

TP 3 - éléments de correction

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1 import numpy as np
2 import math
3
4 ## Partie 1 :
5 ## Exercice 2 : définir des matrices particulières
6 M1 = np.arange(25).reshape(5,5)
7 M2 = np.ones((4,4))
8 M2[2,3] = 2
9 M2[3,1] = 6
10
11 v_2_6 = np.arange(2,7)
12 M3_carre = np.diag(v_2_6,-1)
13 print(M3_carre)
14 M3 = M3_carre[:,0:5]
15 print(M3)
16
17 ## Partie 2 :
18 ## Exercice 3 : résolution avec des fonctions python
19 A = [[1,2,3],[2,3,1],[3,1,2]]
20 b = [1,2,3]
21 x_solve = np.linalg.solve(A,b)
22 x_inv = np.dot(np.linalg.inv(A),b)
23 print(x_solve)
24 print(x_inv)
25 print(A)
26
27 ## Exercice 4
28 print("\nExercice 4\n")
29 import time
30
31 A = np.diag(3 * np.ones(300), 0) + np.diag(np.ones(300-1),-1) + np.diag(np.ones(300-1),1)
32 b = np.ones(300)
33 n = 300
34
35 tps_debut_solve = time.time()
36 for m in range(n):
37     np.linalg.solve(A,b)
38 tps_solve = time.time() - tps_debut_solve
39
40 tps_debut_inv = time.time()
41 for m in range(n):
42     np.dot(np.linalg.inv(A),b)
43 tps_inv = time.time() - tps_debut_inv
44
45 print(f"Temps de résoudre {n} fois avec solve : {tps_solve:.3f} s avec inv : {tps_inv:.3f} s")
46
47 ## Partie 3 : pivot de Gauss et remontée
48 def pivotgauss_part1(A,b):
49     A_c = np.copy(A)
50     b_c = np.copy(b)
51     n = np.shape(A_c)[0]
52     for i in range(n-1):
53         for k in range(i+1,n):
54             l_ki = A_c[k,i]/A_c[i,i]
55             A_c[k,i] = 0
56             for j in range(i+1,n):
57                 A_c[k,j] = A_c[k,j] - l_ki * A_c[i,j]
58             b_c[k] = b_c[k] - l_ki * b_c[i]
59     return A_c,b_c
60
61 def pivotgauss_part2(A_mod,b_mod):
62     n = np.shape(A_mod)[0]
63     x = np.zeros(n, dtype=float)
64     for i in range(n-1,-1,-1):
65         s = 0
66         for k in range(i+1,n):
67             s = s + A_mod[i,k] * x[k]
68         x[i] = 1/A_mod[i,i] * (b_mod[i] - s)
69     return x
70
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71 def pivotgauss(A,b):
72     A_mod , b_mod = pivotgauss_part1(A,b)
73     x = pivotgauss_part2(A_mod,b_mod)
74     return x
75
76 A = np.array([[1,2,3],[4,5,6],[6,7,9]],dtype=float)
77 b = np.array([1,2,3],dtype=float)
78 x = pivotgauss(A,b)
79 print(f"A={A}")
80 print(f"b={b}")
81 print(f"x={x}")
82 print(f"Vérification : Ax = {A@x}")
83
84 ## Partie 4 : conditionnement
85 A = np.array([[10,7,8,7],[7,5,6,5],[8,6,10,9],[7,5,9,10]],dtype = float)
86 b = np.array([32,23,33,31])
87 x = np.linalg.solve(A,b)
88 print(f"x = {x}")
89
90 delta_b = np.array([0.1,-0.1,0.1,-0.1])
91 x_perturbe = np.linalg.solve(A,b+delta_b)
92 print(f"x_perturbe = {x_perturbe}")
93
94 ## Partie 5 : LU
95 from scipy import linalg
96
97 ## Exercice 6
98 A = np.array([[1,2,3],[4,5,6],[6,7,9]])
99 matrice_lu_compacte, v = linalg.lu_factor(A)
100 print(f"matrice_lu_compacte =\n {matrice_lu_compacte}\n\nvecteur_info_permutation =\n {v}\n")
101
102 P, L, U = linalg.lu(A)
103 print(f"P =\n{P}\nL =\n{L}\nU =\n{U}\n")
104
105 P_v = np.array([[0,0,1],[1,0,0],[0,1,0]])
106 print(f"P_v x A =\n {np.dot(P_v,A)}")
107 print(f"L x U =\n {np.dot(L,U)}")
108 print(f"A =\n{A}")
109 print(f"PxLxU =\n {P@L@U}")
110
111 ## Exercice 7
112 A = np.diag([-2,5,-1,4,-2],0) + np.diag([-4,-3,-2,2],-1) + np.diag([1,2,-1,1],1)
113 b = np.array([1,-2,1,3,6])
114 info_plu = linalg.lu_factor(A)
115 x = linalg.lu_solve(info_plu,b)

```
