MAT 362 Spring 200711. Programming assignment: Inverse Power method

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Office: AMB 175 Hours: MW 10:10-12:10, F 10:10-11:10

Write a C++ program that implements the inverse power method for finding the smallest eigenvalue in absolute value and a corresponding eigenvector. At each iteration print the number of iterations, the approximate value of the eigenvalue and the corresponding eigenvector. Run your code with the given input files.

Name:

- This problem sheet with your name.
- A summary sheet explaining what you did, how you approached the problem, what was accomplished, what was not accomplished, etc.
- A list of the eigenvalue-eigenvector pairs and the number of required iterations for each input file. If a matrix is too large then include only the first 5 coordinates of the eigenvector.

#### Website:

- Create a directory called 11invpower on your web site and make all your input, output and source files available in this directory. Write the url for the website on this problem sheet.

# Input:

A square matrix.

#### **Output:**

The number of iterations, the approximate eigenvalue and the corresponding eigenvector.

### Sample input:

-2 0

0 4

# Sample output:

0 1 2 5

1 0.2 -0.2 0.25

2 4 0.4 0.25

3 2.5 -0.5 0.15625

4 -2 -0.5 -0.078125

5 -2 -0.5 0.0390625

6 -2 -0.5 -0.0195312

7 -2 -0.5 0.00976562 8 -2 -0.5 -0.00488281

9 -2 -0.5 0.00244141

10 -2 -0.5 -0.0012207

11 -2 -0.5 0.000610352

12 -2 -0.5 -0.000305176

13 -2 -0.5 0.000152588

14 -2 -0.5 -7.62939e-05

15 -2 -0.5 3.8147e-05

16 -2 -0.5 -1.90735e-05

17 -2 -0.5 9.53674e-06

18 -2 -0.5 -4.76837e-06

19 -2 -0.5 2.38419e-06

20 -2 -0.5 -1.19209e-06

21 -2 -0.5 5.96046e-07

22 -2 -0.5 -2.98023e-07

## Hints:

- Stop the iterations if the norm of the change in the eigenvector is less then a tolerance of  $10^{-6}$ .
- Try to use the makefile I created for this project. It creates the required files automatically.
- Use an initial guess of  $x = (x_0, \dots, x_{n-1})$  where  $x_i = (i+1)^2 + 1$ . A random number would work best here but this makes it easier to verify your output against my output.
- You can either use your linear system solver or you can write separate code to find the inverse of a matrix and then use the power method code on the inverse. Explain your approach in the summary sheet.