Exercise 14 Linear Algebra Bonus tasks

1. Task Solving systems of linear equations (10 extra P) Let

$$\boldsymbol{A} = \begin{pmatrix} \frac{\pi}{3} & \frac{\pi}{3} & \cdots & \cdots & \frac{\pi}{3} \\ 0 & \frac{\pi}{3} & \cdots & \cdots & \frac{\pi}{3} \\ 0 & 0 & \frac{\pi}{3} & \cdots & \cdots & \frac{\pi}{3} \\ 0 & 0 & 0 & \ddots & \cdots & \frac{\pi}{3} \\ 0 & 0 & 0 & \cdots & \frac{\pi}{3} & \frac{\pi}{3} \\ 0 & 0 & 0 & \cdots & \frac{\pi}{3} & \frac{\pi}{3} \end{pmatrix} \in \mathbb{R}^{n \times n} \quad \text{and} \quad \boldsymbol{b} = \begin{pmatrix} n \\ n \\ \vdots \\ \vdots \\ n \\ n \end{pmatrix} \in \mathbb{R}^{n} \quad (1)$$

for different values of $n \ge 1000$. Write a program (C/C++)that solves Ax = b for x numercially

- a) column-wise
- b) row-wise

and measure the runtime of both versions with help of, e.g., $omp_get_wtime()$. Make n sufficiently large to get significant different runtimes. Explain the difference.

Hint: While the row-wise version might be straightforward to program (outer loop over first index i from n - 1 to 1), the column-wise implementation (outer loop over second index j from n - 1 to 1) looks in pseudo code like that:

```
for j = n-1 ... 1
for i = 1 ... j
    b[i] = b[i] - a[i][j+1] * x[j]
    x[j] = b[j] / a[j][j]
```

2. Task Nonlinear fit (10 extra P)

Fit the Breit-Wigner formula

$$f(E) = \frac{f_{\rm r}}{(E - E_{\rm r})^2 + \Gamma^2/4}$$
(2)

via the parameters $f_{\rm r}, E_{\rm r}, \Gamma$ to the cross section data from the lecture. For this purpose write a program that fits the parameters with help of the Newton-Raphson method, i.e., by iteration and computing the Jacobian matrix. How sensitive the solution is to the initial guesses for a_1, a_2, a_3 ?

Plot the resulting function together with the data. Determine with the mentioned method E_r and Γ (width of the resonance).