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1 /* Math/CS 466/666 Midterm Solutions
   Problem 2. Compute the spectral norm of the  $4 \times 4$  matrix  $A$  with entries given by the
   formula  $A_{ij} = \sqrt{i + 2j}$ . */
5
6 #include <stdio.h>
7 #include <stdlib.h>
8 #include <math.h>
9
10 void matprint(int n, double A[n][n]){
11     for(int i=0; i<n; i++) for(int j=0; j<n; j++){
12         printf("%8g%c", A[i][j], j==n-1?'\n':' ');
13     }
14 }
15 double vecdp(int n, double u[n], double v[n]){
16     double r=0;
17     for(int i=0; i<n; i++) r+=u[i]*v[i];
18     return r;
19 }
20 void matmul(int n, double y[n], double A[n][n], double x[n]){
21     for(int i=0; i<n; i++) y[i]=0;
22     for(int i=0; i<n; i++) for(int j=0; j<n; j++) y[i]+=A[i][j]*x[j];
23 }
24
25 double normS(int n, double A[n][n]){
26 /* Compute  $\|A\| = \rho(B)^{1/2}$  where  $B = A^t A$ . We use the power method to find the
   spectral radius of  $\rho(B)$ . Since the eigenvalues of  $B$  are positive, the power method is
   guaranteed to converges to the spectral radius for almost every choice of  $x_0$ . */
31     double x[n], y[n], B[n][n];
32     for(int i=0; i<n; i++) for(int j=0; j<n; j++) B[i][j]=0;
33     for(int k=0; k<n; k++) for(int i=0; i<n; i++) for(int j=0; j<n; j++){
34         B[i][j]+=A[k][i]*A[k][j];
35     }
36 /* Choose the initialization randomly so the chances of  $x_0$  lying in a eigen-subspace
   of  $B$  is unlikely. One could call the routine multiple times to be sure. */
39     for(int i=0; i<n; i++) y[i]=2.0*rand()/RAND_MAX-1.0;
40     double lambdaold=0;
41     printf("\n%3s %22s\n", "k", "lambda_k");
42     for(int k=1; k<100; k++){
43         double r=sqrt(vecdp(n, y, y));
44         for(int i=0; i<n; i++) x[i]=y[i]/r;
45         matmul(n, y, B, x);
46         double lambda=vecdp(n, x, y);
47         printf("%3d %22.14e\n", k, lambda);
48         if(fabs(lambda-lambdaold)<=1e-14*fabs(lambda)) break;

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49     lambdaold=lambda;
50 }
51 return sqrt(lambdaold);
52 }
53
54 #define N 4
55 double A[N][N];
56
57 int main(){
58     printf("Math/CS 466/666 Midterm\nProblem 2\n\n");
59     for(int i=1;i<=N;i++) for(int j=1;j<=N;j++){
60         /* Mathematical notation assumes  $i$  and  $j$  range from 1 to  $N$ . As C arrays
61            always start at zero we store the matrix as  $A_{ij} = A[i-1][j-1]$  */
62         A[i-1][j-1]=sqrt(i+2*j);
63     }
64     printf("A=\n");
65     matprint(N,A);
66     printf("\nnormS(A)=%.14e\n",normS(N,A));
67     printf("\nnormS(A)=%.14e\n",normS(N,A));
68     return 0;
69 }
70 }
```