

**APM1513**

October/November 2010

**APPLIED LINEAR ALGEBRA**

Duration • 2 Hours

100 Marks

**EXAMINERS :****FIRST :****DR JM MANALE****SECOND :****DR AS KUBEKA**

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**

(a) How does one create a variable in Octave/Matlab? (1)

(b) What does the following statement do?

 $B1 = \text{ones}(2, 3)$ 

(3)

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

(i) A row vector with entries 3.3, 1 7, 2 1, (2)

(ii) A row vector where the values change by equal increment, (2)

**[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?

$$A2(2; :),$$

$$A2(:, 3),$$

and write down the matrix entries in each. (3)

[25]

## 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)

[TURN OVER]

(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  $\mathbf{x}_{initial} = [0000]$ ; 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? (3)

[26]

[TURN OVER]

**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

$$x_1 + 3x_2 \leq 12$$

$$3x_1 + 2x_2 \leq 15$$

$$x_1, x_2 \geq 0$$

(14)

- (b) Give a full *geometrical* interpretation of your solution

(10)

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**TOTAL: [100]**

END OF PAPER

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