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9. Exercise Sheet for Algorithms in Numerical Mathematics

Exercise 25: Show that for the conjugate gradient (CG) method it holds:

$$\frac{(d_k, r_k)}{(Ad_k, d_k)} = \frac{(r_k, r_k)}{(Ad_k, d_k)}, \qquad \frac{(Ad_k, r_{k+1})}{(Ad_k, d_k)} = -\frac{(r_{k+1}, r_{k+1})}{(r_k, r_k)}.$$

Exercise 26: Let the eigenvalues of A (symmetric and positive definite) be ordered as $\lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_n > 0$. Show that with $\kappa' = \lambda_2/\lambda_n$, the error in the CG method satisfies:

$$\|x_k - x\|_A \leq 2\left(\frac{\sqrt{\kappa'} - 1}{\sqrt{\kappa'} + 1}\right)^{k-1} \|x_0 - x\|_A \quad \text{for } k \geq 2.$$

(If $\lambda_1 \gg \lambda_2$, this bound is much stronger than the similar estimate with $\kappa = \lambda_1/\lambda_n$ from the lecture.)
Hint: $q_k(\lambda) = \tilde{q}_{k-1}(\lambda)(\lambda_1 - \lambda)/\lambda_1$.

Programming Exercise 8: Implement the steepest descent method for solving a linear system $Ax = b$ with symmetric positive definite matrix A.

Test your function using:

$$A = \begin{pmatrix} 1 & 0 \\ 0 & 20 \end{pmatrix}, \quad b = \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \quad x_0 = \begin{pmatrix} 20 \\ 1 \end{pmatrix}$$

and plot the first 50 iterates graphically. Hint: The visualization becomes particularly clear when plotting the iterates on top of a contour plot of the (to be minimized) function f. For example:

MATLAB

```
hold on;
[x1,x2] = meshgrid(-20:1:20,-20:1:20);
contour(x1,x2,x1.^2 + 20*x2.^2,[0:1:400].^2);
plot(here should be the iterates, ...
'-*','Linewidth',2)
hold off;
```

Julia

```
Using Plots
x1 = LinRange(0,20,100); x2 = LinRange(-1,1,100)
z(x1,x2) = @. x1'^2 + 20 * x2^2
levels = map(i->z(traj[i,1],traj[i,2]),
  axes(traj,1))
p = contourf(x1,x2,z(x1,x2),levels=levels)
plot!(p, traj[:,1], traj[:,2],
  marker=:x,color=:red)
```

Comment: The Julia code is more zoomed in, the MATLAB is more zoomed out, you can adapt to your liking!

Programming Exercise 9: Implement the cg-method for solving a linear equation system $Ax = b$ with symmetric positive definite matrix A. Plot the error $\|Ax_k - b\|$ for all k. Then test your function using the matrices generated from the files provided, for N=4,20,40. Further, choose `ones(N^2,1)`.

Solutions are discussed on Tuesday 24.06.2025.
Tutor: Georgios Vretinaris - if you have question just come to my office (C3P16) or write me an email.