

Numerische Methoden

Lösungsvorschläge zur Modulprüfung

Aufgabe 1 (10 + 10 = 20 Punkte)

Gegeben seien

$$\text{die Matrix } A = \begin{pmatrix} 4 & 0 & 14 \\ 0 & 9 & 27 \\ 14 & 27 & 251 \end{pmatrix} \text{ und der Vektor } b = \begin{pmatrix} 210 \\ 477 \\ 3981 \end{pmatrix}.$$

(a) Bestimmen Sie die Cholesky-Zerlegung der Matrix A .

(b) Lösen Sie mithilfe der in (a) bestimmten Cholesky-Zerlegung das lineare Gleichungssystem $Ax = b$.

Lösung von Aufgabe 1

(a) Wir gehen Schrittwiese vor wie in Algorithmus 1.20. Zu berechnen ist die Matrix

$$L = \begin{pmatrix} l_{11} & 0 & 0 \\ l_{21} & l_{22} & 0 \\ l_{31} & l_{32} & l_{33} \end{pmatrix}.$$

Schritt 1. $i = 1$: Hier haben wir nur

$$l_{11} = \sqrt{a_{11}} = \sqrt{4} = 2.$$

Damit haben wir die Matrix

$$L = \begin{pmatrix} 2 & 0 & 0 \\ l_{21} & l_{22} & 0 \\ l_{31} & l_{32} & l_{33} \end{pmatrix}.$$

Schritt 2. $i = 2$: Hier berechnen wir

$$l_{21} = \frac{a_{21}}{l_{11}} = \frac{0}{2} = 0, \quad l_{22} = \sqrt{a_{22} - |l_{21}|^2} = \sqrt{9 - 0^2} = \sqrt{9 - 0} = \sqrt{9} = 3,$$
$$l_{31} = \frac{a_{31}}{l_{11}} = \frac{14}{2} = 7.$$

Damit haben wir die Matrix

$$L = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 7 & l_{32} & l_{33} \end{pmatrix}.$$

Schritt 3. $i = 3$: Hier berechnen wir

$$l_{32} = \frac{1}{l_{22}} (a_{32} - l_{31}l_{21}) = \frac{1}{3} (27 - 7 \cdot 0) = \frac{27 - 7 \cdot 0}{3} = \frac{27 - 0}{3} = \frac{27}{3} = 9,$$
$$l_{33} = \sqrt{a_{33} - |l_{31}|^2 - |l_{32}|^2} = \sqrt{251 - 7^2 - 9^2} = \sqrt{251 - 49 - 81} = \sqrt{121} = 11.$$

Damit haben wir die Matrix

$$L = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 7 & 9 & 11 \end{pmatrix} \in \mathbb{R}^{3 \times 3}$$

mit

$$A = LL^H = LL^T.$$

Numerische Methoden 1

WJ Hussar



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