{4.47} \\ 0 \\ \frac{0}{4.47} \end{bmatrix} \cdot \begin{bmatrix} \frac{-2/5}{1.34} \\ \frac{4/5}{1.34} \\ 1 \\ \frac{1}{1.34} \end{bmatrix} \begin{bmatrix} \frac{-46/15}{3.186} \\ \frac{-13/15}{3.186} \\ 0 \\ \frac{0}{3.186} \end{bmatrix}$$

$$\begin{bmatrix} 0.89 & -0.29 & -0.96 \\ 0.44 & 0.59 & -0.27 \\ 0 & 0.74 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0.89 & 0.44 & 0 \\ -0.29 & 0.59 & 0.74 \\ -0.96 & -0.27 & 0 \end{bmatrix}^T$$

$$R = A Q^T$$

$$R = \begin{bmatrix} 4 & 2 & 0 \\ 2 & 2 & 1 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0.89 & 0.44 & 0 \\ -0.29 & 0.59 & 0.74 \\ -0.96 & -0.27 & 0 \end{bmatrix}$$

$$R = \begin{bmatrix} 2.94 & 2.94 & 1.48 \\ 0.22 & 1.79 & 1.48 \\ -1.25 & 0.32 & 1.48 \end{bmatrix}$$

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Ans:-

Point $\frac{\pi}{4}$ for the function $f(x) = \sin(x)$

The formula for the Taylor Series of degree n at a point for any function is as follow

$$f(x) = f(a) + \frac{f'(a)}{1!} (x-a)^1 + \frac{f''(a)}{2!} (x-a)^2 + \frac{f'''(a)}{3!} (x-a)^3 + \frac{f^{(4)}(a)}{4!} (x-a)^4 + \frac{f^{(5)}(a)}{5!} (x-a)^5 + \dots + \frac{f^{(n)}(a)}{n!} (x-a)^n$$

Differentiating the function $\sin(x)$ 5 time and values of each derivatives at $\pi/4$

$$f(x) = \sin(x)$$

$$f(\pi/4) = \frac{1}{\sqrt{2}}$$

$$f'(x) = \cos(x)$$

$$f'(\pi/4) = \frac{1}{\sqrt{2}}$$

$$f''(x) = -\sin(x)$$

$$f''(\pi/4) = \frac{-1}{\sqrt{2}}$$

$$f'''(x) = -\cos(x)$$

$$f'''(\pi/4) = \frac{-1}{\sqrt{2}}$$

$$f^{(4)}(x) = \sin(x)$$

$$f^{(4)}(\pi/4) = \frac{1}{\sqrt{2}}$$

$$f^{(5)}(x) = \cos(x)$$

$$f^{(5)}(\pi/4) = \frac{1}{\sqrt{2}}$$

$$f_5(x) = f(\pi/4) + \frac{f'(\pi/4)}{1!} (x - \pi/4) + \frac{f''(\pi/4)}{2!} (x - \pi/4)^2 + \dots$$

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$$+ \frac{f_3(\bar{x})}{3!} (x - \bar{x})^3 + \frac{f_4(\bar{x})}{4!} (x - \bar{x})^4 + \frac{f_5(\bar{x})}{5!} (x - \bar{x})^5$$

So the Taylor polynomial of degree 5 at point \bar{x} for $\sin(x)$ is

$$T_5(x) = \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2} \times 1!} (x - \bar{x}) + \frac{-1}{\sqrt{2} \times 2!} (x - \bar{x})^2 + \frac{-1}{\sqrt{2} \times 3!} (x - \bar{x})^3 + \frac{1}{\sqrt{2} \times 4!} (x - \bar{x})^4 + \frac{1}{\sqrt{2} \times 5!} (x - \bar{x})^5$$

Simplifies

$$T_5(x) = \frac{1}{\sqrt{2}} + \frac{(x - \bar{x})}{\sqrt{2}} - \frac{(x - \bar{x})^2}{2\sqrt{2}} - \frac{(x - \bar{x})^3}{6\sqrt{2}} + \frac{(x - \bar{x})^4}{24\sqrt{2}} + \frac{(x - \bar{x})^5}{120\sqrt{2}}$$