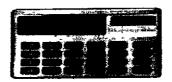
#### **UNIVERSITY EXAMINATIONS**





# **APM1513**

October/November 2010

## APPLIED LINEAR ALGEBRA

Duration 2 Hours

100 Marks

EXAMINERS: FIRST: SECOND;

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Use of a non-programmable pocket calculator is permissible.

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This paper consists of 4 pages

THE USE OF A NON-PROGRAMMABLE POCKET CALCULATOR IS PERMISSIBLE.

Answer ALL the questions

## **QUESTION 1**

(1) (a) How does one create a variable in Octave/Matlab? (b) What does the following statement do? B1 = ones (2,3)

(3)

(c) Use the concept in (b) to explicitly construct

(2) (i) A row vector with entries 3.3, 17, 21,

(2) (11) A row vector where the values change by equal increament,

[TURN OVER]

## (d) Given U2, V2, V3, and A2 as

$$V2 = \begin{bmatrix} 1.00000 \\ 0.80000 \\ 0.60000 \\ 0.40000 \end{bmatrix}$$

$$V2 = [1.00000 \quad 0.80000 \quad 0.60000 \quad 0.40000],$$

$$V3 = [1.00000 \quad 2.00000 \quad 3.00000 \quad 4 00000],$$

$$A2 = \begin{bmatrix} 1.00000 & 2.00000 & 3.00000 & 4.00000 \\ 5.00000 & 6.00000 & 7.00000 & 8.00000 \\ 9.50000 & 11.50000 & 13.50000 & 15.50000 \\ 1.00000 & 0.00000 & 0.00000 & 0.00000 \end{bmatrix}$$

(i) What is 
$$A4 = [A2 U2]$$
 (List entries), (3)

(ii) What is 
$$A4 = [A2; V3]$$
 (List entries), (3)

(iii) What is 
$$A5 = A4$$
 (List entries), (2)

(iv) Find the values of the following elements of a vector or a matrix

(1) In a row vector, 
$$V3(2)$$
, (1)

(2) In a column vector, 
$$U2(4)$$
, (1)

(3) In a matrix, 
$$A2(2,3)$$
, (2)

(4) In a matrix, 
$$A2(3, 2)$$
, (2)

(v) What does the following notations do?

and write down the matrix entries in each.

[25]

(3)

### **QUESTION 2**

(a) Write an Octave/Matlab code to solve a general Gauss-Seidel problem

Hint Your inputs should be matrix A and b and xold as an initial solution to a system of equation (say four equations for example) (10)

**ITURN OVER** 

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(b) Given the following systems of equations

$$20x_1 - x_2 + x_3 = 20,$$

$$2x_1 + 10x_2 - x_3 = 11,$$

$$x_1 + x_2 - 20x_3 = -18,$$

write an M- file called "iterative\_linear\_solver.m" to solve this system with maximum permitted value of the relative error TOL < 0.005, the initial estimate of the solution **xinitial** = [0000]; the maximum number of permitted iteration **MAX\_it** = 50, and the method to be used for obtaining an iterative solution **method**, which is the **Gauss\_Seidel** method (code) you have written in (a) Your M-file should state A, b as initial matrix inputs from the equations above. (15)

[25]

### **QUESTION 3**

Consider the system of equations

$$6x_1 - 2x_2 + x_3 = 11,$$
  

$$x_1 + 2x_2 - 5x_3 = -1,$$
  

$$-2x_1 + 7x_2 + 2x_3 = 5.$$

(a) Use the Jacobi iterative technique to solve the system. Begin with the solution

$$(x_1^{(0)}, x_2^{(0)}, x_3^{(0)}) = (0, 0, 0)$$

and round to three decimal places. Iterate five times

(14)

(b) Solve the system by Gaussian elimination

(7)

(c) Write a brief formula that Octave/Matlab can use to solve the formula.

(2)

(d) Why is convergence of the Jacobi iterative technique guaranteed?

[26]

(3)

# **QUESTION 4**

(a) Either compose an Octave/Matlab code, or use Tableaus to apply the *simplex* method to solve the linear programming problem:

Maximize

$$L=5x_1+8x_2$$

subject to the constraints

$$\begin{array}{rcl} x_1 + 3x_2 & \leq & 12 \\ 3x_1 + 2x_2 & \leq & 15 \end{array}$$

 $x_1, x_2 \geq 0$ 

(14)

(b) Give a full geometrical interpretation of your solution

**(10)** 

[24]

**TOTAL:** [100]

**END OF PAPER** 

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