



EP375 Computational Physics

Topic 7

SYSTEM OF LINEAR EQUATIONS



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MATLAB[®]
The Language of Technical Computing

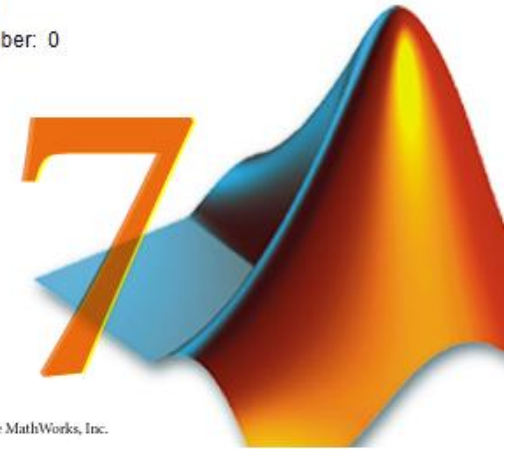
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Linear Algebraic Equations

- Mathematical formulations of engineering problems often lead to sets of simultaneous linear equations of the form:

$$a_{1,1}x_1 + a_{1,2}x_2 + \cdots + a_{1,n}x_n = b_1$$

$$a_{2,1}x_1 + a_{2,2}x_2 + \cdots + a_{2,n}x_n = b_2$$

$$\vdots$$

$$a_{n,1}x_1 + a_{n,2}x_2 + \cdots + a_{n,n}x_n = b_n$$

This system can be written in matrix form:

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix}$$

or simply:

$$\mathbf{A} \mathbf{x} = \mathbf{b}$$

Here

- A** is called the “coefficient matrix”
- x** is the “unknown vector”
- b** is the “constant vector” or “right hand side vector”

The solution of the system

$$\mathbf{A} \mathbf{x} = \mathbf{b}$$

is

$$\mathbf{x} = \mathbf{A}^{-1} \mathbf{b}$$

where $\mathbf{A}^{-1} = \text{adj}(\mathbf{A}) / |\mathbf{A}|$

Here

$\text{adj}(\mathbf{A})$ is adjoint of the matrix \mathbf{A}

$|\mathbf{A}|$ is the determinant of \mathbf{A} .

Note that to get the solution the condition:

$$|\mathbf{A}| \neq 0$$

must be satisfied.

Example 1: Consider the equation:

$$x + y = 4$$

$$x - 3y = 0$$

which can be written in matrix form: $\begin{pmatrix} 1 & 1 \\ 1 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 4 \\ 0 \end{pmatrix}$

The solution is: $\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 1 & -3 \end{pmatrix}^{-1} \begin{pmatrix} 4 \\ 0 \end{pmatrix}$

Here: $\begin{pmatrix} 1 & 1 \\ 1 & -3 \end{pmatrix}^{-1} = \frac{1}{-4} \begin{pmatrix} -3 & -1 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} 3/4 & 1/4 \\ 1/4 & -1/4 \end{pmatrix}$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 3/4 & 1/4 \\ 1/4 & -1/4 \end{pmatrix} \begin{pmatrix} 4 \\ 0 \end{pmatrix} = \begin{pmatrix} 3 \\ 1 \end{pmatrix} \longrightarrow x = 3, y = 1$$

- MATLAB solution:

$$\begin{pmatrix} 1 & 1 \\ 1 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 4 \\ 0 \end{pmatrix}$$

```
>> A = [1 1; 1 -3]; % coefficient matrix
>> b = [4 ; 0]; % row vector
>> x = A\b % solution vector
x =
    3
    1
```

```
>> A = [1 1; 1 -3]; % coefficient matrix
>> b = [4 0]'; % row vector
>> x = A\b % solution vector
x =
    3
    1
```

```
>> A = [1 1; 1 -3]; % coefficient matrix
>> b = [4 0]'; % row vector
>> x = inv(A)*b % solution vector
x =
    3
    1
```

Example 2: Consider the equation:

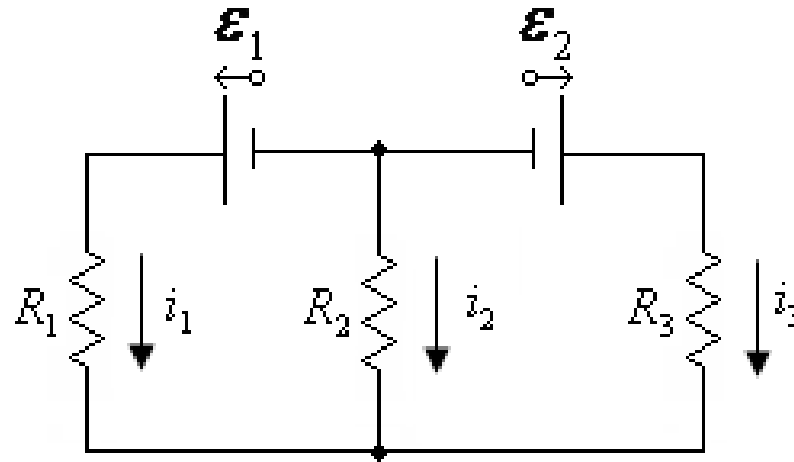
$$\begin{aligned}x + y + z &= 6 \\ -2x + y &= 0 \\ 3x + 2y + z &= 10\end{aligned}$$

which can be written in matrix form:

$$\begin{pmatrix} 1 & 1 & 1 \\ -2 & 1 & 0 \\ 3 & 2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 6 \\ 0 \\ 10 \end{pmatrix}$$

```
>> A = [1 1 1; -2 1 0; 3 2 1];  
>> b = [6 0 10]';  
>> x = A\b  
x =  
    1  
    2  
    3
```


Example 3: Consider the circuit:



Two batteries with $\varepsilon_1 = 3 \text{ V}$ and $\varepsilon_2 = 5 \text{ V}$ are connected with three resistors $R_1 = 10 \text{ } \Omega$, $R_2 = 20 \text{ } \Omega$ and $R_3 = 30 \text{ } \Omega$.

Using Kirchhoff's laws, find the currents i_1 , i_2 and i_3 passing through the resistors.

Eigenvalues

```
>> A = [1 3 -2; 3 5 1; -2 1 4]
```

```
A =
```

```
    1    3   -2
    3    5    1
   -2    1    4
```

```
>> [v d] = eig(A)
```

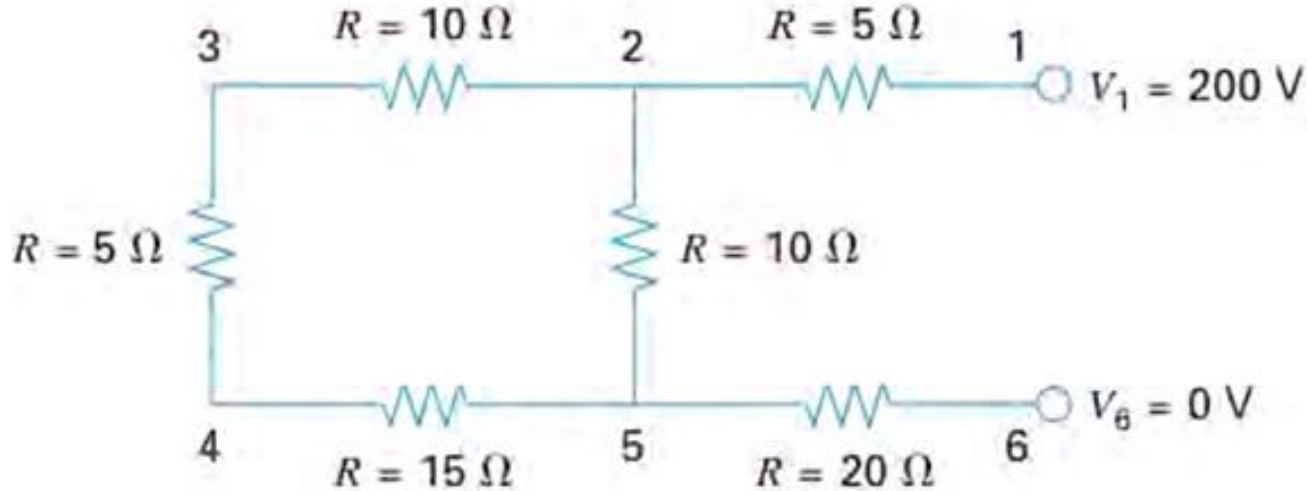
```
v =
```

```
 -0.8184   -0.3153   -0.4804
  0.4347    0.2071   -0.8764
 -0.3758    0.9261    0.0324
```

```
d =
```

```
 -1.5120    0    0
    0    4.9045    0
    0    0    6.6076
```

HW 1: Consider the circuit:



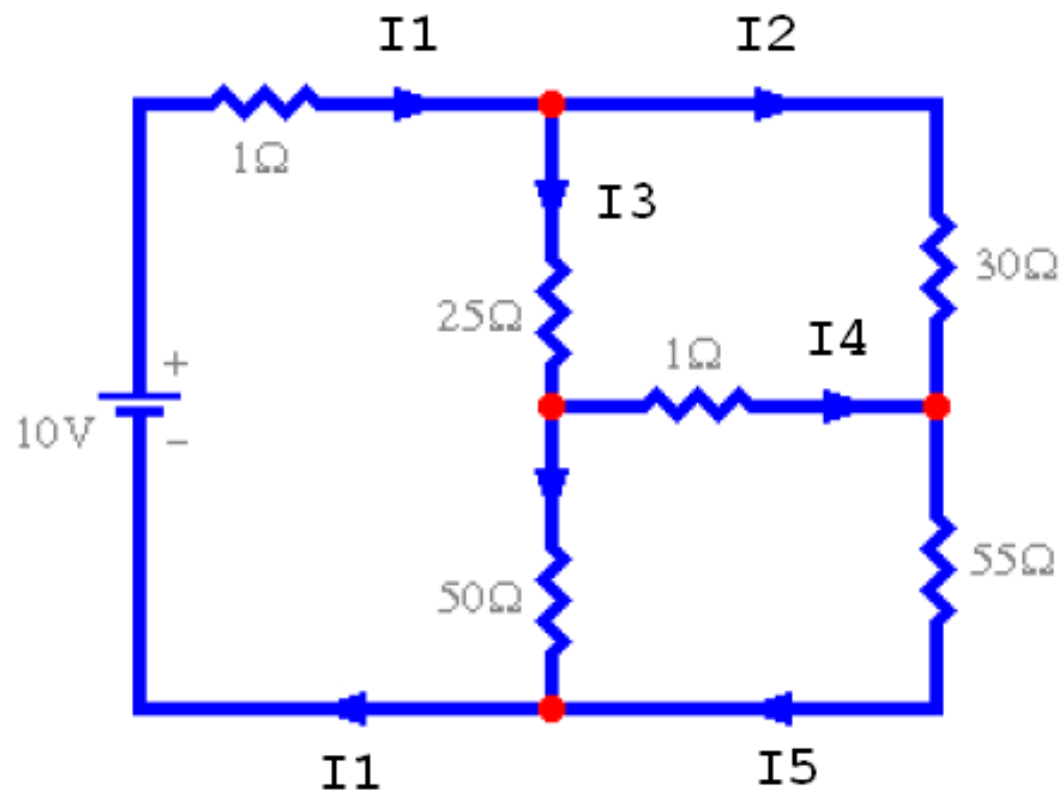
Write a MATLAB function of the form

function potdiff(a,b)

to find (return) the potential difference between point a and b where $a, b = 1, 2, 3, 4, 5$ or 6 . For example,

```
>> V = potdiff(1,6)
>> V = 200
```

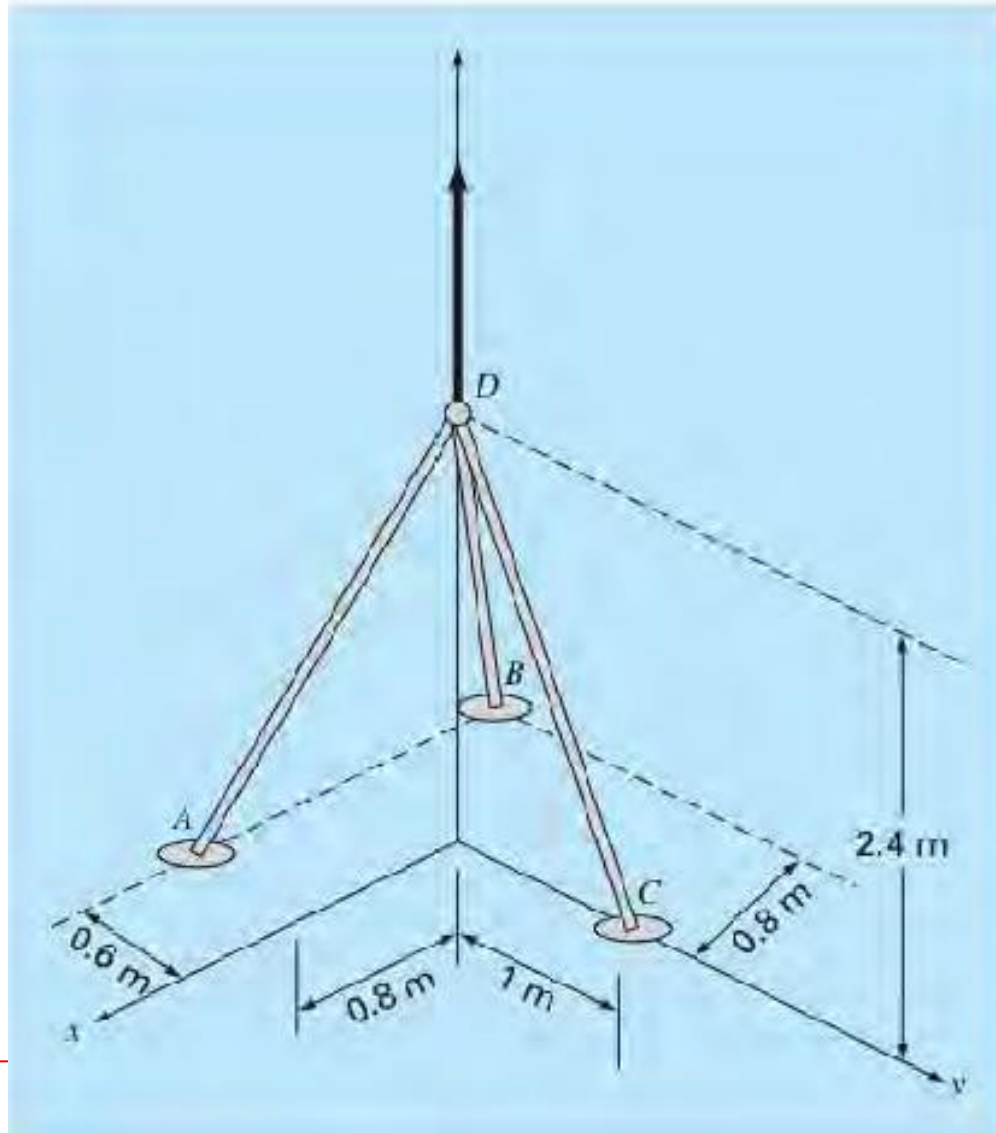
HW 2: Consider the circuit:



Find the current flowing in each branch of this circuit.

HW 3:

An upward force of 25 N is applied at the top of a tripod as shown in figure. Determine the forces in the legs of the tripod.



References

- [1]. <http://www.mathworks.com/products/matlab>
- [2]. Numerical Methods in Engineering with MATLAB,
J. Kiusalaas, Cambridge University Press (2005)
- [3]. Numerical Methods for Engineers, 6th Ed.
S.C. Chapra, Mc Graw Hill (2010)