

## 連立一次方程式の数値解法

### 数値計算法

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### 連立一次方程式

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \cdots + a_{1N}x_N = b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \cdots + a_{2N}x_N = b_2 \\ \vdots \\ a_{N1}x_1 + a_{N2}x_2 + a_{N3}x_3 + \cdots + a_{NN}x_N = b_N \end{cases}$$

の解を計算機を用いて数値的に求める

- LU分解法 (クラウト法)
- 反復法 (ガウス・ザイデル法)

### 連立一次方程式と行列

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \cdots + a_{1N}x_N = b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \cdots + a_{2N}x_N = b_2 \\ \vdots \\ a_{N1}x_1 + a_{N2}x_2 + a_{N3}x_3 + \cdots + a_{NN}x_N = b_N \end{cases}$$



$$\begin{pmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1N} \\ a_{21} & a_{22} & a_{23} & \cdots & a_{2N} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & a_{N3} & \cdots & a_{NN} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_N \end{pmatrix}$$

### 連立一次方程式と逆行列

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1N} \\ a_{21} & a_{22} & \cdots & a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & \cdots & a_{NN} \end{pmatrix} \quad \vec{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{pmatrix} \quad \vec{b} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_N \end{pmatrix}$$

$$A\vec{x} = \vec{b} \Rightarrow \vec{x} = A^{-1}\vec{b}$$

$$A\vec{u}_1 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \quad A\vec{u}_2 = \begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{pmatrix} \quad \cdots \quad A\vec{u}_N = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{pmatrix}$$

$$\Rightarrow A^{-1} = (\vec{u}_1, \vec{u}_2, \dots, \vec{u}_N)$$

### 三角行列で表現できる連立方程式

$$\begin{cases} a_{11}x_1 = b_1 \\ a_{21}x_1 + a_{22}x_2 = b_2 \\ \vdots \\ a_{N1}x_1 + a_{N2}x_2 + a_{N3}x_3 + \cdots + a_{NN}x_N = b_N \end{cases}$$



$$\begin{cases} x_1 = \frac{b_1}{a_{11}} \\ x_2 = \frac{a_{11}b_2 - a_{21}x_1}{a_{22}} \\ \vdots \\ x_N = \frac{b_N - a_{N1}x_1 - a_{N2}x_2 - a_{N3}x_3 - \cdots - a_{NN-1}x_{N-1}}{a_{NN}} \end{cases}$$

### 三角行列の連立方程式(左下)

$$\begin{pmatrix} a_{00} & 0 & \cdots & 0 \\ a_{10} & a_{11} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ a_{N-10} & a_{N-11} & \cdots & a_{N-1,N-1} \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ \vdots \\ x_{N-1} \end{pmatrix} = \begin{pmatrix} b_0 \\ b_1 \\ \vdots \\ b_{N-1} \end{pmatrix}$$



$$\begin{cases} x_0 = \frac{b_0}{a_{00}} \\ x_k = \frac{1}{a_{kk}} \left( b_k - \sum_{m=0}^{k-1} a_{km}x_m \right) \end{cases}$$

$$k = 1, 2, 3, \dots, N-1$$

## 三角行列の連立方程式(左下)

$$x_0 = \frac{b_0}{a_{00}} \quad x_k = \frac{1}{a_{kk}} \left( b_k - \sum_{m=0}^{k-1} a_{km} x_m \right) \quad k = 1, 2, 3, \dots, N-1$$

```
double s, a[N][N], b[N], x[N];
int k, m;
x[0] = b[0]/a[0][0];
for (k=1; k<N; k++) {
    s = b[k];
    for (m=0; m<k; m++) {
        s = s - a[k][m]*x[m];
    }
    x[k] = s/a[k][k];
}
```

## 三角行列の連立方程式(右上)

$$\begin{pmatrix} a_{00} & a_{01} & \cdots & a_{0,N-1} \\ 0 & a_{11} & \cdots & a_{1,N-1} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & a_{N-1,N-1} \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ \vdots \\ x_{N-1} \end{pmatrix} = \begin{pmatrix} b_0 \\ b_1 \\ \vdots \\ b_{N-1} \end{pmatrix}$$



$$\begin{cases} x_{N-1} = \frac{b_{N-1}}{a_{N-1,N-1}} \\ x_k = \frac{1}{a_{kk}} \left( b_k - \sum_{m=k+1}^{N-1} a_{km} x_m \right) \end{cases}$$

$k = N-2, N-3, N-4, \dots, 0$

## 三角行列の連立方程式(右上)

$$x_{N-1} = \frac{b_{N-1}}{a_{N-1,N-1}}, \quad x_k = \frac{1}{a_{kk}} \left( b_k - \sum_{m=k+1}^{N-1} a_{km} x_m \right) \quad k = N-2, N-3, N-4, \dots, 0$$

```
x[N-1] = b[N-1]/a[N-1][N-1];
for (k=N-2; k>=0; k--) {
    s = b[k];
    for (m=k+1; m<N; m++) {
        s = s - a[k][m]*x[m];
    }
    x[k] = s/a[k][k];
}
```

## LU分解

- 一般に正方行列は左下三角行列と右上三角行列の積で表すことができる。

$$\begin{pmatrix} A_{00} & A_{01} & \cdots & A_{0,N-1} \\ A_{10} & A_{11} & \cdots & A_{1,N-1} \\ \vdots & \vdots & \ddots & \vdots \\ A_{N-1,0} & A_{N-1,1} & \cdots & A_{N-1,N-1} \end{pmatrix} = \begin{pmatrix} L_{00} & 0 & \cdots & 0 \\ L_{10} & L_{11} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ L_{N-1,0} & L_{N-1,1} & \cdots & L_{N-1,N-1} \end{pmatrix} \begin{pmatrix} 1 & U_{01} & \cdots & U_{0,N-1} \\ 0 & 1 & \cdots & U_{1,N-1} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix}$$

$A = LU$

## LU分解のアルゴリズム

- クラウト法

$$(0 \leq k \leq N-1) \begin{cases} U_{kk} = 1 \\ L_{ik} = \begin{cases} 0 & (0 \leq i < k) \\ A_{ik} - \sum_{m=0}^{k-1} L_{im} U_{mk} & (k \leq i \leq N-1) \end{cases} \\ U_{ki} = \begin{cases} 0 & (0 \leq i < k) \\ \frac{1}{L_{kk}} \left( A_{ki} - \sum_{m=0}^{k-1} L_{km} U_{mi} \right) & (k+1 \leq i \leq N-1) \end{cases} \end{cases}$$

## LU分解法 (クラウト法)

$Ax=b$ を解く

AをLU分解する  $A=LU \Rightarrow LUx=b$



$y=Ux$ とにおいて  $Ly=b$ を解き  $y=L^{-1}b$ を求める



$Ux=y$ を解き  $x=U^{-1}y=U^{-1}L^{-1}b$ を求める

## 例題1

$$\begin{pmatrix} 2 & -1 & 10 \\ -1 & 1 & 5 \\ 4 & -3 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 20 \\ 14 \\ -6 \end{pmatrix} \text{ を解く}$$

$$\text{正しい答は } \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 4 \\ 8 \\ 2 \end{pmatrix}$$

## LU分解法のプログラム

```
int main(void) {
    int i, j;
    double a[N][N] = {{2.0, -1.0, 10.0},
                      {-1.0, 1.0, 5.0},
                      {4.0, -3.0, 1.0}};
    double b[N] = {20.0, 14.0, -6.0};
    double l[N][N], u[N][N], x[N], y[N];
    show(a, b);
    ludec(a, l, u);
    solvl(l, b, y);
    show(l, y);
    solvu(u, y, x);
    show(u, x);
    return 0;
}
```

## LU分解法のプログラム

```
#include <stdio.h>
#define N 3
void ludec(double A[N][N], double L[N][N], double U[N][N]);
void solvl(double L[N][N], double B[N], double Y[N]);
void solvu(double U[N][N], double Y[N], double X[N]);
void show(double M[N][N], double V[N]);
```

```
void ludec(double A[N][N], double L[N][N], double U[N][N]) {
    int i, k, m;
    for (i=0; i<N; i++) {
        L[i][0] = A[i][0];
        U[0][i] = A[0][i]/L[0][0];
    }
    for (k=1; k<N; k++) {
        for (i=0; i<k; i++) {
            L[i][k] = 0.0;
            U[k][i] = 0.0;
        }
        for (i=k; i<N; i++) {
            L[i][k] = A[i][k];
            for (m=0; m<k; m++) {L[i][k] = L[i][k] - L[i][m]*U[m][k];}
        }
        U[k][k] = 1.0;
        for (i=k+1; i<N; i++) {
            U[k][i] = A[k][i];
            for (m=0; m<k; m++) {U[k][i] = U[k][i] - L[k][m]*U[m][i];}
            U[k][i] = U[k][i]/L[k][k];
        }
    }
}
/* LU分解のための関数 */
```

## 左下三角行列

```
void solvl(double a[N][N], double b[N], double x[N])
{
    int k, m;
    double s;
    x[0] = b[0]/a[0][0];
    for (k=1; k<N; k++) {
        s = b[k];
        for (m=0; m<k; m++) {
            s = s - a[k][m]*x[m];
        }
        x[k] = s/a[k][k];
    }
}
```

## 右上三角行列

```

void solvu(double a[N][N], double b[N], double x[N])
{
    int k, m;
    double s;
    x[N-1] = b[N-1]/a[N-1][N-1];
    for (k=N-2; k>=0; k--) {
        s = b[k];
        for (m=k+1; m<N; m++) {
            s = s - a[k][m]*x[m];
        }
        x[k] = s/a[k][k];
    }
}

```

## 行列とベクトルの出力

```

void show(double m[N][N], double v[N]) {
    int i, j;
    printf("-----\n");
    for (i=0; i<N; i++) {
        for (j=0; j<N; j++) {
            printf("%f ", m[i][j]);
        }
        printf("| %f\n", v[i]);
    }
}

```

## 例題1 (計算結果)

```

-----
2.00000 -1.00000 10.00000 | 20.00000
-1.00000  1.00000  5.00000 | 14.00000
4.00000 -3.00000  1.00000 | -6.00000
-----
2.00000  0.00000  0.00000 | 10.00000
-1.00000  0.50000  0.00000 | 48.00000
4.00000 -1.00000  1.00000 |  2.00000
-----
1.00000 -0.50000  5.00000 |  4.00000
0.00000  1.00000 20.00000 |  8.00000
0.00000  0.00000  1.00000 |  2.00000

```

## 直接法と反復法

- 直接法
  - ガウスの消去法
  - ガウス・ジョルダン法
  - LU分解法
    - Nが大きくなると計算が困難
- 反復法
  - ヤコビの方法
  - ガウス・ザイデル法

## 反復法

$$\begin{aligned}
 A\vec{x} &= \vec{b} & \vec{x} &= \vec{x}_0 + V\vec{x} \\
 A &\equiv M - N & \vec{x}_1 &= \vec{x}_0 + V\vec{x}_0 \\
 (M - N)\vec{x} &= \vec{b} & \vec{x}_2 &= \vec{x}_0 + V\vec{x}_1 \\
 M\vec{x} &= \vec{b} + N\vec{x} & &= \vec{x}_0 + V(\vec{x}_0 + V\vec{x}_0) \\
 \vec{x} &= M^{-1}\vec{b} + M^{-1}N\vec{x} & &= \vec{x}_0 + V\vec{x}_0 + V^2\vec{x}_0 \\
 \vec{x}_0 &\equiv M^{-1}\vec{b} & & \\
 V &\equiv M^{-1}N & \vec{x}_n &= \vec{x}_0 + V\vec{x}_{n-1} \\
 \vec{x} &= \vec{x}_0 + V\vec{x} & &= \vec{x}_0 + V\vec{x}_0 + V^2\vec{x}_0 + \dots + V^n\vec{x}_0
 \end{aligned}$$

## 反復法の終了条件

$$\begin{aligned}
 \vec{x} &= \vec{x}_0 + \vec{F}(\vec{x}) \\
 \vec{x}_{n+1} &= \vec{x}_0 + \vec{F}(\vec{x}_n) \\
 \lim_{n \rightarrow \infty} \vec{x}_n &= \vec{x} \\
 \Delta &\equiv |\vec{x}_n - \vec{x}_{n-1}| \\
 \vec{x}_n &= (x_0^{(n)}, x_1^{(n)}, x_2^{(n)}, \dots, x_{N-1}^{(n)}) \\
 \Delta &= \sqrt{\sum_{i=0}^{N-1} (x_i^{(n)} - x_i^{(n-1)})^2} < \delta
 \end{aligned}$$

## ヤコビの方法

$$A\vec{x} = \vec{b} \quad A \equiv M - N \quad \vec{x} = M^{-1}\vec{b} + M^{-1}N\vec{x}$$
$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1N} \\ a_{21} & a_{22} & \cdots & a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & \cdots & a_{NN} \end{pmatrix} = \begin{pmatrix} a_{11} & 0 & \cdots & 0 \\ 0 & a_{22} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & a_{NN} \end{pmatrix} - \begin{pmatrix} 0 & -a_{11} & \cdots & -a_{1N} \\ -a_{21} & 0 & \cdots & -a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ -a_{N1} & -a_{N2} & \cdots & 0 \end{pmatrix}$$
$$\begin{pmatrix} a_{11} & 0 & \cdots & 0 \\ 0 & a_{22} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & a_{NN} \end{pmatrix}^{-1} = \begin{pmatrix} 1/a_{11} & 0 & \cdots & 0 \\ 0 & 1/a_{22} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1/a_{NN} \end{pmatrix}$$

## ガウス・ザイデル法

$$\begin{pmatrix} a_{11} & a_{11} & \cdots & a_{1N} \\ a_{21} & a_{22} & \cdots & a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & \cdots & a_{NN} \end{pmatrix} = \begin{pmatrix} a_{11} & 0 & \cdots & 0 \\ a_{21} & a_{22} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & \cdots & a_{NN} \end{pmatrix} - \begin{pmatrix} 0 & -a_{11} & \cdots & -a_{1N} \\ 0 & 0 & \cdots & -a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 \end{pmatrix}$$
$$x_i^{(n+1)} = \frac{1}{a_{ii}} \left( b_i - \sum_{j=1}^{i-1} a_{ij}x_j^{(n+1)} - \sum_{j=i+1}^N a_{ij}x_j^{(n)} \right)$$

## ガウス・ザイデル法

$$\sum_{j=0}^{N-1} a_{ij}x_j = b_i$$
$$\sum_{j=0}^{i-1} a_{ij}x_j + a_{ii}x_i + \sum_{j=i+1}^{N-1} a_{ij}x_j = b_i$$
$$x_i = \frac{1}{a_{ii}} \left( b_i - \sum_{j=0}^{i-1} a_{ij}x_j - \sum_{j=i+1}^{N-1} a_{ij}x_j \right)$$
$$x_i^{(n+1)} = \frac{1}{a_{ii}} \left( b_i - \sum_{j=0}^{i-1} a_{ij}x_j^{(n+1)} - \sum_{j=i+1}^{N-1} a_{ij}x_j^{(n)} \right)$$

## 例題2

$$\begin{pmatrix} 3 & 1 & 1 \\ 1 & 5 & 2 \\ 1 & 2 & 5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 10 \\ 21 \\ 30 \end{pmatrix} \text{ を解く}$$

$$\text{正しい答は } \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 5 \end{pmatrix}$$

## ガウス・ザイデル法の関数

```
double gz(double a[N][N], double b[N], double x[N]){
    double xi, err = 0.0;
    int i, j;
    for (i=0; i<N; i++) {
        xi = b[i];
        for (j=0; j<N; j++) {
            if (i!=j) xi = xi - a[i][j]*x[j];
        }
        xi = xi/a[i][i];
        err = err + (xi - x[i])*(xi - x[i]);
        x[i] = xi;
    }
    return sqrt(err);
}
```

## ガウス・ザイデル法のプログラム

```
#include <stdio.h>
#include <math.h>
#define N 3
#define NN 100
#define DELTA 1.0e-9
double gz(double a[N][N], double b[N], double x[N]);
void showv(int i, double x[N], double err);
```

## ガウス・ザイデル法のプログラム

```
int main(void) {
    double a[N][N] = {{3.0, 1.0, 1.0},
                      {1.0, 5.0, 2.0},
                      {1.0, 2.0, 5.0}};
    double b[N] = {10.0, 21.0, 30.0};
    double x[N] = {1.0, 1.0, 1.0};
    int i;
    double err;
    for (i=0; i<NN; i++) {
        err = gz(a, b, x);
        showv(i, x, err);
        if (err < DELTA) return 0;
    }
    printf("NOT CONVERGENT\n");
    return 1;
}
```

## ガウス・ザイデル法のプログラム

```
void showv(int i, double x[N], double
err){
    int j;
    printf("--- %d ---\n", i);
    for (j=0; j<N; j++) {
        printf("x[%d] = %f\n", j, x[j]);
    }
    printf("ERROR = %f\n", err);
}
```

## 例題2 (計算結果)

```
--- 0 ---          --- 3 ---          .
x[0] = 2.666667    x[0] = 0.981827          .
x[1] = 3.266667    x[1] = 2.007190          .
x[2] = 4.160000    x[2] = 5.000759          x[0] = 1.000000
ERROR = 4.230976    ERROR = 0.085877          x[1] = 2.000000
--- 1 ---          --- 4 ---          x[2] = 5.000000
x[0] = 0.857778    x[0] = 0.997350          ERROR = 0.000000
x[1] = 2.364444    x[1] = 2.000227          --- 11 ---
x[2] = 4.882667    x[2] = 5.000439          .
ERROR = 2.146702    ERROR = 0.017017          .
--- 2 ---          --- 5 ---          --- 14 ---
x[0] = 0.917630    x[0] = 0.999778          x[0] = 1.000000
x[1] = 2.063407    x[1] = 1.999869          x[1] = 2.000000
x[2] = 4.991111    x[2] = 5.000097          x[2] = 5.000000
ERROR = 0.325524    ERROR = 0.002478          ERROR = 0.000000
```

## 例題3

$$\begin{pmatrix} 2 & -1 & 10 \\ -1 & 1 & 5 \\ 4 & -3 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 20 \\ 14 \\ -6 \end{pmatrix}$$

をガウス・ザイデル法で解く

$$\text{正しい答は } \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 4 \\ 8 \\ 2 \end{pmatrix}$$

## 例題3 (計算結果)

```
--- 0 ---          .
x[0] = 5.500e+00    .
x[1] = 1.450e+01    .
x[2] = 1.550e+01    .
ERROR = 2.032e+01    --- 98 ---
--- 1 ---          x[0] = 4.564e+100
x[0] = -6.025e+01    x[1] = 9.586e+100
x[1] = -1.238e+02    x[2] = 1.050e+101
x[2] = -1.362e+02    ERROR = 1.636e+101
ERROR = 2.156e+02    --- 99 ---
--- 2 ---          x[0] = -4.772e+101
x[0] = 6.294e+02    x[1] = -1.002e+102
x[1] = 1.325e+03    x[2] = -1.098e+102
x[2] = 1.450e+03    ERROR = 1.711e+102
ERROR = 2.256e+03    NOT CONVERGENT
```

## 例題4

$$\begin{pmatrix} 2 & -1 & 10 \\ -1 & 1 & 5 \\ 4 & -3 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 20 \\ 14 \\ -6 \end{pmatrix} \text{ を}$$

$$\begin{pmatrix} 2 & -1 & 10 \\ 4 & -3 & 1 \\ -1 & 1 & 5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 20 \\ -6 \\ 14 \end{pmatrix}$$

としてからガウス・ザイデル法で解く

$$\text{正しい答は } \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 4 \\ 8 \\ 2 \end{pmatrix}$$

## 例題4 (計算結果)

```

--- 0 ---
x[0] = 5.500e+00
x[1] = 9.667e+00
x[2] = 1.967e+00
ERROR = 9.81e+00
--- 1 ---
x[0] = 5.000e+00
x[1] = 9.322e+00
x[2] = 1.936e+00
ERROR = 6.08e-01
--- 2 ---
x[0] = 4.983e+00
x[1] = 9.290e+00
x[2] = 1.939e+00
ERROR = 3.67e-02

.
.
--- 100 ---
x[0] = 4.040e+00
x[1] = 8.052e+00
x[2] = 1.998e+00
ERROR = 2.18e-03
--- 101 ---
x[0] = 4.038e+00
x[1] = 8.050e+00
x[2] = 1.998e+00
ERROR = 2.11e-03
--- 102 ---
.
.

.
.
--- 242 ---
x[0] = 4.000e+00
x[1] = 8.000e+00
x[2] = 2.000e+00
ERROR = 2.08e-05
--- 243 ---
.
.
--- 546 ---
x[0] = 4.000e+00
x[1] = 8.000e+00
x[2] = 2.000e+00
ERROR = 9.86e-10

```