

University of Turku / Department of Mathematics and Statistics
 SCIENTIFIC COMPUTING
 Exercise 04 / Solutions

1. (a) Let X and Y be independent uniformly distributed random variables on $(0, 1)$. As we know, samples of X can be generated by $x = \text{rand}(1, 100)$; for instance. Now it is a basic fact (this need not be proven) that the new random variables

$$U = \cos(2\pi X)\sqrt{-2 \log Y}; \quad V = \sin(2\pi X)\sqrt{-2 \log Y}$$

follow the normal distribution with parameters $(0, 1)$, i.e. with mean 0 and variance 1. Use this so called Box-Müller method to generate 200 samples of normal distribution, plot the result with the command `hist`, compute the mean and standard deviation of the sample.

(b) The amplitude distribution of a signal sent by a mobile phone to a base station follows so called Rayleigh distribution. Suppose that X_1, X_2 are zero-mean normally distributed random variables with variance σ^2 and define a new random variable R by $R = \sqrt{X_1^2 + X_2^2}$. Then R follows the Rayleigh distribution. Generate 100 samples of a Rayleigh distribution and plot the histogram.

Solution:

```
% FILE d041.m begins.
close all
m=500;
x=rand(1, m);    y=rand(1, m);
u=cos(2*pi*x).*sqrt(-2*log(y));
v=sin(2*pi*x).*sqrt(-2*log(y));
figure(1)
h=axes;
set(h,'FontSize',20,'FontWeight','bold')

subplot(2,2,1)
hist(u,30)
title('1','FontSize',20,'FontWeight','bold')
fprintf('mean(u)= %8.4f , std(u)= %8.4f \n',mean(u), std(u))
grid on

widemarg(gcf)

subplot(2,2,2)
```

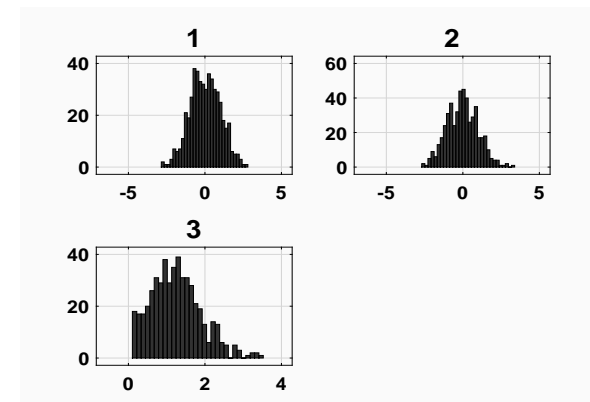
```
hist(v,30)
title('2', 'FontSize',20,'FontWeight','bold')
fprintf('mean(v)= %8.4f , std(v)= %8.4f \n',mean(v), std(v))
grid on
widemarg(gcf)
%%%
myvar=rand;
variance=myvar;
variance2=myvar;
X1=normrnd(zeros(1,1000),variance);
X2=normrnd(zeros(1,1000),variance2);
R=sqrt(X1.^2+X2.^2);

%%%
r=sqrt(u.^2 + v.^2);
subplot(2,2,3)
hist(r,30);
title('3', 'FontSize',20,'FontWeight','bold')
fprintf('mean(r)= %8.4f \n',mean(r) )
widemarg(gcf)
grid on
print -dps d041.ps

% FILE d041.m ends.
```

Output:

```
mean(u)=  0.0168 , std(u)=  0.9899
mean(v)= -0.0263 , std(v)=  1.0089
mean(r)=  1.2543
```



2. Suppose that $f: [a, b] \rightarrow [0, \infty)$ is continuous and that $0 \leq f(x) \leq M$ for all $x \in [a, b]$. Use the Monte Carlo method to approximate the value of

$$\int_a^b f(x) dx,$$

that is, choose m random points in $[a, b] \times [0, M]$ and compute the ratio p/m where p is the number of points below the graph of $f(x)$. Apply this method for the function

$$f(x) = \sum_{j=1}^n c_j (1 + \sin(d_j x))$$

in $[0, 1]$ with $m = 10j$, $j = 10 : 10 : 100$ where $n = 4$, $c = \text{rand}(1, n)$, $d = 1 + 3 * \text{rand}(1, n)$. Compare your result to the exact value

$$\int_a^b f(x) dx = (b - a) \sum_{j=1}^n c_j + \sum_{j=1}^n (c_j / d_j) (\cos(d_j * a) - \cos(d_j * b)),$$

see Problem 3/Exercise 2.

Solution:

```
function z=d042f(c,d,x);
tmp=0*x;
m=length(c);
for j=1:m
    tmp=tmp+c(j)*(1+sin(d(j)*x));
end
z=tmp;
% FILE d042f.m end

% FILE d042.m begin
% USES: d042f.m
path(path, './util')
clf
n=5;
c=3*rand(1,n); d=1+3*rand(1,n); % All d(j)'s must be different
                                % from 0
a=0; b=2;
exact=(b-a)*sum(c)+...
sum((c./d).*cos(a*d)) -sum((c./d).*cos(b*d));
```

```
M=2*sum(c); % Note: 0<=d042f(c,d,x) <= M

% Compute function values for plotting
xx=a:0.02*(b-a):b;
yy=d042f(c,d,xx);
lexx=length(xx);

fprintf('Exact integral = %12.5f\n',exact)

fprintf(' m Monte Carlo Exact Error\n' );

for mm=100:100:1000
    figure(1)
    clf;
    axes('FontSize',[20],'FontWeight','bold'); hold on;
    plot(xx,yy, xx, M*ones(1,lexx),'LineWidth',2)
    plot([a b],[yy(1) 0 0 yy(end)],'LineWidth',2)
    grid on

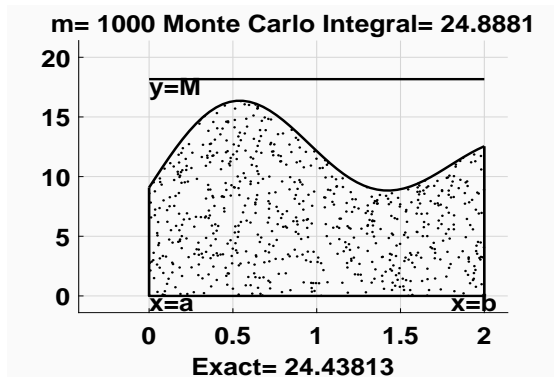
    x=a+(b-a)*rand(1,mm);
    y2=M*rand(1,mm);
    y1=d042f(c,d,x);
    su=sum(y2<=y1);
    plot(x(y2<=y1), y2(y2<=y1),'r. ')

    area=M*(b-a)*su/mm;
    fprintf('%4d %8.4f %8.4f %12.4e\n',...
            mm, area, exact, exact-area)

    title(['m= ' num2str(mm) ' Monte Carlo Integral= ' num2str(area)],...
          'FontWeight','bold','FontSize',20);
    text(a, -0.5,'x=a', 'FontWeight','bold','FontSize',20);
    text(b-0.2, -0.5,'x=b', 'FontWeight','bold','FontSize',20);
    text(a, M-0.5,'y=M', 'FontWeight','bold','FontSize',20);
    xlabel(['Exact= ' num2str(exact,'%12.5f')],...
          'FontWeight','bold','FontSize',20);
    widemarg(gcf)
end;
%delete d042.ps
print -dps d042.ps
% FILE d042.m end
```

Output:

m	Monte Carlo	Exact	Error
100	22.1631	24.4381	2.2750e+00
200	23.9798	24.4381	4.5835e-01
300	24.1009	24.4381	3.3724e-01
400	23.6165	24.4381	8.2168e-01
500	24.7791	24.4381	-3.4098e-01
600	24.2220	24.4381	2.1613e-01
700	25.2774	24.4381	-8.3926e-01
800	23.3440	24.4381	1.0942e+00
900	25.1101	24.4381	-6.7201e-01
1000	24.8881	24.4381	-4.4997e-01



3. The ASCII codes of capital letters A,...,Z are 65,...,90. A simple ciphering method, so called Caesar cipher, is the following. Fix an integer $p \in [1, 25]$. Each letter is replaced by another, obtained by increasing its ASCII code by the constant p . (Note that we recycle: 91 corresponds to 65 i.e. after Z come A,B,C,...). The program hlp043.m shows how this happens. Use this idea to decipher the following messages:

N L O G J G Y Y N M J O N C H

and

E N F V Y N T B R F P U V A N

Solution:

```
% FILE d043.m begins.
fprintf('ASCII codes of some symbols: \n')
fprintf(' Code Symbol Shifted \n');
alfab=[];
for j=65:90
    alfab=[alfab char(j)];
end;
s=alfab;
p=length(s);
for j=1:p
    tmp=65+mod(double(s(j)+1)-65,26); % 26=90-64
    fprintf('%3d %3s %10s \n',...
        double(s(j)),s(j),char(tmp));
end
fprintf('\n');
%s='QCADIHCSFUCGIA'; % Computo ergo sum!
s='VEWMPEKSIWGLMRE'
%s='NLOGJGYNNMJONCH';
p=length(s);
for shift=1:26
    for j=1:p
        tmp=65+mod(double(s(j)+shift)-65,26); % 26=90-64
        fprintf('%3s',char(tmp))
    end
    fprintf('\n');
end
% FILE d043.m ends.
fprintf('\n\nAlternative solution:\n')
%clear
% create the cipher vector, where A==0, B==1 and so on
cipher=s-65;
% Loop through all possible shifts
for p=1:26
    % Display the decrypted text
    fprintf('%d:\t%s\n', p, char(mod(cipher + p, 26) + 65));
end
% FILE d043.m ends.
```

Output:

```
ASCII codes of some symbols:
Code Symbol Shifted
```

65	A	B
66	B	C
67	C	D
68	D	E
69	E	F
70	F	G
71	G	H
72	H	I
73	I	J
74	J	K
75	K	L
76	L	M
77	M	N
78	N	O
79	O	P
80	P	Q
81	Q	R
82	R	S
83	S	T
84	T	U
85	U	V
86	V	W
87	W	X
88	X	Y
89	Y	Z
90	Z	A

```

H Q I Y B Q W E U I S X Y D Q
I R J Z C R X F V J T Y Z E R
J S K A D S Y G W K U Z A F S
K T L B E T Z H X L V A B G T
L U M C F U A I Y M W B C H U
M V N D G V B J Z N X C D I V
N W O E H W C K A O Y D E J W
O X P F I X D L B P Z E F K X
P Y Q G J Y E M C Q A F G L Y
Q Z R H K Z F N D R B G H M Z
R A S I L A G O E S C H I N A
S B T J M B H P F T D I J O B
T C U K N C I Q G U E J K P C
U D V L O D J R H V F K L Q D
V E W M P E K S I W G L M R E
    
```

s =

'VEWMPEKSIWGLMRE'

```

W F X N Q F L T J X H M N S F
X G Y O R G M U K Y I N O T G
Y H Z P S H N V L Z J O P U H
Z I A Q T I O W M A K P Q V I
A J B R U J P X N B L Q R W J
B K C S V K Q Y O C M R S X K
C L D T W L R Z P D N S T Y L
D M E U X M S A Q E O T U Z M
E N F V Y N T B R F P U V A N
F O G W Z O U C S G Q V W B O
G P H X A P V D T H R W X C P
    
```

Alternative solution:

- 1: WFXNQFLTJXHMSF
- 2: XGYORGMUKYINOTG
- 3: YHZPSHNVLZJOPUH
- 4: ZIAQTIOWMAKPQVI
- 5: AJBRUJPNBLQRWJ
- 6: BKCSVKQYOCMRSXK
- 7: CLDTWLRZPDNSTYL
- 8: DMEUXMSAQEOTUZM
- 9: ENFVYNTBRFPUVAN
- 10: FOGWZOUCSGQVWBO
- 11: GPHXAPVDTHRWXCP
- 12: HQIYBQWEUISXYDQ
- 13: IRJZCRXVFVJTYZER
- 14: JSKADSYGWKUZAFS
- 15: KTLBETZHLVABGT
- 16: LUMCFUAIYMWBCHU
- 17: MVNDGVBJZNXCDIV
- 18: NWOEHWCKAOYDEJW
- 19: OXPFIKDLBPZEFKX
- 20: PYQGJYEMCQAFGLY
- 21: QZRHKZFNDRBGHMZ
- 22: RASILAGOESCHINA
- 23: SBTJMBHPFTDIJOB
- 24: TCUKNCIQGUEJKPC
- 25: UDVLQDJRHVFKLQD

26: VEWMPKSIWGLMRE

4. We want to fit a model of the form $f(x) = ae^{bx}$ to the data set

x	1	3	4	6	9	15
y	4.0	3.5	2.9	2.5	2.75	2.0

where a and b are parameters to be determined from the data.

(a) For this purpose we introduce new transformed variables $X = x$, $Y = \log(y)$. Carry out this data transformation and print out the transformed variables.

(b) After the transformation the new model is $F(x) = \log f(x) = bx + \log a$. Apply the usual LSQ method to find b and $\log a$.

(c) Print the results in the following format

x(i)	y(i)	Y(i)	a*exp(b*x(i))	y(i)-a*exp(b*x(i))
1	4.0		
.....				
15	2.0			

and plot the data and the fitted curve in the same figure.

Solution:

```
% FILE d044tst.m begins.
close all; clear
figure(1)
x= [ 1 3 4 6 9 15];
y=[ 4.0 3.5 2.9 2.5 2.75 2.0];

h=axes;
set(h,'FontSize',20)
newx=x;
newy=log(y);
disp('Data:')
```

```
disp([x; y])

disp('Transformed data:')
disp([newx; newy])
% Logarithm yields linearization: bx + log a
coef=polyfit(newx,newy,1);
b=coef(1);
a=exp(coef(2));
fprintf('Fitted/LSQ model y= a*exp(b*x) with a= %8.4f , b= %8.4f \n',a,b);

m=length(x);
% Something not asked in problem:
% We use also parfit based idea: fminsearch
mymodel=@(xval,lam)(lam(1)*exp(lam(2)*xval));
% fobj2 uses given data x, y
fobj2=@(lam) norm(mymodel(x,lam)-y);

fprintf('Object function value/LSQ= %8.4f\n',fobj2([a, b]));
% myparf uses given data x, y
lam1=myparf(x,y,mymodel, [3, -0.7]);
fprintf('Fitted/myparf y= a*exp(b*x) with a= %8.4f , b= %8.4f \n',...
        lam1(1),lam1(2));
fprintf('Object function value/myparf= %8.4f\n',...
        fobj2([lam1(1), lam1(2)]));
fprintf(' x(i) y(i) Y(i) a*exp(b*x(i)) y(i)-a*exp(b*x(i)) parfit \n')
for j=1:m
    fprintf(' %3d %8.3f %8.3f %8.3f %12.3e %12.3e\n',...
            x(j),y(j), newy(j), a*exp(b*x(j)), y(j)- a*exp(x(j)*b), ...
            y(j)-mymodel(x(j),lam1) );
end

plot(x,y,'k+', 'MarkerSize',25)

grid on
hold on
xx= 0:0.05:20;
yy=a*exp(b*xx); yy2=mymodel(xx,lam1);
plot(xx,yy,'b-', xx,yy2,'r-.', 'LineWidth',2)
txt=['y = ' num2str(a) '* exp( ' num2str(b) '*x)'];
%text(x(3),y(2) ,txt,'FontSize',20,'FontWeight','bold')
title(txt,'FontSize',20,'FontWeight','bold')
xlabel('Solid/ dash dotted = LSQ /myparf', 'FontSize',20,'FontWeight','bold')
widemarg(gcf)
```

```

%delete d044tst1.ps
print -dps d044tst1.ps
% Something not asked at all:
% We plot object functions close to found parameter value
la1= (a-0.3):0.03:(a+0.3); la2= (b-0.3):0.03:(b+0.3);
[xxx, yyy]=meshgrid(la1, la2);
[d1,d2]=size(xxx); zzz=0*xxx;
for ii=1:d1
    for jj=1:d2
        lam=[xxx(ii,jj) , yyy(ii,jj)];
        zzz(ii,jj)=fobj2(lam);
    end
end
% We first find row and column indices of the
% least entry in zzz
[ii,jj]=find(zzz==min(min(zzz)));
% Using these found indices we get candidate for [a, b]
mya=xxx(ii,jj); myb=yyy(ii,jj);
[mya myb]

figure
% Plot picture of the fobj2 function
mesh(xxx,yyy,zzz)
hold on
plot3(a,b,fobj2([a, b]),'k*', mya,myb,fobj2([mya, myb]),'k.',...
    lam1(1),lam1(2),fobj2([lam1(1), lam1(2)]),'k+', 'MarkerSize',10)
title(' * / . / + = LSQ /tabulation/myparf')
xlabel('a'); ylabel('b');
%delete d044tst2.ps
print -dps d044tst2.ps

echo on
% By choice expect tst1 = 0
tst1=fobj2([mya myb])-zzz(ii,jj)
% Because xxx, yyy were created with crude step 0.05
% expect tst2 <0
tst2=fobj2([a b])-zzz(ii,jj)
% expect tst3 <0
tst3=fobj2([lam1(1) lam1(2)])-zzz(ii,jj)
echo off
function w=myparf(xdata,ydata,mymodel, laminit)
% E.g. fmodel=@(x,lam)exp(-lam(1)* x)+lam(2)*exp(-lam(3)*x);
fobj=@(lam) norm(mymodel(xdata,lam)-ydata);

```

```

[lam fval eflag] = fminsearch(fobj,laminit);
w=[lam ];
end
% FILE d044tst.m ends.

```

Output:

Data:

1.0000	3.0000	4.0000	6.0000	9.0000	15.0000
4.0000	3.5000	2.9000	2.5000	2.7500	2.0000

Transformed data:

1.0000	3.0000	4.0000	6.0000	9.0000	15.0000
1.3863	1.2528	1.0647	0.9163	1.0116	0.6931

Fitted/LSQ model $y = a \cdot \exp(b \cdot x)$ with $a = 3.8014$, $b = -0.0444$

Object function value/LSQ= 0.6743

Fitted/myparf $y = a \cdot \exp(b \cdot x)$ with $a = 3.9260$, $b = -0.0496$

Object function value/myparf= 0.6577

x(i)	y(i)	Y(i)	$a \cdot \exp(b \cdot x(i))$	$y(i) - a \cdot \exp(b \cdot x(i))$	parfit
1	4.000	1.386	3.636	3.637e-01	2.642e-01
3	3.500	1.253	3.327	1.727e-01	1.172e-01
4	2.900	1.065	3.183	-2.828e-01	-3.189e-01
6	2.500	0.916	2.912	-4.123e-01	-4.147e-01
9	2.750	1.012	2.549	2.010e-01	2.386e-01
15	2.000	0.693	1.953	4.716e-02	1.354e-01

ans =

3.8314	-0.0444
--------	---------

% By choice expect $tst1 = 0$ $tst1 = fobj2([mya myb]) - zzz(ii,jj)$

tst1 =

0

% Because xxx, yyy were created with crude step 0.05

% expect $tst2 < 0$ $tst2 = fobj2([a b]) - zzz(ii,jj)$

tst2 =

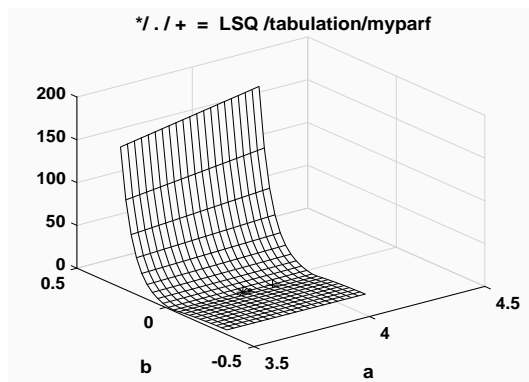
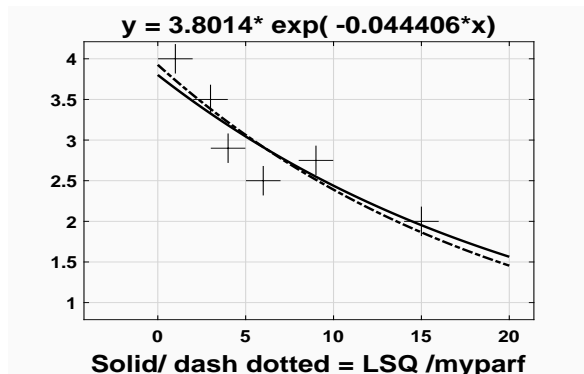
```

0.0022
% expect tst3 <0
tst3=fobj2([lam1(1) lam1(2)])-zzz(ii,jj)

tst3 =

-0.0144

echo off
    
```



5. For a complex $n \times n$ matrix a let $P_i = \sum_{j=1, j \neq i}^n |a_{i,j}|$, $m_0 = \min\{|a_{i,i}| - P_i : i = 1, \dots, n\}$, $m = \max\{m_0, 0\}$, $M = \max\{|a_{i,i}| + P_i : i = 1, \dots, n\}$.

By Gerschgorin's theorem (recall Exercise 03) the eigenvalues λ_i of a satisfy

$$m \leq |\lambda_i| \leq M; \quad i = 1, \dots, n$$

and it also follows that $m^n \leq D \leq M^n$, $D = |\det(a)|$. Set $m_1 = \min\{|\lambda_i| : i = 1, \dots, n\}$ and $m_2 = \max\{|\lambda_i| : i = 1, \dots, n\}$. Write a MATLAB script that experimentally confirms these statements, by printing out the test results in the following format

```
n   m   m1  m2  M   D - m^n   M^n -D
```

Use random complex $n \times n$ matrices, $n=5:5:50$.

Repeat the experiment for the matrices $a=2*n*eye(n)+rand(n,n)+i*rand(n,n)$.

Solution:

```

% FILE d045.m begins.
fprintf('m1= min(|eig(a)|)   m2= max(|eig(a)|)   D= |det(a)|\n')
fprintf('  n           m           m1           m2           M           D-m^n     M^n -D\n')
for n=5:5:50
    a=rand(n,n)+ i*rand(n,n);
    a=a+n*eye(n);
    m0=sum(sum(abs(a))); ma=-m0;
    for ii=1:n
        tmp= sum(abs(a(ii,:)));
        tmp1=tmp-abs(a(ii,ii));
        tmp2=tmp+abs(a(ii,ii));
        m0=min(tmp1,m0);
        ma=max(ma,tmp2);
    end
    m=max(m0,0);
    D=abs(det(a));
    myeig=eig(a);
    fprintf('%3d %8.4f %8.4f %8.4f %8.4f %12.4e %12.4e\n',...
        n, m, min(abs(myeig)), max(abs(myeig)), ma,...
        D-m^n, ma^n - D);
end
% FILE d045.m ends.
    
```

Output:

n	m	m1	m2	M	D - m^n	M^n - D
5	1.8870	4.2234	7.5202	14.4286	4.2370e+03	6.2108e+05
10	4.8936	9.3189	15.8776	28.9615	1.7354e+10	4.1514e+14
15	8.9196	13.6152	23.3202	44.5831	7.3524e+17	5.4645e+24
20	11.6199	18.4776	32.1313	58.7435	1.8579e+26	2.3944e+35
25	15.1139	23.1460	38.8989	72.5220	1.2965e+35	3.2490e+46

```

30 19.6314 28.1199 47.6079 87.3491 3.5412e+44 1.7288e+58
35 22.0173 32.7556 55.3620 99.8437 1.7361e+54 9.4673e+69
40 27.0931 37.8644 63.4628 116.0663 1.9767e+64 3.8748e+82
45 30.5405 42.2604 71.7989 130.4655 3.7633e+74 1.5751e+95
50 30.7883 47.5025 79.0314 146.1620 1.4551e+85 1.7447e+108

```

6. The arithmetic-geometric mean $ag(a, b)$ of two positive numbers $a > b > 0$ is defined as $ag(a, b) = \lim a_n$, where $a_0 = a$, $b_0 = b$, and

$$a_{n+1} = (a_n + b_n)/2, \quad b_{n+1} = \sqrt{a_n b_n}, \quad n = 0, 1, 2, \dots$$

(a) Write a function, which takes two arguments (double), computes ag and returns the value (double).

(b) The hypergeometric function ${}_2F_1(a, b; c; x)$ is defined as a sum of the series,

$${}_2F_1(a, b; c; x) = 1 + \frac{abx}{c} + \frac{a(a+1)b(b+1)x^2}{c(c+1)2!} + \dots$$

$$+ \frac{a(a+1)\dots(a+j-1)b(b+1)\dots(b+j-1)x^j}{c(c+1)\dots(c+j-1)j!} + \dots$$

This hypergeometric series converges for $\text{abs } x < 1$. Gauss proved in 1799 that there is a connection between the hypergeometric function and the arithmetic-geometric mean,

$${}_2F_1\left(\frac{1}{2}, \frac{1}{2}; 1; r^2\right) = \frac{1}{ag(1, \sqrt{1-r^2})}$$

for $0 < r < 1$. Tabulate the difference of the two sides of this identity for $r = 0.05k$, $k = 1, \dots, 19$. Use the routine on the web-page to calculate the values of the ${}_2F_1$ or the MATLAB built-in program (help hypergeom).

Solution:

```

% FILE d046.m
fprintf('2F1      agmean      error\n')
for k=1:19,
    r=0.05*k;
    s=hypergeom(0.5,0.5,1,r*r);
    t=1/ag(1,sqrt(1-r*r));
    fprintf('%f %f %10.6e\n',s,t,s-t)
end
% FILE d046.m ends.

```

```

% FILE: ag.m begins.
% The Gauss arithmetic-geometric mean is computed
function y=ag(y,x)
[m,n]=size(x);
if ( [m,n] ~= size(y))
    disp('Argument error in ag.m');
    return;
end
a=y;
b=x; ind =0;
while (ind < 10)
    c=a; a=.5*(a+b); b=sqrt(c.*b);
    ind = ind+1;
end
y=a;
end
% FILE: ag.m ends. -----

```

Output:

```

2F1      agmean      error
1.000626 1.000626 2.220446e-16
1.002514 1.002514 -2.220446e-16
1.005697 1.005697 -2.220446e-16
1.010231 1.010231 0.000000e+00
1.016199 1.016199 -2.220446e-16
1.023716 1.023716 2.220446e-16
1.032933 1.032933 -2.220446e-16
1.044056 1.044056 -2.220446e-16
1.057353 1.057353 0.000000e+00
1.073182 1.073182 -2.220446e-16
1.092029 1.092029 -4.440892e-16
1.114564 1.114564 -8.881784e-16
1.141748 1.141748 -4.440892e-16
1.175005 1.175005 -6.661338e-16
1.216574 1.216574 -8.881784e-16
1.270249 1.270249 -1.332268e-15
1.343227 1.343227 -3.774758e-15
1.451843 1.451843 -4.884981e-15
1.648852 1.648852 2.220446e-16

```