MIT OpenCourseWare
http://ocw.mit.edu

### 18.085 Computational Science and Engineering I

Fall 2008

For information about citing these materials or our Terms of Use, visit: http://ocw.mit.edu/terms.

### 18.085 Homework 3 MATLAB problem

For the matrices of MATLAB 1, using 3 first differences for $-d u^{\prime \prime}+u^{\prime}$, find the eigenvalues of all three for $h=1 / 11$. Then do the same with $d=1 / 25$ reduced to $d=.01$. You can reduce $d$ more if you want. I am expecting $\mathrm{bad} /$ good to be somehow identified by the eigenvalues - and maybe by the eigenvectors too! You could use [V,E]=eig( ) and find the the singular values of $V$ to see how far the eigenvectors are from orthogonal. The singular values are $\operatorname{sqrt}\left(\operatorname{eig}\left(V^{\prime} * V\right)\right)$ and the ratio of largest to smallest is the condition number of $V$.

