



MN Retake Exam

L2 (S3)

01h15

Exercise 1 :

1- Solve the following linear system using the simple Gaussian elimination method:

$$2x + y - z = 1$$

$$x - 3y + 2z = 5$$

$$4x + 2y - 3z = 3$$

2- Find an LU factorization of the matrix B, where L is the unit diagonal low triangular matrix and U is the upper triangular matrix

3- Deduce the determinant of A

Exercise 2 :

Consider the following linear system of equations

$$A = \begin{bmatrix} 4 & -1 & 0 \\ -1 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

1- Show that both iterative methods, Jacobi and Gauss-Seidel, will converge by using the necessary and sufficient convergence conditions

2- How many iterations (for Jacobi method) needed to get an accuracy within 10^{-2} : with $B=[2,5,1]$



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Solution Exo 1 :(10 pts)

$$2x + y - z = 1$$

$$x - 3y + 2z = 5$$

$$4x + 2y - 3z = 3$$

1- [4,5 pts]

Triangularisation (2.5 pts)

(1.5 pts)

mat augmenté par B: 0.5pts

| | | | | |
|---|----|----|---|---------------------------|
| 2 | 1 | -1 | 1 | |
| 1 | -3 | 2 | 5 | L2=L2- 0.5 L1 0.5pts |
| 4 | 2 | -3 | 3 | L3=L3-2 L1 0.5pts |

(1 pts)

mat 1 pts (0.5 pts L2 et 0.5 pts L3)

| | | | | |
|---|------|-----|-----|-------|
| 2 | 1 | -1 | 1 | |
| 0 | -7/2 | 5/2 | 9/2 | |
| 0 | 0 | -1 | 1 | L3=L3 |

Résolution (2 pts)

Sys équation 0.5 pts :

$$2x + y - z = 1$$

$$-7/2 y + 5/2 z = 9/2$$

$$-z = 1$$

Solution 1.5 pt : $X = (1, -2, -1)$

2- (5 pts)

L (2 pts= 0.5 pts diagonal à 1, 0.5 pts pour chaque valeurs) et U(3 pts= 0.5 pts pour chaque valeurs)



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3- (0.5 pts= 0.25 loi+0.25 valeur)

$$\text{Det } A = \text{Det } L * \text{det } U = 7$$

$$A = [2, 1, -1;$$

$$1, -3, 2;$$

$$4, 2, -3]$$

$$L = [1, 0, 0;$$

$$0.5, 1, 0;$$

$$2, 0, 1]$$

$$U = [2, 1, -1;$$

$$0, -3.5, 2.5;$$

$$0, 0, -1]$$

Solution Exo 2:(10 pts)

$$A = \begin{bmatrix} 4 & -1 & 0 \\ -1 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

(0.75 pts)= 0.25 pts chaque matrice

| | | | |
|----|---|---|---|
| D= | 4 | | |
| | | 2 | |
| | | | 3 |

| | | | |
|----|---|---|--|
| E= | | | |
| | 1 | | |
| | 0 | 0 | |

| | | | |
|----|--|---|---|
| F= | | 1 | 0 |
| | | | 0 |
| | | | |



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Jacobi (2pts)

0.25 pts

| | | | |
|-------|-----|-----|-----|
| InvD= | 1/4 | | |
| | | 1/2 | |
| | | | 1/3 |

0.25 pts

| | | | |
|------|----|----|---|
| E+F= | 0 | -1 | 0 |
| | -1 | 0 | 0 |
| | 0 | 0 | 0 |

$J=D^{-1}(E+F)$0.5pts

| | | | |
|----|------|------|---|
| J= | 0 | -1/4 | 0 |
| | -1/2 | 0 | 0 |
| | 0 | 0 | 0 |

.....1pts

Gaus siedal (2pts)

$GS=(D-E)^{-1}F$0.5pts

| | | | |
|-----|----|---|---|
| D-E | 4 | 0 | 0 |
| | -1 | 2 | 0 |
| | 0 | 0 | 3 |

.....0.25pt

| | | | |
|---------|-----|-----|-----|
| Inv D-E | 1/4 | 0 | 0 |
| | 1/8 | 1/2 | 0 |
| | 0 | 0 | 1/3 |

.....0.5pts

| | | | |
|-----|---|-----|---|
| GS= | 0 | 1/4 | 0 |
| | 0 | 1/8 | 0 |
| | 0 | 0 | 0 |

.....1 pts

La loi de Convergence $\det(B-\lambda I)=0$0.25 pts

Jacobi

| | | | |
|------------|--------|--------|--------|
| J-Lamda I= | -lamda | -1/4 | 0 |
| | -1/2 | -lamda | 0 |
| | 0 | 0 | -lamda |

.....0.5 pts

$\text{Det} = \lambda^3 + 0.25(-0.5 \lambda) = \lambda(\lambda^2 - 1/8) = 0$0.25



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Lam=0 Lam=racine(1/8) Lam=-racine(1/8) 0.75

Rayon =max (abs lam)= racine(1/8) <1 converge.....0.5 pts+0.25 pts

Gauss Siedal

| | | | |
|-------------|--------|-----------|--------|
| GS-Lamda I= | -lamda | 1/4 | 0 |
| | 0 | 1/8-Lamda | 0 |
| | 0 | 0 | -Lamda |

.....0.5 pts

Det = lam² (1/8- lam)=Lam(lam²-1/8)=0.....0..25

Lam=0 Lam=racine(1/8) Lam=-racine(1/8) 0.75

Rayon =max (abs lam)= racine(1/8) <1 converge.....0.5 pts+0.25 pts