



Section:.....Groupe.....

First name:.....Last name:.....

**Exercise 1 :**

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

$$\begin{cases} 2x + y - z = 1 \\ x - 3y + 2z = 5 \\ 4x + 2y - 3z = 3 \end{cases}$$

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

1)- (4.5pts)=

Triangular (...../2.5 pts)

Matrix with B: 0.5pts

				L2=	0.5pts
				L3=	0.5pts

Matrix result 1 pts

				L3=	0.5pts

Resolution (...../2 pts)

Sys equation 0.5 pts : ..... = .....

..... = .....

..... = .....

Solution 1.5 pt :

$$X = (\dots\dots\dots, \dots\dots, \dots\dots)^t$$

2)- (5 pts)=

(...../ 2 pts)

(...../ 3 pts)

L=


U=


3)- (0.5 pts)=

Det 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  $B=[2,5,1]$

**1)-(9 pts)=**

(0.75 pts/..... )

D=			

E=			

F=			

Jacobi (...../2pts)

Law J=.....0.5pts

.....=			

.....=			

J=			

1 pts

Gaus siedal (...../2pts)

Law GS=.....0.5pts

.....=			

.....=			

GS=			

1 pts

Convergence Law .....(...../0.25pts)

Jacobi Case ...../2 pts :

.....=

.....

.....

Response.....

Gauss-seidal ...../2 pts :

.....=

.....

.....

Response.....

**3)- (1pts)=**

Response .....

### 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)

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

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

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

$$1, -3, 2;$$

$$4, 2, -3]$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 0.5 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix}$$

$$U = \begin{bmatrix} 2 & 1 & -1 \\ 0 & -3.5 & 2.5 \\ 0 & 0 & -1 \end{bmatrix}$$

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

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 siegal (2pts)

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

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

.....0.25pt

	1/4	0	0
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Inv D-E	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-Lambda I=	$-\lambda$	-1/4	0
	-1/2	$-\lambda$	0
	0	0	$-\lambda$

.....0.25 pts

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

$\lambda = 0$   $\lambda = \text{racine}(1/8)$   $\lambda = -\text{racine}(1/8)$  0.75

Rayon =  $\max(\text{abs } \lambda) = \text{racine}(1/8) < 1$  converge.....0.5 pts+0.25 pts

Gauss Siedal

GS-Lambda I=	$-\lambda$	1/4	0
	0	$1/8 - \lambda$	0
	0	0	$-\lambda$

.....0.25 pts

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

$\lambda = 0$   $\lambda = \text{racine}(1/8)$   $\lambda = -\text{racine}(1/8)$  0.75

Rayon =  $\max(\text{abs } \lambda) = \text{racine}(1/8) < 1$  converge.....0.5 pts+0.25 pts

La 3 question (1pts)