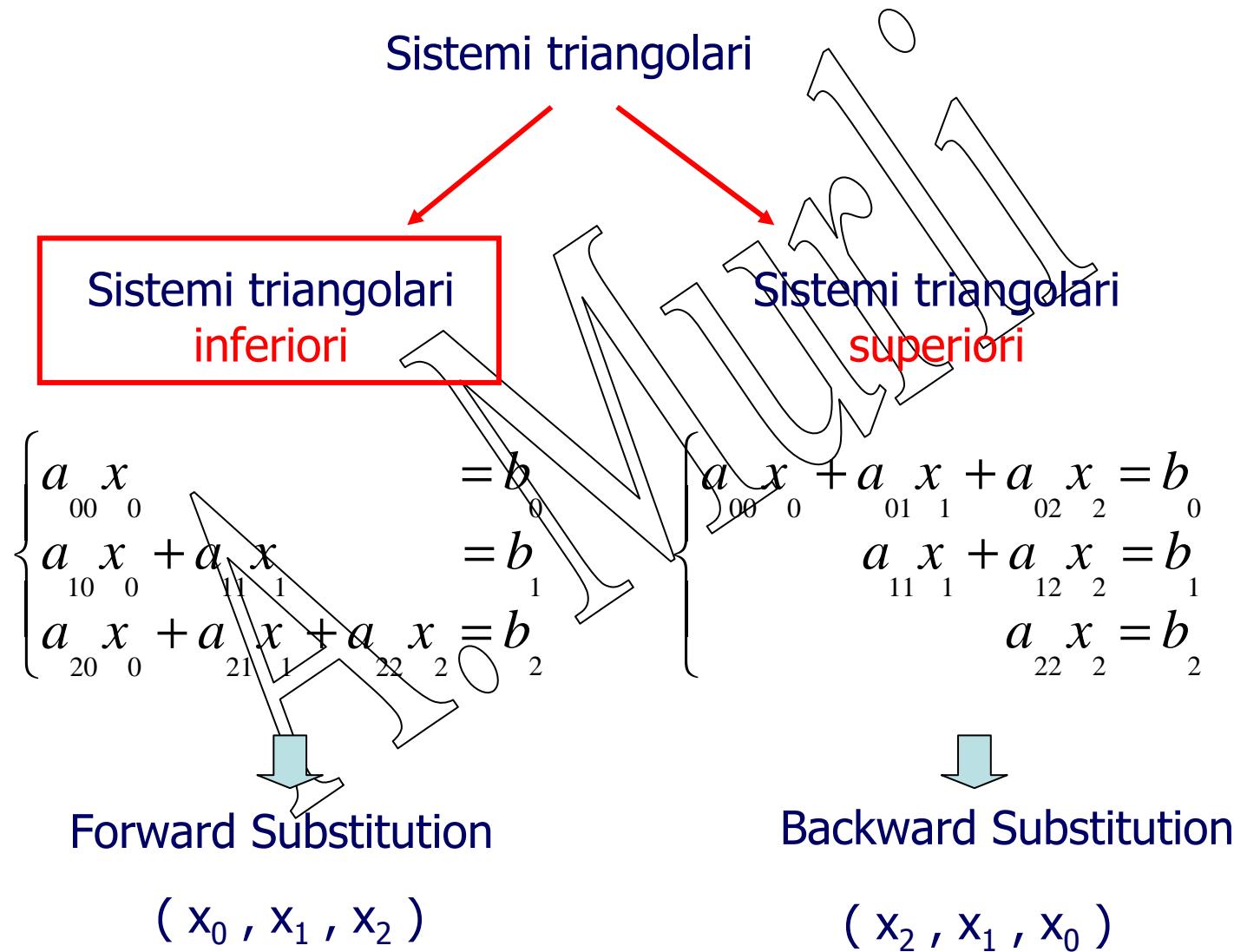


Calcolo Scientifico

a.a. 2007-2008

A.o.

Problema ...



Sistemi triangolari inferiori ...

$$\begin{cases} a_{00}x_0 \\ a_{10}x_0 + a_{11}x_1 \\ a_{20}x_0 + a_{21}x_1 + a_{22}x_2 \\ \vdots \quad \vdots \quad \vdots \quad \ddots \\ a_{n0}x_0 + a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n \end{cases}$$

$$\begin{aligned} &= b_0 \\ &= b_1 \\ &= b_2 \\ &= \vdots \\ &= b_n \end{aligned}$$

Algoritmo di Forward Substitution

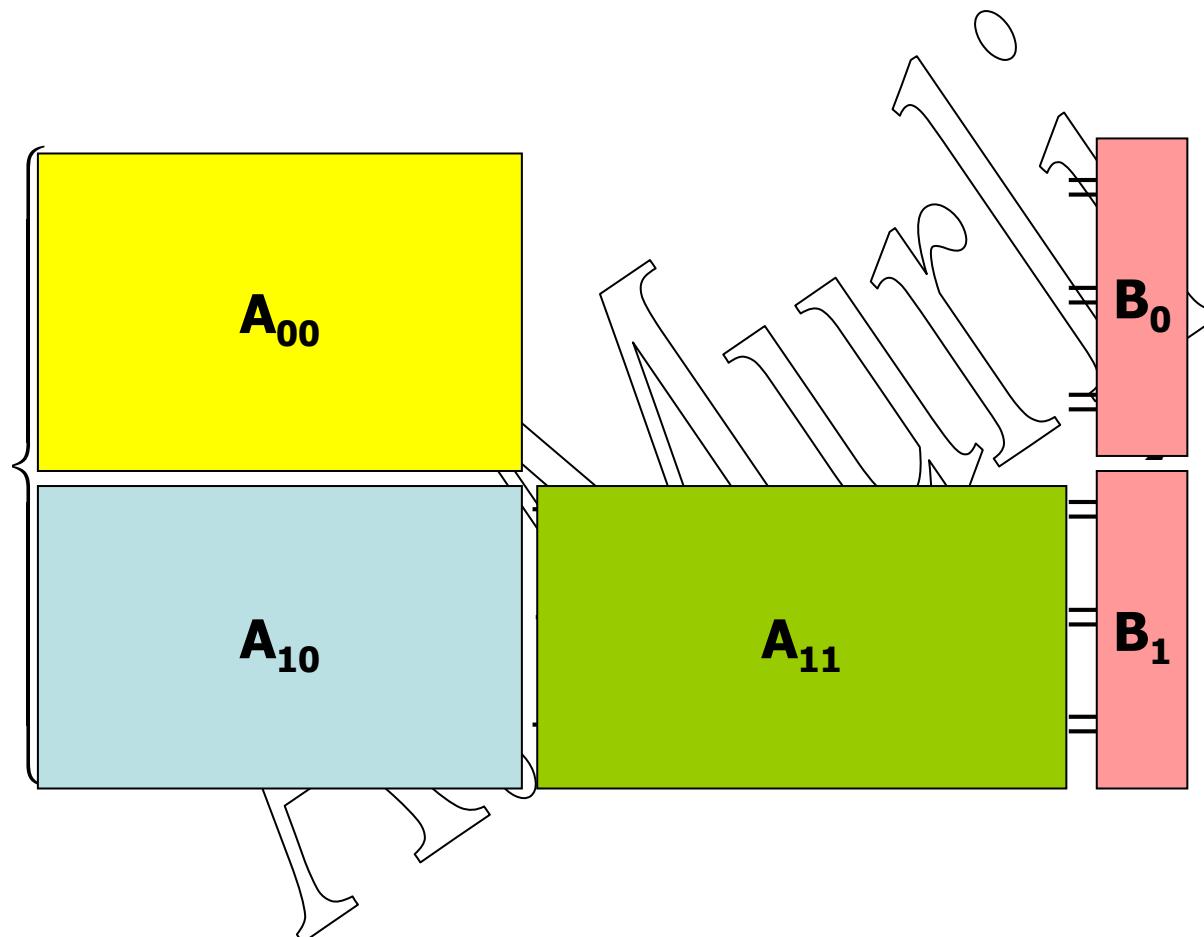
$$\begin{cases} x_0 = b_0 / a_{00} \\ x_i = \left(b_i - \sum_{j=0}^{i-1} a_{ij} x_j \right) / a_{ii} \end{cases}$$

$$\forall i = 1, \dots, n$$

Consideriamo un sistema di dimensione n=6 e 2 blocchi 3x3

$$\left\{ \begin{array}{l} a_{00} x_0 \\ a_{10} x_0 + a_{11} x_1 \\ a_{20} x_0 + a_{21} x_1 + a_{22} x_2 \\ a_{30} x_0 + a_{31} x_1 + a_{32} x_2 + a_{33} x_3 \\ a_{40} x_0 + a_{41} x_1 + a_{42} x_2 + a_{43} x_3 + a_{44} x_4 \\ a_{50} x_0 + a_{51} x_1 + a_{52} x_2 + a_{53} x_3 + a_{54} x_4 + a_{55} x_5 \end{array} \right. = \begin{array}{l} b_0 \\ b_1 \\ b_2 \\ b_3 \\ b_4 \\ b_5 \end{array}$$

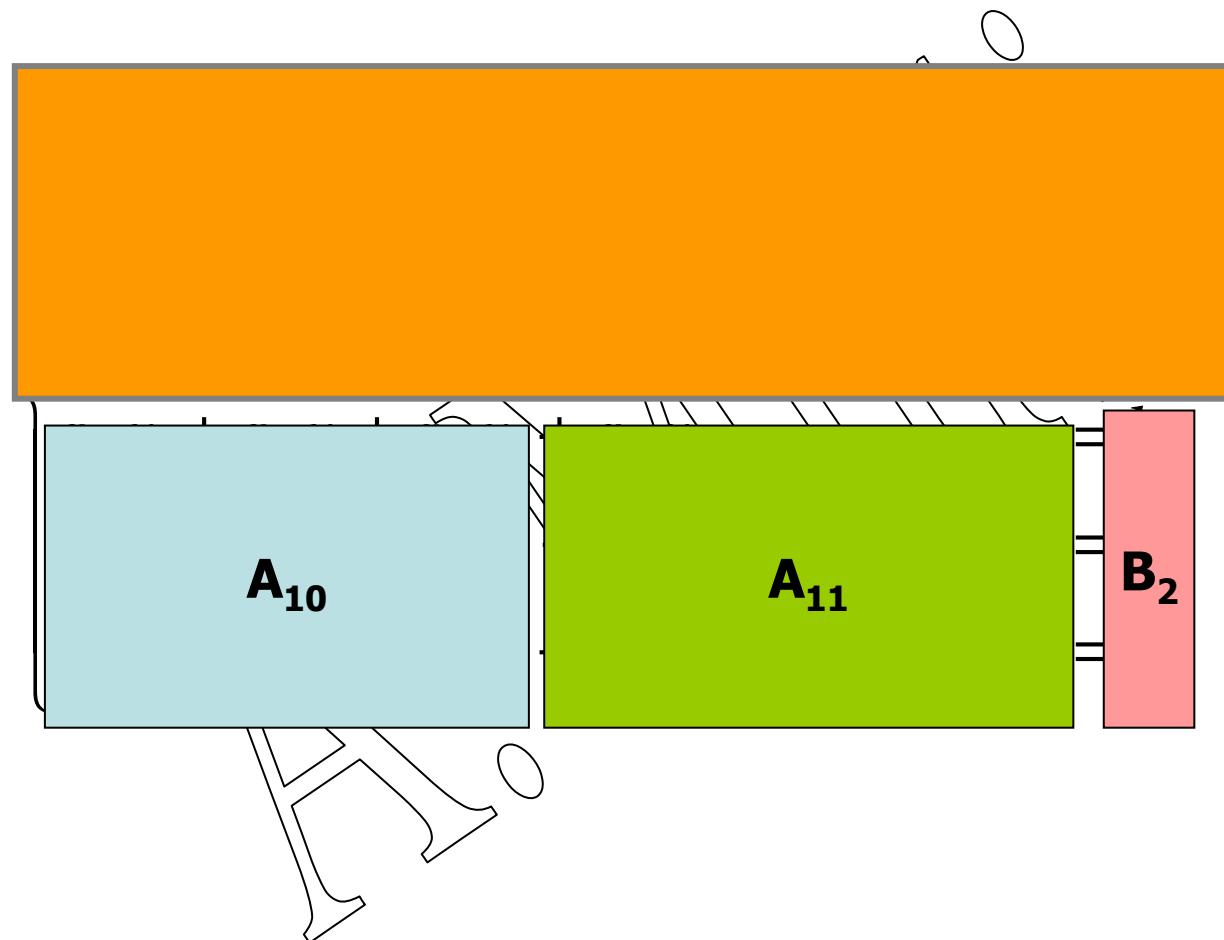
Partizioniamo la matrice a blocchi di dimensione 3 x3



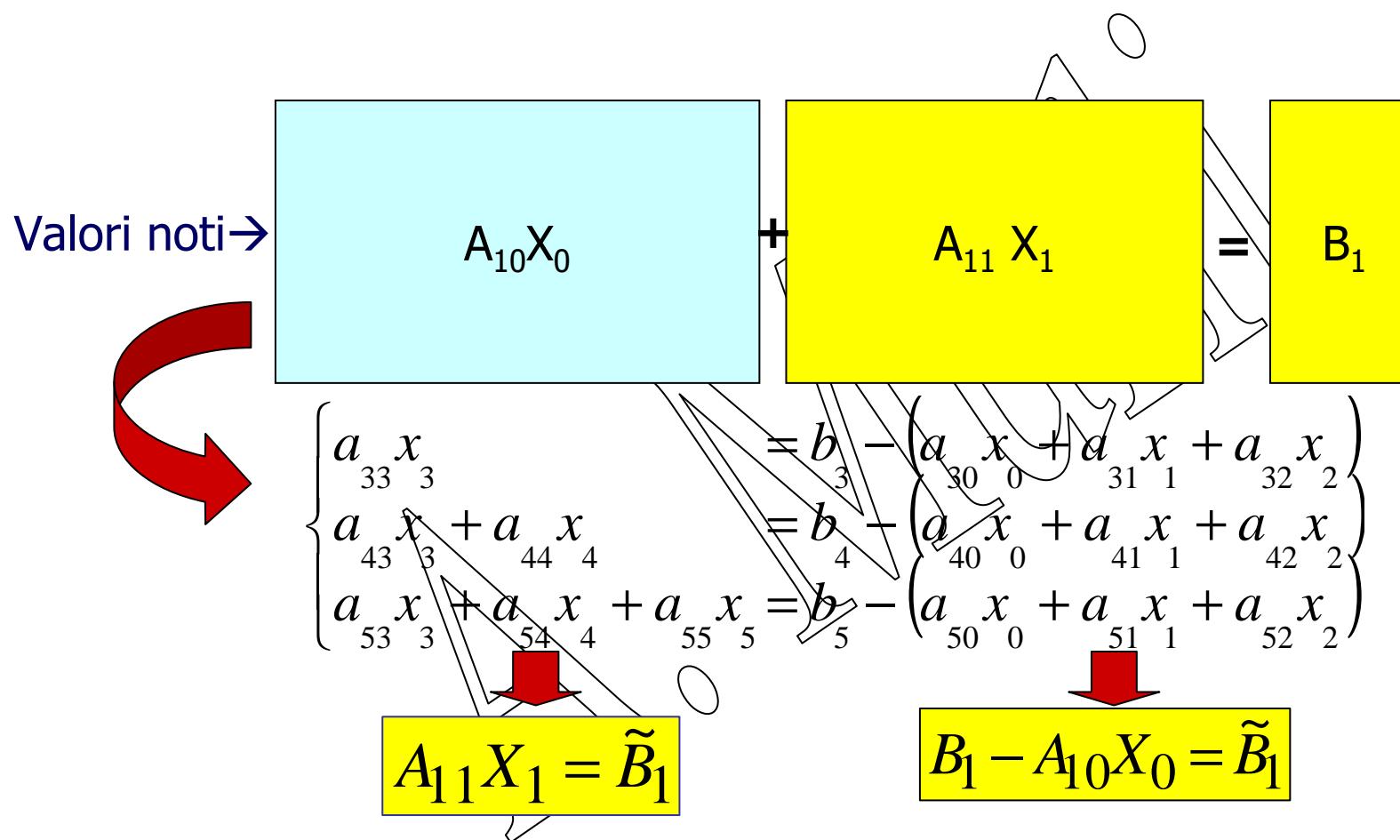
Si risolve il sistema $A_0 X_0 = B_0$

$$\begin{cases} a_{00} x_0 \\ a_{10} x_0 + a_{11} x_1 \\ a_{20} x_0 + a_{21} x_1 + a_{22} x_2 \\ \hline a_{30} x_0 + a_{31} x_1 + a_{32} x_2 + a_{33} x_3 \\ a_{40} x_0 + a_{41} x_1 + a_{42} x_2 + a_{43} x_3 + a_{44} x_4 \\ a_{50} x_0 + a_{51} x_1 + a_{52} x_2 + a_{53} x_3 + a_{54} x_4 + a_{55} x_5 \end{cases} = \begin{matrix} b_0 \\ b_1 \\ b_2 \\ \hline b_3 \\ b_4 \\ b_5 \end{matrix}$$

Si considerano i blocchi rimanenti $A_{10}X_0 + A_{11}X_1 = B_1$



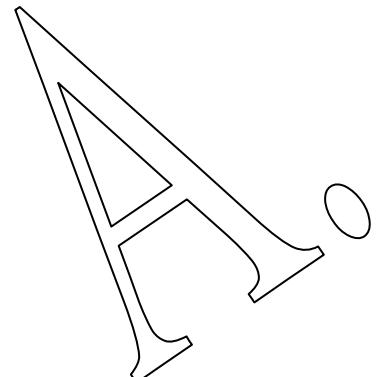
Dopo aver calcolato X_0 Si modifica il termine noto B_1



Consideriamo un sistema di dimensione n=6 e 3 blocchi 2x2

$$\begin{array}{l} a_{00} x_0 \\ a_{10} x_0 + a_{11} x_1 \\ \hline a_{20} x_0 + a_{21} x_1 + a_{22} x_2 \\ a_{30} x_0 + a_{31} x_1 + a_{32} x_2 + a_{33} x_3 \\ \hline a_{40} x_0 + a_{41} x_1 + a_{42} x_2 + a_{43} x_3 + a_{44} x_4 \\ a_{50} x_0 + a_{51} x_1 + a_{52} x_2 + a_{53} x_3 + a_{54} x_4 + a_{55} x_5 = b_0 \\ = b_1 \\ = b_2 \\ = b_3 \\ = b_4 \\ = b_5 \end{array}$$

Si risolve il sistema $A_{00} X_0 = B_0$

$$\left\{ \begin{array}{l} a_{00}x_0 \\ a_{10}x_0 + a_{11}x_1 \\ a_{20}x_0 + a_{21}x_1 + a_{22}x_2 \\ a_{30}x_0 + a_{31}x_1 + a_{32}x_2 + a_{33}x_3 \\ a_{40}x_0 + a_{41}x_1 + a_{42}x_2 + a_{43}x_3 + a_{44}x_4 \\ a_{50}x_0 + a_{51}x_1 + a_{52}x_2 + a_{53}x_3 + a_{54}x_4 + a_{55}x_5 \end{array} \right. = \begin{array}{l} b_0 \\ b_1 \\ b_2 \\ b_3 \\ b_4 \\ b_5 \end{array}$$


Si modifica il termine noto B_1 (b_2, b_3)

$$\left\{ \begin{array}{l} a_{00}x_0 \\ a_{10}x_0 + a_{11}x_1 \\ a_{20}x_0 + a_{21}x_1 + a_{22}x_2 \\ a_{30}x_0 + a_{31}x_1 + a_{32}x_2 + a_{33}x_3 \\ a_{40}x_0 + a_{41}x_1 + a_{42}x_2 + a_{43}x_3 + a_{44}x_4 \\ a_{50}x_0 + a_{51}x_1 + a_{52}x_2 + a_{53}x_3 + a_{54}x_4 + a_{55}x_5 = b_5 \end{array} \right. = b_0 = b_1 = b_2 = b_3 = b_4 = b_5$$

$$\left\{ \begin{array}{l} a_{22}x_2 = b_2 - (a_{20}x_0 + a_{21}x_1) = \tilde{b}_2 \\ a_{32}x_2 + a_{33}x_3 = b_3 - (a_{30}x_0 + a_{31}x_1) = \tilde{b}_3 \end{array} \right.$$

$$\tilde{B}_1 = B_1 - A_{10}X_0$$

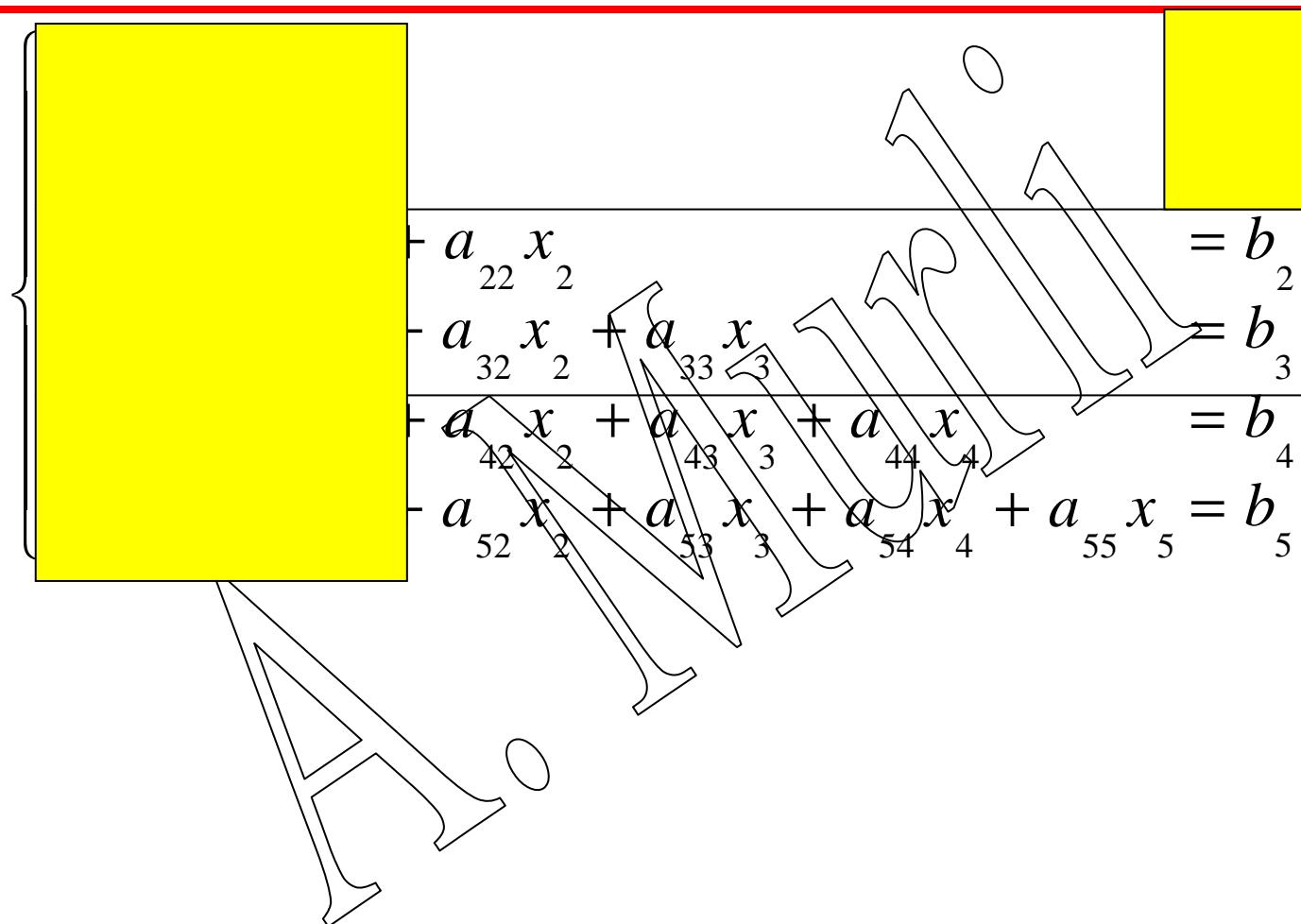
Si modifica il termine noto B_2 (b_4, b_5)

$a_{00}x_0$	$= b_0$
$a_{10}x_0 + a_{11}x_1$	$= b_1$
$a_{20}x_0 + a_{21}x_1$	$= b_2$
$a_{30}x_0 + a_{31}x_1$	$= b_3$
$a_{40}x_0 + a_{41}x_1$	$= b_4$
$a_{50}x_0 + a_{51}x_1$	$= b_5$

$$\left\{ \begin{array}{l} a_{42} x_2 + a_{43} x_3 + a_{44} x_4 = b_4 - (a_{40} x_0 + a_{41} x_1) = \tilde{b}_4 \\ a_{52} x_2 + a_{53} x_3 + a_{54} x_4 + a_{55} x_5 = b_5 - (a_{50} x_0 + a_{51} x_1) = \tilde{b}_5 \end{array} \right.$$

$$\tilde{B}_2 = B_2 - A_{20}X_0$$

Si considera il sistema "attivo"



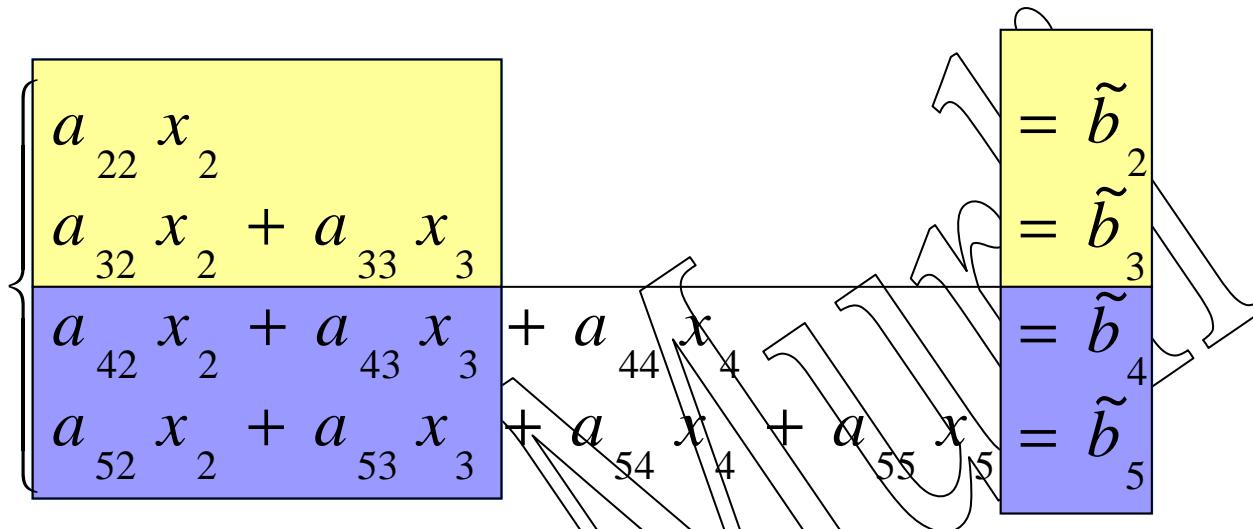
$$\begin{array}{l} a_{22}x_2 \\ a_{32}x_2 + a_{33}x_3 \end{array}$$

$$\left\{ \begin{array}{l} a_{42}x_2 + a_{43}x_3 + a_{44}x_4 \\ a_{52}x_2 + a_{53}x_3 + a_{54}x_4 + a_{55}x_5 \end{array} \right. = \begin{array}{l} \tilde{b}_2 \\ \tilde{b}_3 \\ \tilde{b}_4 \\ \tilde{b}_5 \end{array}$$

**Si Calcola $X_1(x_2, x_3)$
risolvendo il sistema
Triangolare Inferiore**

$$A_{22}X_1=B_1$$

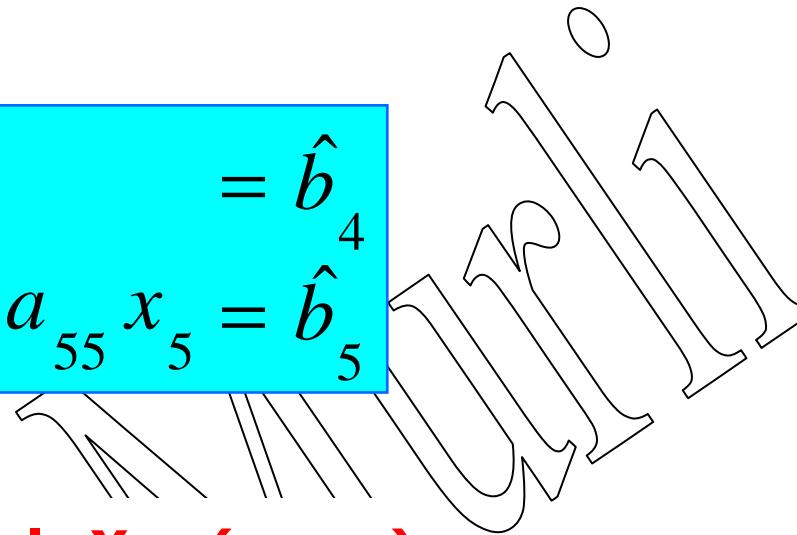
Si modifica il termine noto B_2



$$\left\{ \begin{array}{l} a_{44}x_4 - (\tilde{b}_4 - (a_{42}x_2 + a_{43}x_3)) = \hat{b}_4 \\ a_{54}x_4 + a_{55}x_5 - (\tilde{b}_5 - (a_{52}x_2 + a_{53}x_3)) = \hat{b}_5 \end{array} \right.$$

$$\underline{B_2 - A_{20}X_0 - A_{21}X_0 = \hat{B}_2}$$

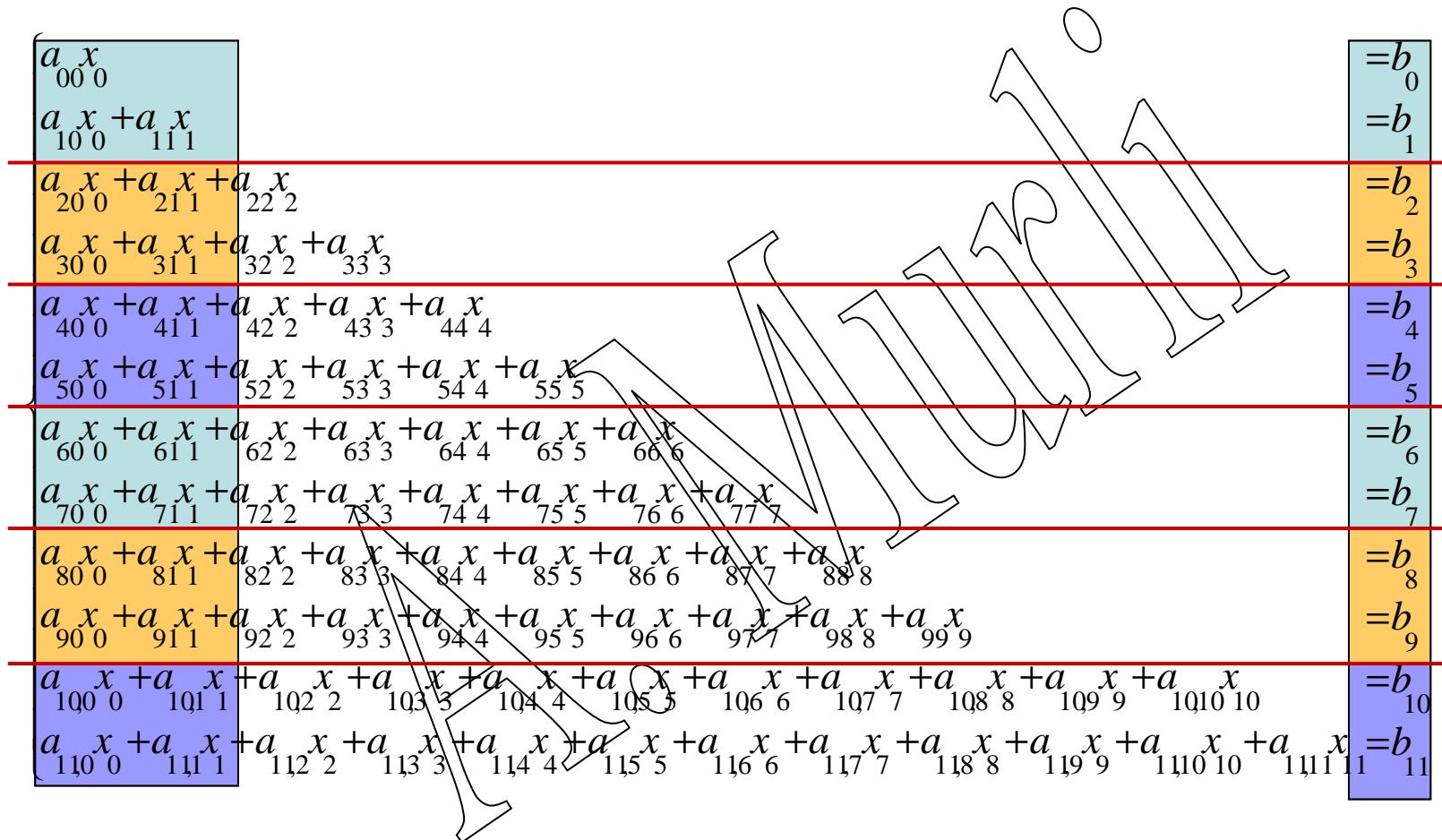
$$\begin{cases} a_{44} x_4 = \hat{b}_4 \\ a_{54} x_4 + a_{55} x_5 = \hat{b}_5 \end{cases}$$



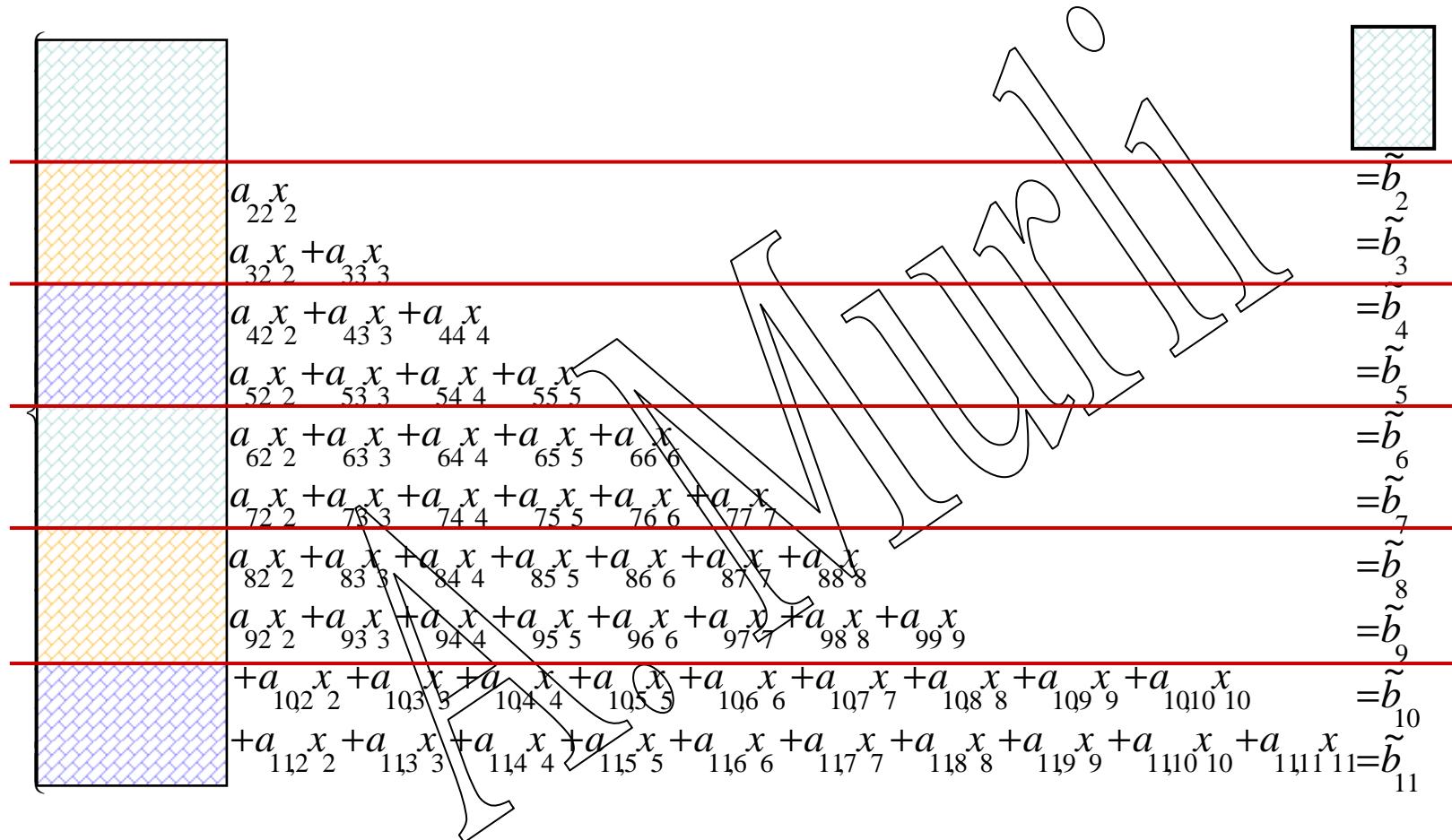
Si Calcola $X_2 = (x_4, x_5)$ ↗
risolvendo il sistema
Triangolare Inferiore

$$A_{33} X_2 = B_2$$

Passo 1: partizionamento a blocchi, risoluzione sistema $A_{00} X_0 = B_0$, aggiornamento



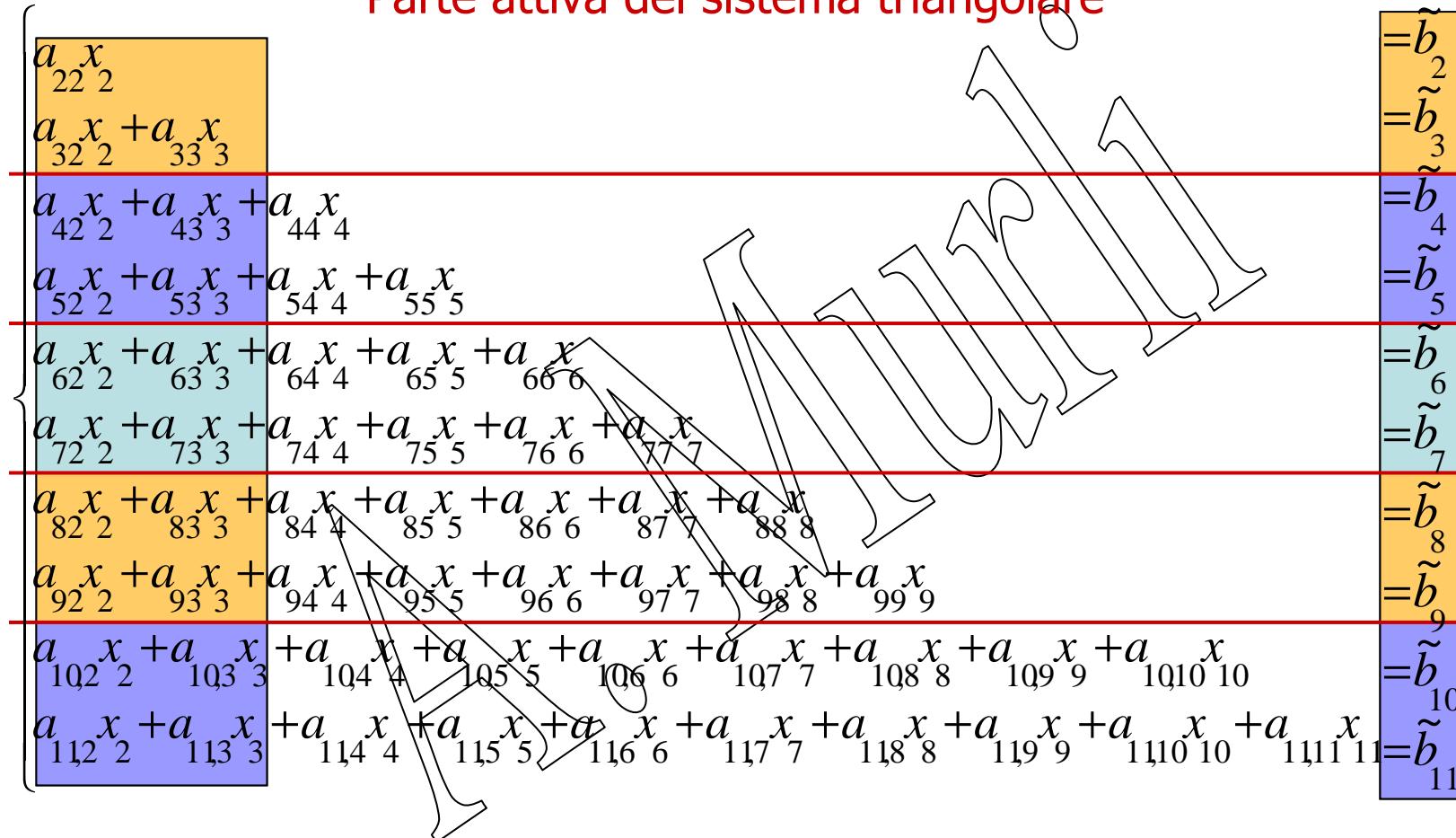
Dopo il Passo 1



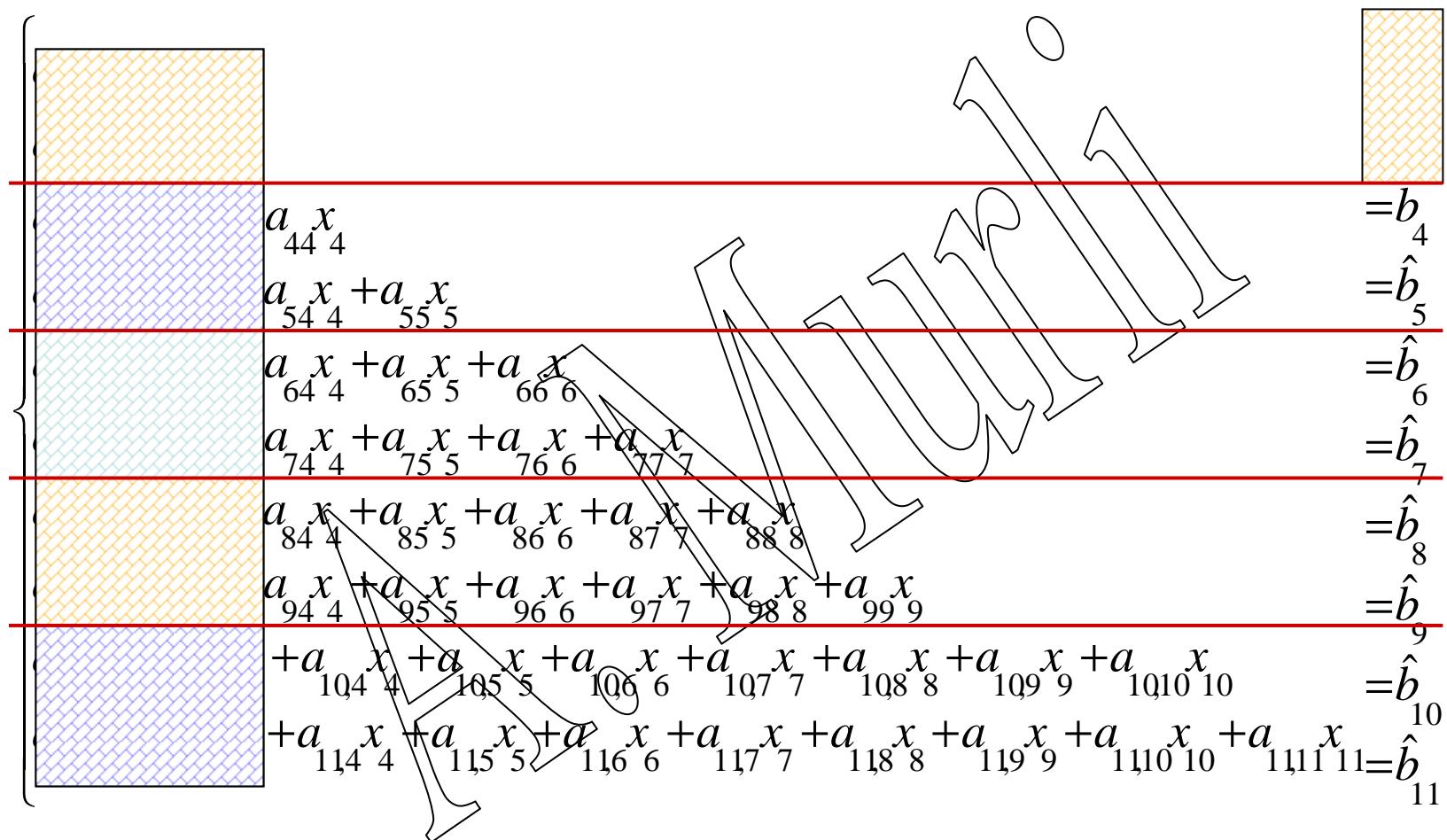
Si ottiene il seguente Sistema “Attivo”

passo 2; partizionamento , risoluzione , aggiornamento...

Parte attiva del sistema triangolare



Dopo il Passo 2



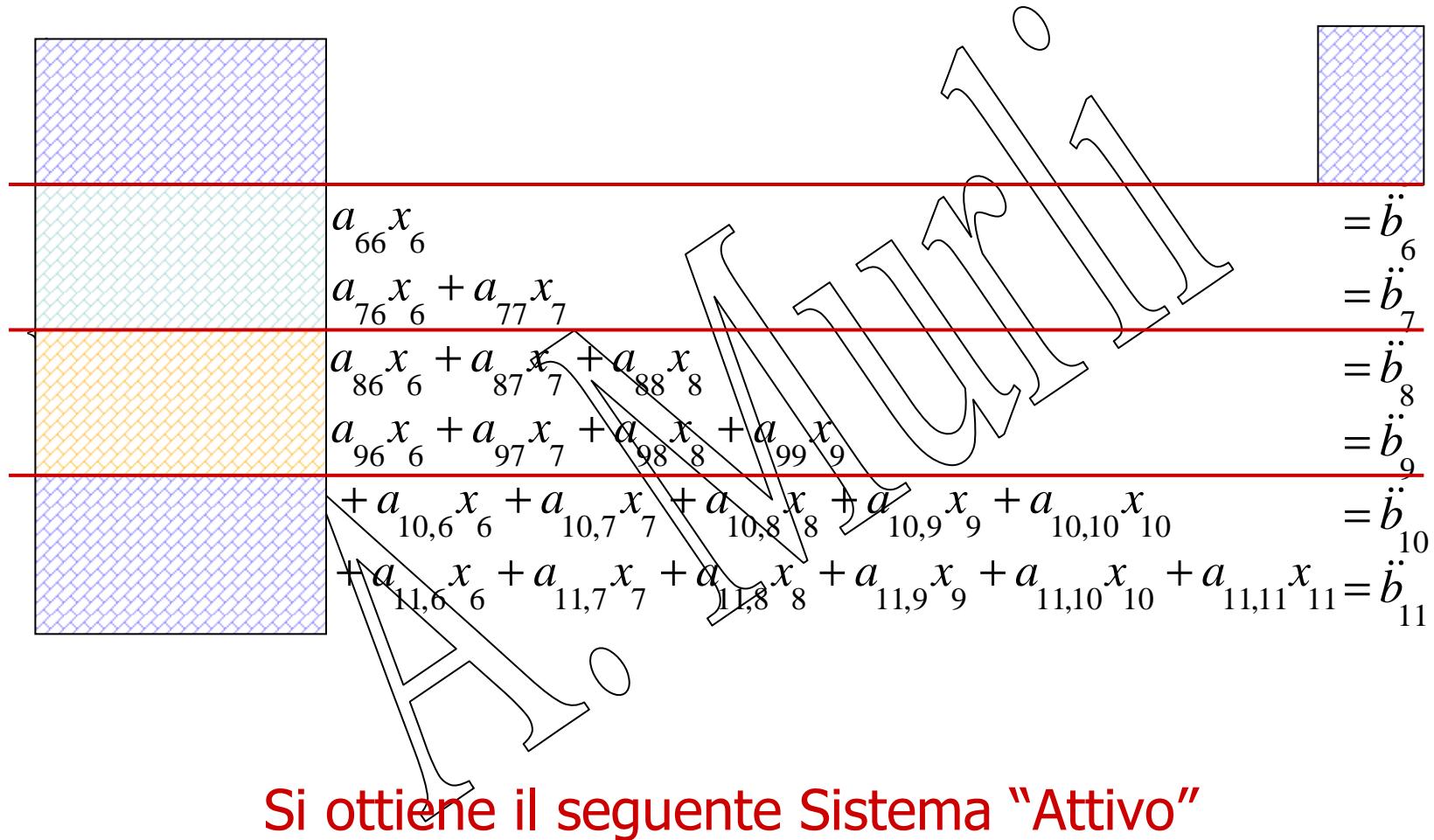
Si ottiene il seguente Sistema "Attivo"

Passo 3

Parte attiva del sistema triangolare

$a_{44}x_4$		$= \hat{b}_4$
$a_{54}x_4 + a_{55}x_5$		$= \hat{b}_5$
$a_{64}x_4 + a_{65}x_5 + a_{66}x_6$		$= \hat{b}_6$
$a_{74}x_4 + a_{75}x_5 + a_{76}x_6 + a_{77}x_7$		$= \hat{b}_7$
$a_{84}x_4 + a_{85}x_5 + a_{86}x_6 + a_{87}x_7 + a_{88}x_8$		$= \hat{b}_8$
$a_{94}x_4 + a_{95}x_5 + a_{96}x_6 + a_{97}x_7 + a_{98}x_8 + a_{99}x_9$		$= \hat{b}_9$
$a_{10,4}x_4 + a_{10,5}x_5 + a_{10,6}x_6 + a_{10,7}x_7 + a_{10,8}x_8 + a_{10,9}x_9 + a_{10,10}x_{10}$		$= \hat{b}_{10}$
$a_{11,4}x_4 + a_{11,5}x_5 + a_{11,6}x_6 + a_{11,7}x_7 + a_{11,8}x_8 + a_{11,9}x_9 + a_{11,10}x_{10} + a_{11,11}x_{11}$		$= \hat{b}_{11}$

Dopo il passo 3...



Passo 4

Parte attiva del sistema triangolare

$$\begin{array}{l}
 a_{66}x_6 \\
 a_{76}x_6 + a_{77}x_7 \\
 \{ a_{86}x_6 + a_{87}x_7 + a_{88}x_8 \\
 a_{96}x_6 + a_{97}x_7 + a_{98}x_8 + a_{99}x_9 \\
 a_{10,6}x_6 + a_{10,7}x_7 + a_{10,8}x_8 + a_{10,9}x_9 + a_{10,10}x_{10} \\
 a_{11,6}x_6 + a_{11,7}x_7 + a_{11,8}x_8 + a_{11,9}x_9 + a_{11,10}x_{10} + a_{11,11}x_{11} \\
 = \ddot{b}_6 \\
 = \ddot{b}_7 \\
 = \ddot{b}_8 \\
 = \ddot{b}_9 \\
 = \ddot{b}_{10} \\
 = \ddot{b}_{11}
 \end{array}$$

Dopo il Passo 4

Si ottiene il seguente Sistema “Attivo”

Passo 5

Parte attiva del sistema triangolare

The diagram shows a triangular system of equations. The left side consists of four equations:

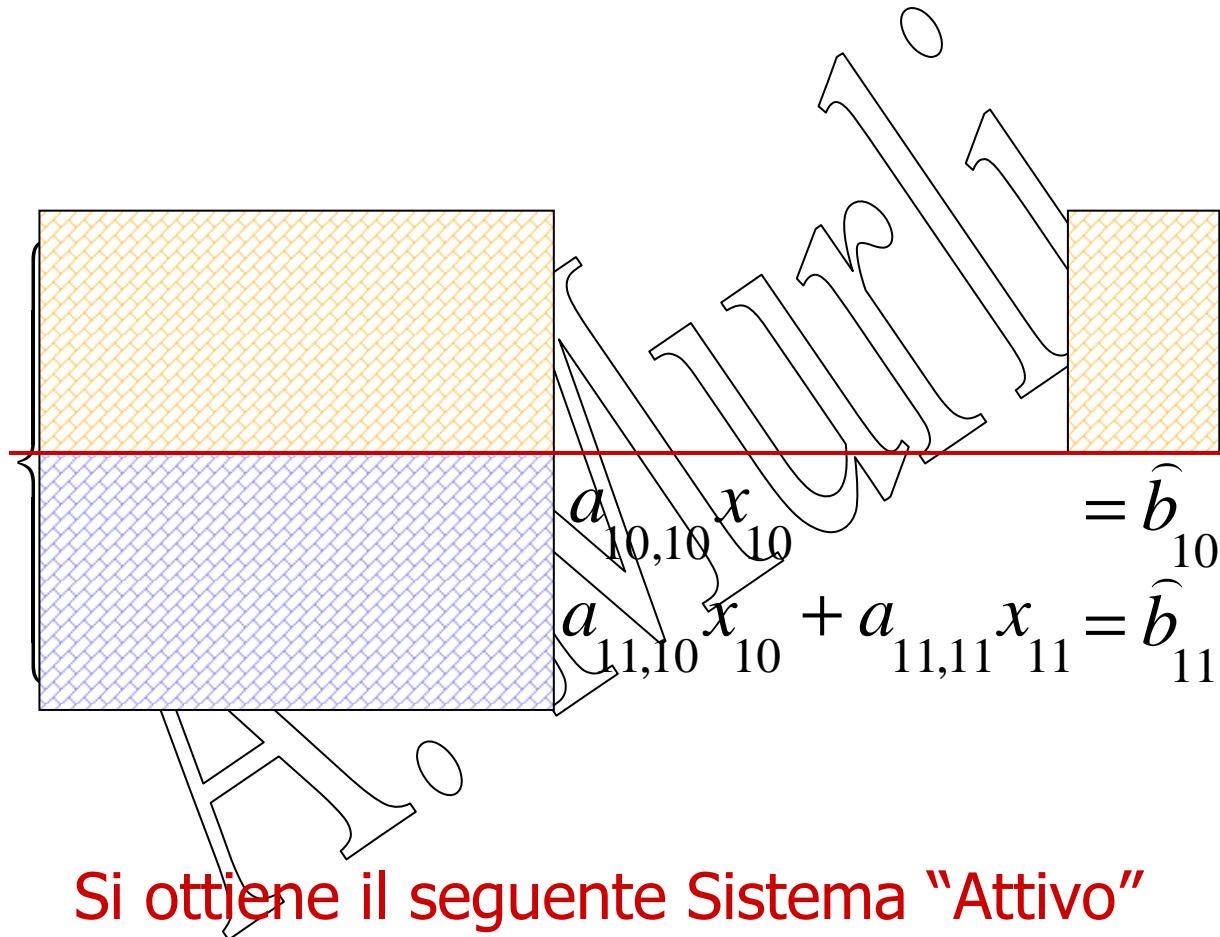
- $a_{88}x_8$
- $a_{98}x_8 + a_{99}x_9$
- $a_{10,8}x_8 + a_{10,9}x_9 + a_{10,10}x_{10}$
- $a_{11,8}x_8 + a_{11,9}x_9 + a_{11,10}x_{10} + a_{11,11}x_{11}$

The right side shows the corresponding right-hand side values:

- $= \bar{b}_8$
- $= \bar{b}_9$
- $= \bar{b}_{10}$
- $= \bar{b}_{11}$

A red horizontal line separates the first two equations from the last two. Below the equations, a large letter 'A' is shown, with the text "risolve il sistema $\mathbf{A}_{44}\mathbf{X}_4 = \mathbf{B}_4$ " written next to it.

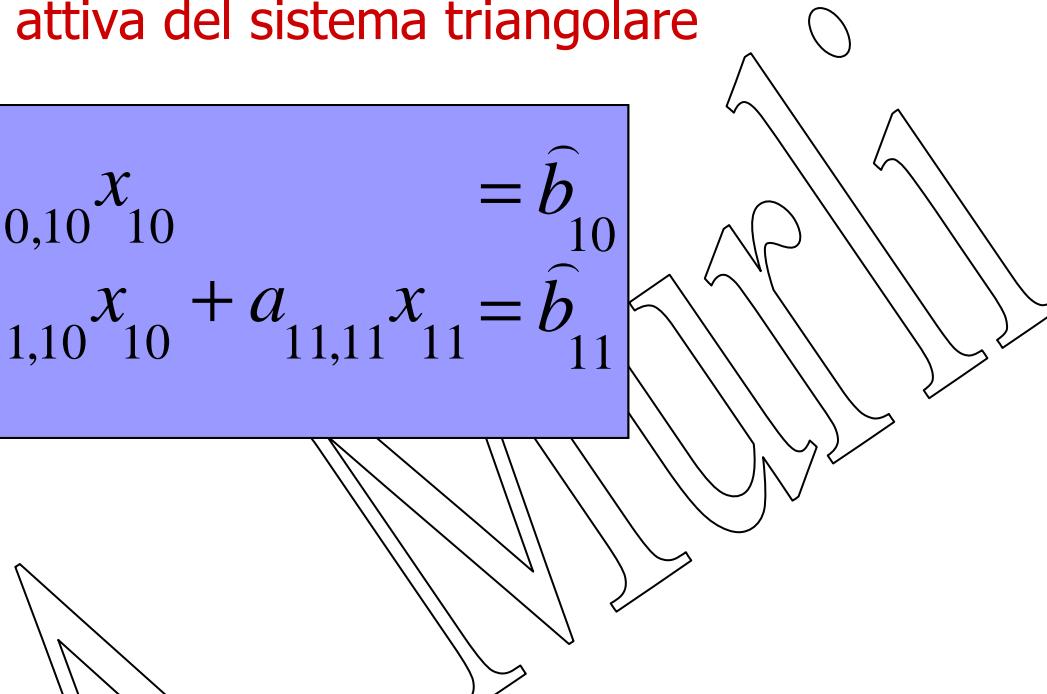
Dopo il passo 5...



Passo 6 (=12 / 2)

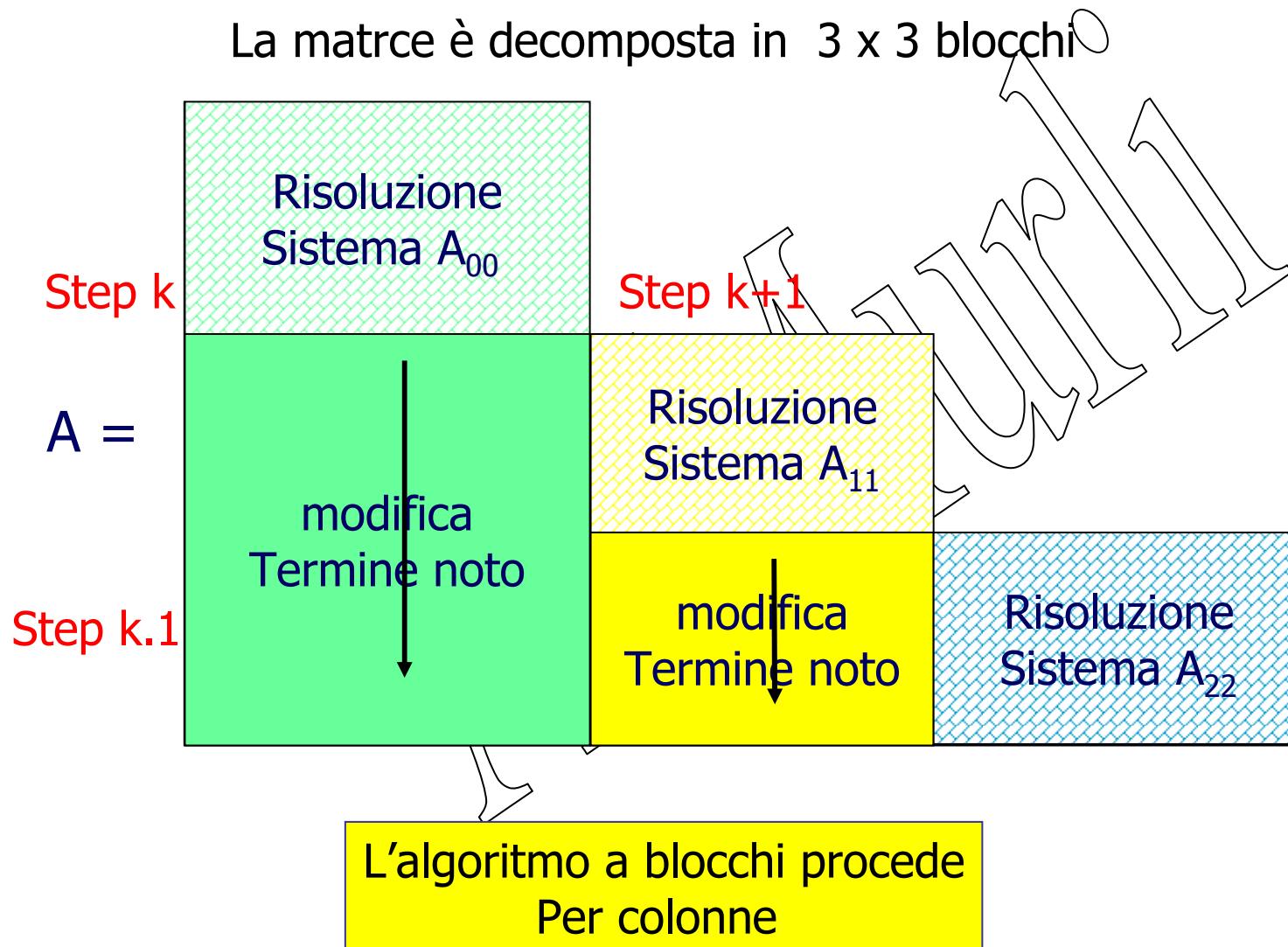
Parte attiva del sistema triangolare

$$\begin{cases} a_{10,10}x_{10} = \hat{b}_{10} \\ a_{11,10}x_{10} + a_{11,11}x_{11} = \hat{b}_{11} \end{cases}$$



In generale i passi dell'algoritmo a blocchi sono
 $n = N/nb$

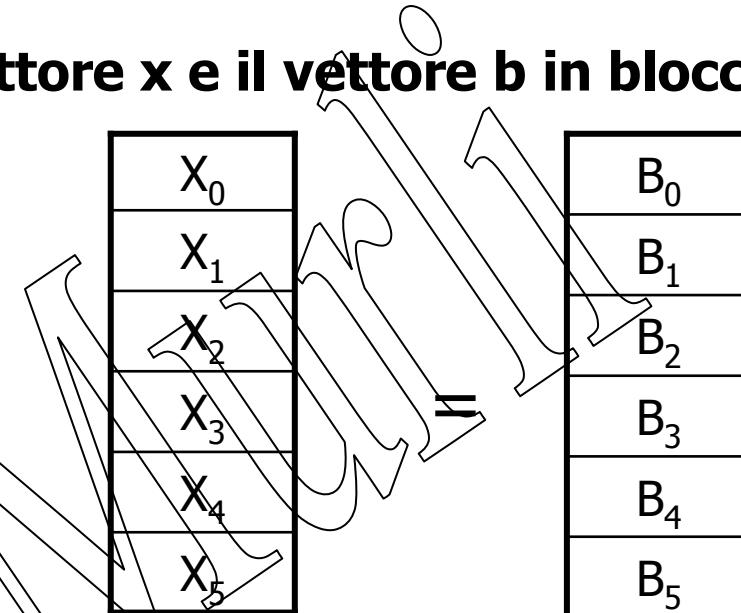
Algoritmo a blocchi: Fasi di calcolo



Algoritmo a blocchi

Partizioniamo la matrice , il vettore x e il vettore b in blocchi

$A_{0,0}$					
$A_{1,0}$	$A_{1,1}$				
$A_{2,0}$	$A_{2,1}$	$A_{2,2}$			
$A_{3,0}$	$A_{3,1}$	$A_{3,2}$	$A_{3,3}$		
$A_{4,0}$	$A_{4,1}$	$A_{4,2}$	$A_{4,3}$	$A_{4,4}$	
$A_{5,0}$	$A_{5,1}$	$A_{5,2}$	$A_{5,3}$	$A_{5,4}$	$A_{5,5}$



Le matrici A_{ii} sono matrici triangolari inferiori

Algoritmo a blocchi

$$\begin{cases} A_{00}x_0 \\ A_{10}x_0 + A_{11}x_1 \\ A_{20}x_0 + A_{21}x_1 + A_{22}x_2 \\ \vdots \quad \vdots \quad \vdots \quad \ddots \\ A_{n0}x_0 + A_{n1}x_1 + A_{n2}x_2 + \cdots + A_{nn}x_n \end{cases} = B_0 = B_1 = B_2 = \vdots = B_n$$

Passo 0: $A_{00} X_0 = B_0$

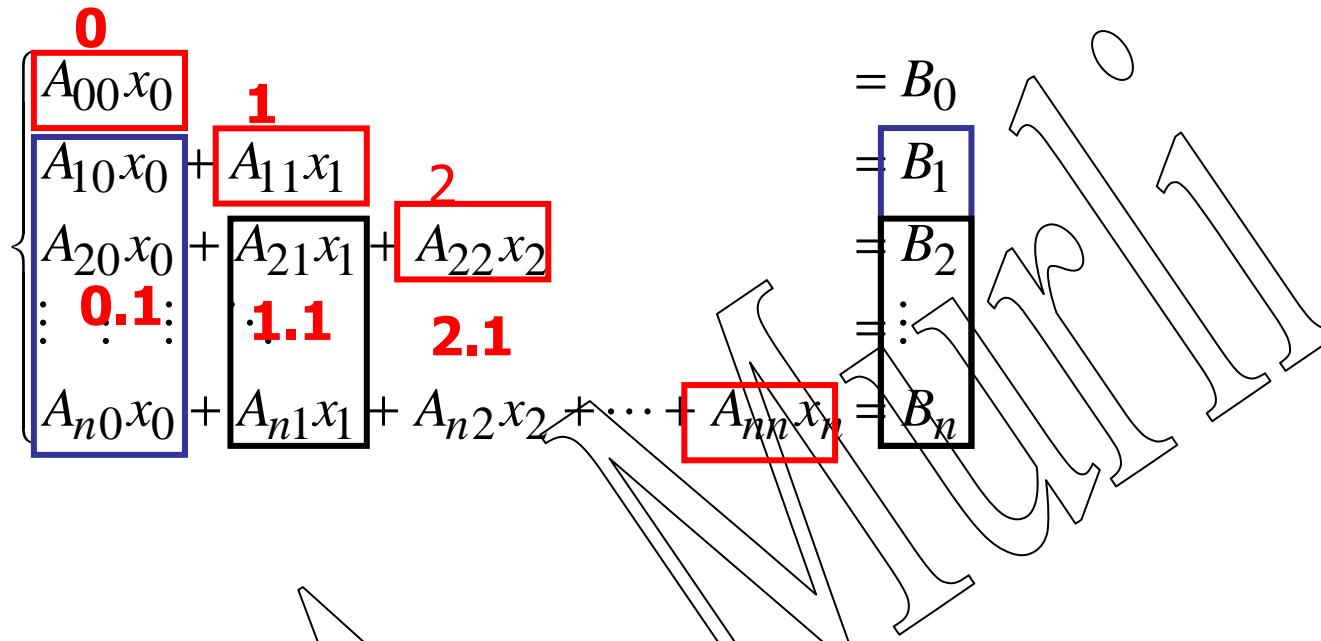
Passo 1: $B_1 = A_{10} X_0 + A_{11} X_1$

Passo 2: $B_2 = A_{20} X_0 + A_{21} X_1 + A_{22} X_2$

Passo 3: $B_3 = A_{30} X_0 + A_{31} X_1 + A_{32} X_2 + A_{33} X_3$

Passo n: $B_n = A_{n0} X_0 + A_{n1} X_1 + A_{n2} X_2 + \dots + A_{nn} X_n$

Algoritmo a blocchi: sequenza temporale ...



Step k: Risoluzione sistema triangolare $\mathbf{A}_{kk} \mathbf{X}_k = \mathbf{B}_k$

Step k.1: Modifica termine noto del sistema
relativo alla matrice \mathbf{A}_{k+1k+1}

Step k+1: Risoluzione sist. triangolare

$$\mathbf{A}_{k+1k+1} \mathbf{X}_{k+1} = \mathbf{B}_{k+1}$$

A.
Fine lezione

Agosto 2011