

18.085 Computational Science and Engineering I Fall 2008

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18.085 Homework 3 MATLAB problem

For the matrices of MATLAB 1, using 3 first differences for -du'' + u', 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 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 sqrt(eig(V*V)) and the ratio of largest to smallest is the condition number of V.