

Assignment - 1

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L25+L26

MAT2002 - Application of Differential
and difference equations

Experiment - 1

→

Basics of Matlab

(12/7/19)

Component-wise multiplication :

$$x.^*y, \quad a.^*b$$

Similarly for division and exponents

eg. $x = [x_1, x_2, x_3]$

$y = [y_1, y_2, y_3]$

$x./y = [x_1/y_1, x_2/y_2, x_3/y_3]$

* Without the dot, matrix multiplication is considered

$\text{cosec}(x) \rightarrow \text{csc}(x)$

 $\text{sind}(x) : \sin(x)$, where 'x' is in degrees $\text{asin}(x) : \sin^{-1}(x)$

• $\text{linspace}(x_{\text{first}}, x_{\text{last}}, n) :$

Creates an array of 'n' elements, starting with 'xfirst' till 'xlast'

• $\text{zeros}(m, n) :$ Matrix_{m×n} of zeroes

$\text{ones}(m, n) :$ Matrix_{m×n} of ones

$\text{eye}(m) :$ Unit vector of side 'm'

• Transpose of matrix: A'

Inverse of matrix: $\text{inv}(A)$

Trace of matrix: $\text{trace}(A)$

Diagonal elements of a matrix: $\text{diag}(A)$

- $A(1,:)$ → First row elements
- $A(:,2)$ → Second column elements
- $A(3,4)$ → 1 particular element at [3,4]

- To find roots of quadratic equation:

syms x	roots([1 0 -4])
solve('x^2 - 4')	↑
↑	
Equation itself	Coefficients of the 'x' terms

- $y = f(x)$
plot(x,y) : Graph plotting function

- Creating vectors:

i] $x = 0:0.5:\pi$

↳ Create vector with equally spaced intervals

ii] $x = \text{linspace}(0, \pi, 7)$

↳ Create vector with 'n' equally spaced intervals

iii] $x = \text{logspace}(1, 2, 7)$

↳ 7 equally distributed values between 10^1 and 10^2

- stem(x,y) : Plotting discrete sequences

- Setting axis scales:

axis([xmin xmax ymin ymax])

eg. $x = [0:0.01:10]$

$y = \exp(-x) \cdot \sin(2 \cdot x + 3)$

plot(x,y), axis([0 10 -1 1])

- `xlabel(' '), ylabel(' '), title(' ')`
- `hold on` → plotting on same graph
`hold off` → stop "plotting on same graph"

eg. `x = linspace(0, 2*pi, 100);`
`y = sin(x);`
`plot(x, y);`
`title('Sine function');`
`xlabel('x');`
`ylabel('f(x)');`

- Multiple graph plots using legend
→ Screenshot 1

- `subplot(m, n, p)`
`m` → no. of rows `p` → specifies where to put
`n` → no. of columns a particular plot
→ Screenshots 2 & 3

1. Draw a circle centered at (1,3) with radius 2

ans

`clc`

→ Screenshot 4

`clear all`

`t = linspace(0, 2*pi, 100);`

`x = 1 + 2*cos(t);`

`y = 3 + 2*sin(t);`

`plot(x, y, 'b-');`

`axis equal` % Important

`xlabel('x');`

`ylabel('y');`

`title('Circle');`

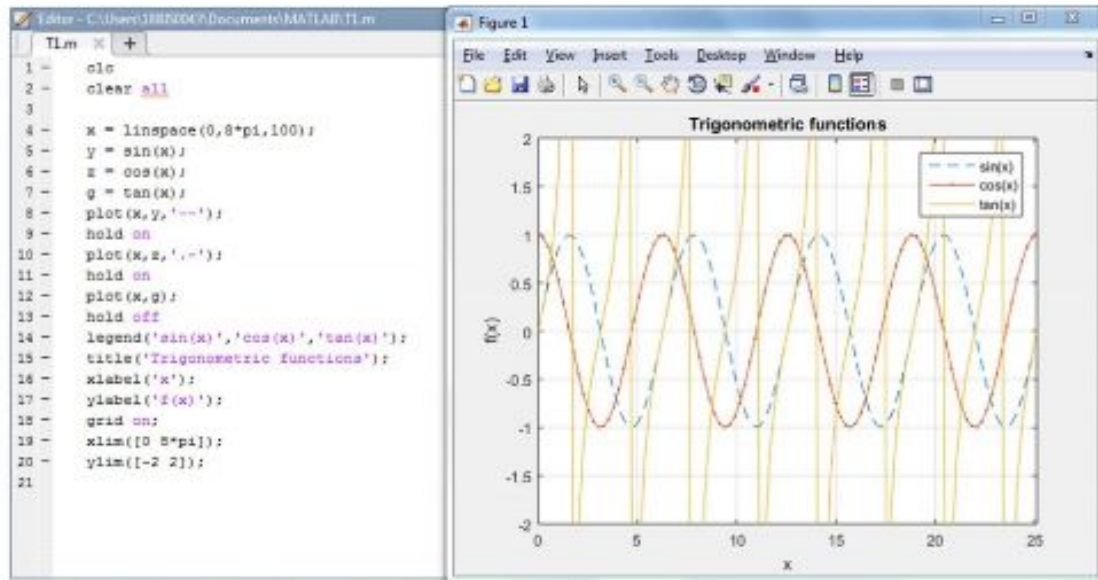
- Plotting polynomials → Screenshot 5
- Plotting with ezplot() → Screenshot 6
- Plotting in 3D → Screenshot 7

~~22/8/21~~

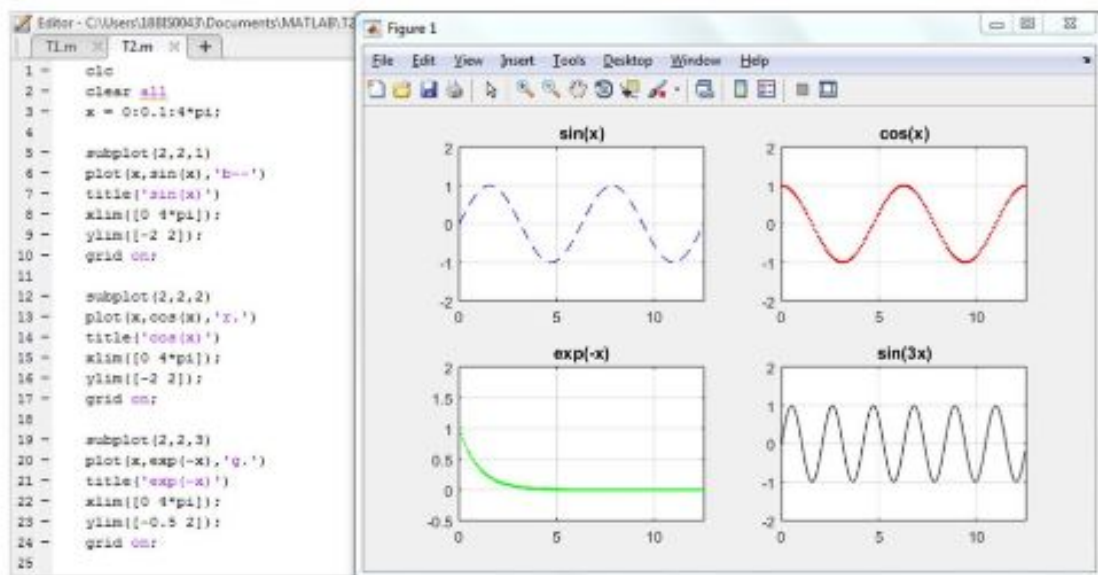
x ————— x ————— x

Experiment 1

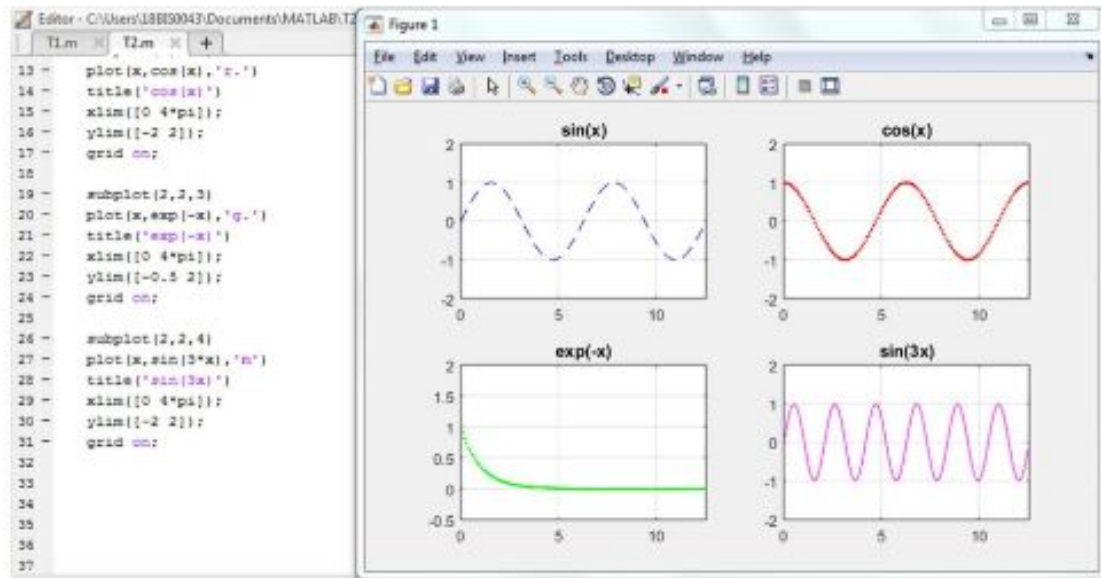
1.



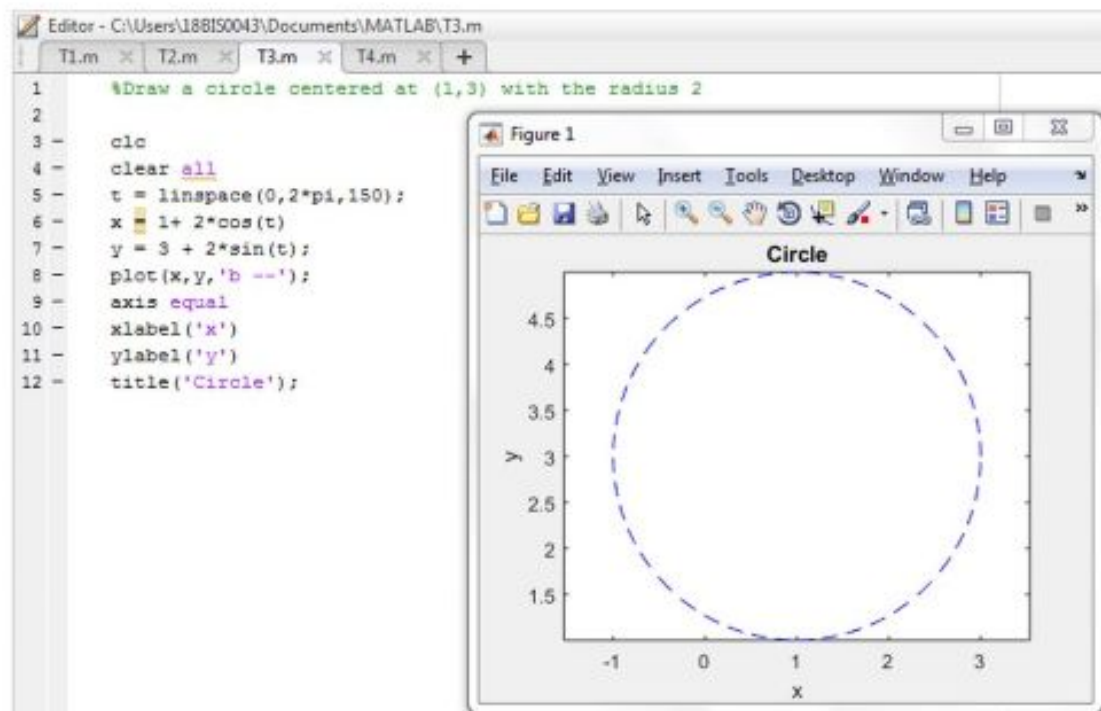
2.



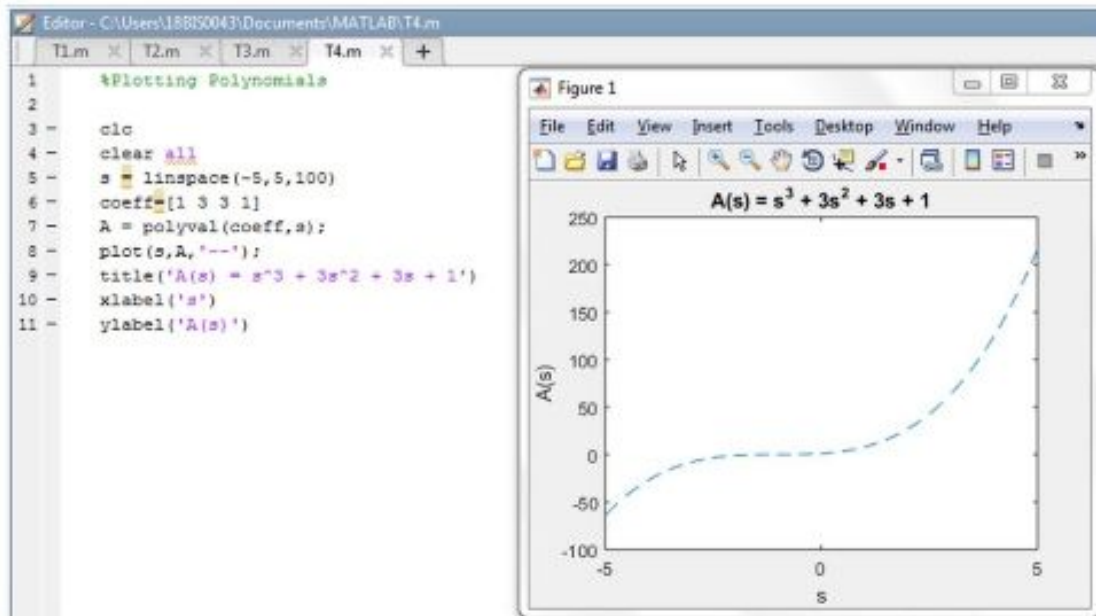
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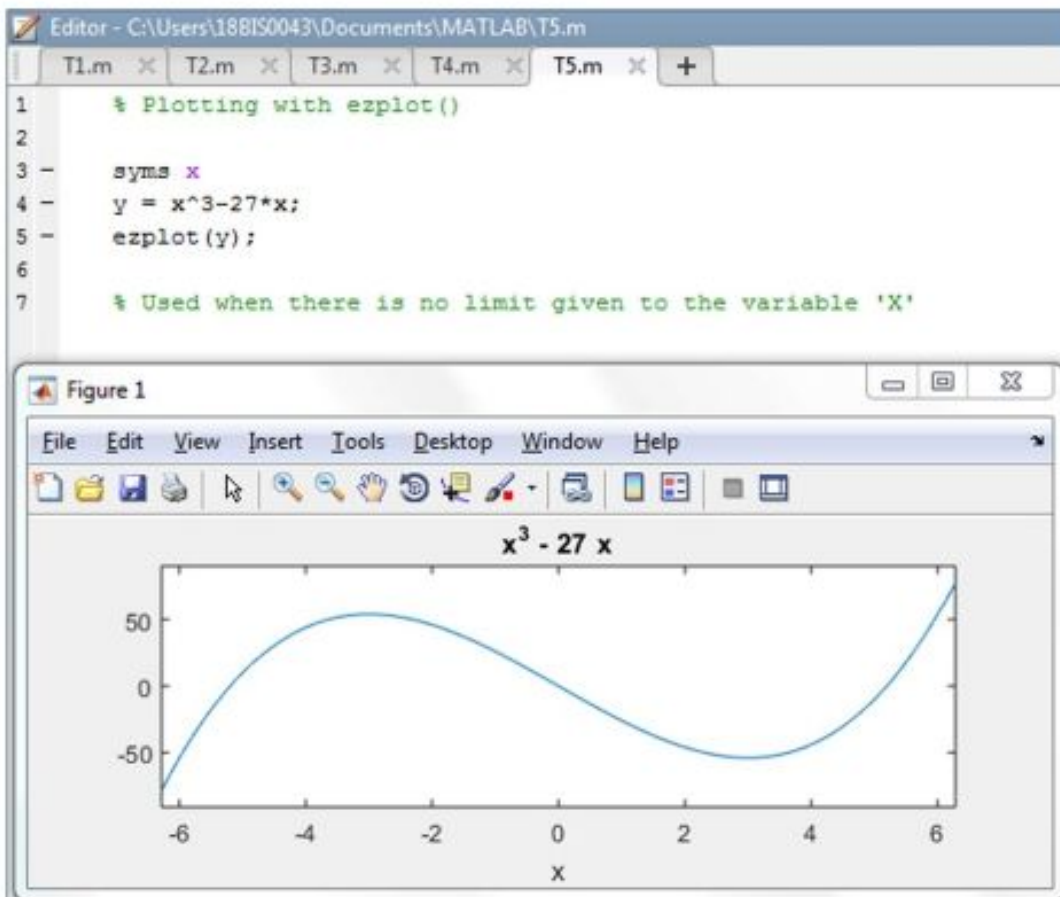
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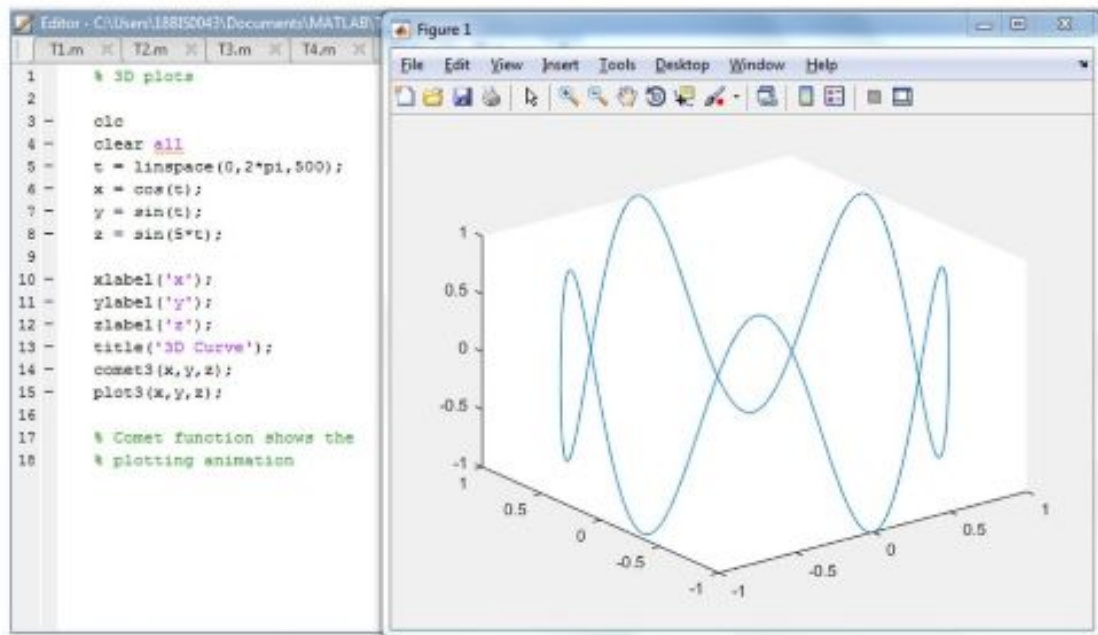
5.



6.



7.



Experiment - 2

→ Finding Eigen values and eigen vectors (19/7/19)
of the given square matrix

- A non-zero vector is an eigen vector of a square matrix A if there exists a λ (scalar) such that $Ax = \lambda x$, for which λ is called the eigen value of the matrix A

$$Ax = \lambda x$$

↓ ↘ ↘
Square matrix Eigen values Eigen vectors

- Properties of eigen values and eigen vectors:

i] $\text{Sum}(\text{eig}(A)) = \text{trace}(A)$

ii] A matrix is singular if and only if it has a zero eigen value

iii] $\text{eig}(\text{triangular matrix}) = \text{elements on its diagonal}$

iv] $\text{eig}(A) = \lambda \Rightarrow \text{eig}(A^{-1}) = 1/\lambda$

v] $\text{eig}(A) = \lambda \Rightarrow \text{eig}(A^T) = \lambda$

vi] $\text{eig}(A) = \lambda \Rightarrow \text{eig}(kA) = k\lambda$

$k \rightarrow$ Arbitrary constant

vii] $\text{eig}(A) = \lambda \Rightarrow \text{eig}(A^k) = \lambda^k$

$k \rightarrow$ positive integer

• $p = \text{poly}(A)$:

A is an $n \times n$ matrix returns $n+1$ element row vector with elements - coefficients of characteristic polynomial, $|\lambda I - A|$ - which will be stored in 'p'.

• $\lambda = \text{roots}(p)$:

Both commands combined will give all eigen values of the matrix

• $[V, D] = \text{eig}(A)$:

$D \rightarrow$ diagonal matrix with eigen values in diagonal

$V \rightarrow$ Modal matrix whose columns are the corresponding eigen vectors

• $\text{eye}(n)$:

Returns $n \times n$ identity matrix

1. $A = \begin{bmatrix} 3 & 0 & -1 \\ 0 & 1 & 0 \\ 2 & 0 & 0 \end{bmatrix}$

Find,

- a) Characteristic polynomial
- b) Roots of characteristic polynomial
- c) Eigen values of A
- d) Eigen vectors of A
- e) Eigen values of A^{-1}
- f) Eigen values of A^T
- g) Eigen value of $B = A^2 + 3A + 2I$

ans

% In command window

a] poly(A)

1 -4 5 -2

b] roots(poly(A))

2.0000 + 0.0000i

1.0000 + 0.0000i

1.0000 - 0.0000i

[v,d] = eig(A)

c] eig(A)

2

1

1

e] eig(inv(A))

0.5000

1.0000

1.0000

f] eig(transpose(A))

2

1

1

g] eig(A^2 + 3*A + 2*eye(3))

12

6

6

2. $A = \begin{bmatrix} 1 & 2 & 1 \\ 6 & -1 & 0 \\ -1 & 2 & 1 \end{bmatrix}$

find,

- a] Characteristic polynomial of A
- b] Roots of characteristic polynomial
- c] Eigen values of A
- d] Eigen vectors of A
- e] Eigen values of A^{-1}
- f] Eigen values of A^T
- g] Eigen values of $B = 7A^3 - 6A^2 + 2A - 3I$

ans

- Screenshot 1: a, b Since there is 1
- Screenshot 2: c, d eigen value = 0, it
- Screenshot 3: f, g is a singular matrix
- Screenshot 4: e and inverse is not possible

Answers are similar to Q.

x ——— x — x — x ——— x

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Experiment 2

A, B

Command Window

A =

1	2	1
6	-1	0
-1	-2	-1

>> poly(A)

ans =

1.0000	1.0000	-12.0000	0.0000
--------	--------	----------	--------

>> roots(poly(A))

ans =

-4.0000
3.0000
0.0000

C, D

```
Command Window
>> eig(A)

ans =

    -4.0000
     3.0000
     0.0000

>> [v,d] = eig(A)

v =

    0.4082    -0.4851    -0.0697
   -0.8165    -0.7276    -0.4180
   -0.4082     0.4851     0.9058

d =

   -4.0000         0         0
         0     3.0000         0
         0         0     0.0000
```

F, G

```
Command Window
>> B = 7*A^3 - 6*A^2 + 2*A - 3*eye(3)

B =

    -73    198     86
    516   -258    -78
     70   -198    -89

>> eig(B)

ans =

   -555.0000
    138.0000
     -3.0000

>> eig(transpose(A))

ans =

    -4.0000
     3.0000
     0.0000
```

Inverse matrix 'e'

```
>> inv(A)
Warning: Matrix is singular to working precision.

ans =

    Inf    Inf    Inf
    Inf    Inf    Inf
    Inf    Inf    Inf

fx >>
```


Experiment - 3

→ Google's mechanism of ranking webpages (2/8/19)

To understand mathematics behind the most successful search engine, google, using the PageRank Algorithm

- Originally devised by Larry Page and Sergey Brin
- PageRank: Function that assigns a real number to each page in the web

For a web of pages A, B, C, D

$$PR(A) = \frac{1-d}{N} + d \left[\frac{PR(B)}{L(B)} + \frac{PR(C)}{L(C)} + \frac{PR(D)}{L(D)} + \dots \right]$$

$L(\cdot)$ denotes outbound links

$PR(\cdot)$ denotes the page rank

N denotes the number of documents

- Damping factor: The probability at any step that the person will continue at the same webpage. Generally assumed to be set around 0.85

- Outbound link will send visitors away from the current webpage he/she is currently on

- Transition/Stochastic matrix:

Matrix in which, each of its entries is a non-negative real number, representing a probability. Types:

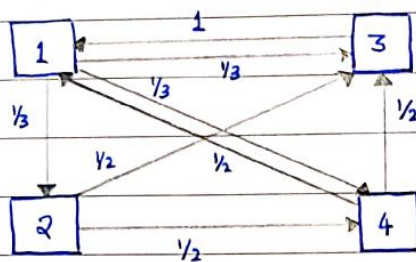
i] Right transition matrix is a real symmetric matrix with each row summing to 1.

ii] Left transition matrix is a real symmetric matrix with each column summing to 1.

iii] Double transition matrix is a real matrix with both rows and columns summing to 1.

- The largest possible absolute value of all eigen values of a transition matrix, is 1

- Web consisting of 4 pages



$$x_1 = 0x_1 + 0x_2 + 1x_3 + \frac{1}{2}x_4$$

$$x_2 = \frac{1}{3}x_1 + 0x_2 + 0x_3 + 0x_4$$

$$x_3 = \frac{1}{3}x_1 + \frac{1}{2}x_2 + 0x_3 + \frac{1}{2}x_4$$

$$x_4 = \frac{1}{3}x_1 + \frac{1}{2}x_2 + 0x_3 + 0x_4$$

Using inbound links, we have constructed the equations and convert it to matrix form,

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 & \frac{1}{2} \\ \frac{1}{3} & 0 & 0 & 0 \\ \frac{1}{3} & \frac{1}{2} & 0 & \frac{1}{2} \\ \frac{1}{3} & \frac{1}{2} & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$$

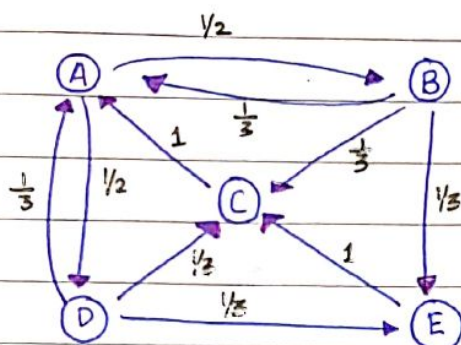
- We find the PageRank vector

$$\alpha = \begin{bmatrix} 0.3871 \\ 0.1290 \\ 0.2903 \\ 0.1935 \end{bmatrix} \begin{matrix} \leftarrow A \\ \leftarrow B \\ \leftarrow C \\ \leftarrow D \end{matrix}$$

Each value in the matrix, shows the importance of the corresponding webpages

\therefore 'A' is the most important while 'B' is the least important webpage.

1.



* $x_1 \rightarrow A$
 $x_2 \rightarrow B$
 $x_3 \rightarrow C$
 $x_4 \rightarrow D$
 $x_5 \rightarrow E$

ans

Simultaneous equations:

$$x_1 = 0x_1 + \frac{1}{3}x_2 + 1x_3 + \frac{1}{3}x_4 + 0x_5$$

$$x_2 = \frac{1}{2}x_1 + 0x_2 + 0x_3 + 0x_4 + 0x_5$$

$$x_3 = 0x_1 + \frac{1}{3}x_2 + 0x_3 + \frac{1}{3}x_4 + 1x_5$$

$$x_4 = \frac{1}{2}x_1 + 0x_2 + 0x_3 + 0x_4 + 0x_5$$

$$x_5 = 0x_1 + \frac{1}{3}x_2 + 0x_3 + \frac{1}{3}x_4 + 0x_5$$

$$\therefore \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 0 & \frac{1}{3} & 1 & \frac{1}{3} & 0 \\ \frac{1}{2} & 0 & 0 & 0 & 0 \\ 0 & \frac{1}{3} & 0 & \frac{1}{3} & 1 \\ \frac{1}{2} & 0 & 0 & 0 & 0 \\ 0 & \frac{1}{3} & 0 & \frac{1}{3} & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix}$$

Using matlab, we get the vector as

$$u = \begin{bmatrix} 0.3333 \\ 0.1667 \\ 0.2222 \\ 0.1667 \\ 0.1111 \end{bmatrix} \begin{matrix} \leftarrow A \\ \leftarrow B \\ \leftarrow C \\ \leftarrow D \\ \leftarrow E \end{matrix} \begin{matrix} \text{(Most important)} \\ \\ \\ \text{(Least important)} \end{matrix}$$

\therefore The importance of webpages are used to rank them using this algorithm

~~21/8/14~~

x ——— x — x ——— x

Experiment 3

Example:

Command Window

```
>> a = [0 0 1 1/2  
1/3 0 0 0  
1/3 1/2 0 1/2  
1/3 1/2 0 0]
```

a =

0	0	1.0000	0.5000
0.3333	0	0	0
0.3333	0.5000	0	0.5000
0.3333	0.5000	0	0

```
>> eig(a)
```

ans =

1.0000 + 0.0000i
-0.3606 + 0.4110i
-0.3606 - 0.4110i
-0.2788 + 0.0000i

Command Window

```
>> [V,D] = eigs(a)
```

V =

0.5065 + 0.0000i	0.7552 + 0.0000i	0.7552 + 0.0000i	0.7210 + 0.0000i
-0.6057 + 0.0000i	-0.3037 - 0.3461i	-0.3037 + 0.3461i	0.2403 + 0.0000i
-0.3815 + 0.0000i	-0.0932 + 0.2747i	-0.0932 - 0.2747i	0.5408 + 0.0000i
0.4807 + 0.0000i	-0.3584 + 0.0714i	-0.3584 - 0.0714i	0.3605 + 0.0000i

D =

-0.2788 + 0.0000i	0.0000 + 0.0000i	0.0000 + 0.0000i	0.0000 + 0.0000i
0.0000 + 0.0000i	-0.3606 + 0.4110i	0.0000 + 0.0000i	0.0000 + 0.0000i
0.0000 + 0.0000i	0.0000 + 0.0000i	-0.3606 - 0.4110i	0.0000 + 0.0000i
0.0000 + 0.0000i	0.0000 + 0.0000i	0.0000 + 0.0000i	1.0000 + 0.0000i


```
Command Window

>> u = v(:,1)

u =

    0.7210
    0.2403
    0.5408
    0.3605

>> u/sum(u) %Normalization

ans =

    0.3871
    0.1290
    0.2903
    0.1935
```

Question 1:

```
Command Window

>> A = [0 1/3 1 1/3 0
        1/2 0 0 0 0
        0 1/3 0 1/3 1
        1/2 0 0 0 0
        0 1/3 0 1/3 0]

A =

    0    0.3333    1.0000    0.3333    0
    0.5000    0         0         0         0
    0    0.3333    0    0.3333    1.0000
    0.5000    0         0         0         0
    0    0.3333    0    0.3333    0

>> eig(A)

ans =

    1.0000 + 0.0000i
   -0.7181 + 0.0000i
   -0.1410 + 0.6666i
   -0.1410 - 0.6666i
    0.0000 + 0.0000i
```

Command Window

```
>> [v,d] = eig(A)
```

v =

```
-0.6975 + 0.0000i  0.6386 + 0.0000i -0.0175 - 0.5057i -0.0175 + 0.5057i  0.0000 + 0.0000i  
-0.3487 + 0.0000i -0.4447 + 0.0000i -0.3604 + 0.0894i -0.3604 - 0.0894i  0.7071 + 0.0000i  
-0.4650 + 0.0000i -0.1621 + 0.0000i  0.5798 + 0.0000i  0.5798 + 0.0000i  0.0000 + 0.0000i  
-0.3487 + 0.0000i -0.4447 + 0.0000i -0.3604 + 0.0894i -0.3604 - 0.0894i -0.7071 + 0.0000i  
-0.2325 + 0.0000i  0.4128 + 0.0000i  0.1585 + 0.3269i  0.1585 - 0.3269i  0.0000 + 0.0000i
```

d =

```
1.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  
0.0000 + 0.0000i -0.7181 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  
0.0000 + 0.0000i  0.0000 + 0.0000i -0.1410 + 0.6666i  0.0000 + 0.0000i  0.0000 + 0.0000i  
0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i -0.1410 - 0.6666i  0.0000 + 0.0000i  
0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i  0.0000 + 0.0000i
```

Command Window

```
>> u = v(:,1)
```

u =

```
-0.6975  
-0.3487  
-0.4650  
-0.3487  
-0.2325
```

```
>> u/sum(u) % Normalization
```

ans =

```
0.3333  
0.1667  
0.2222  
0.1667  
0.1111
```