
Computerphysik

Vorlesung – Programmier Techniken 7

Sommersemester 2019

Website: <http://www.thp.uni-koeln.de/trebst/Lectures/2019-CompPhys.shtml>
(<http://www.thp.uni-koeln.de/trebst/Lectures/2019-CompPhys.shtml>)

Lineare Algebra

0. Bibliothek

```
In [8]: using LinearAlgebra
```

1. Vektoren und Matrizen

Vektoren

```
In [1]: v1 = [1, 2, 3]
```

```
Out[1]: 3-element Array{Int64,1}:  
 1  
 2  
 3
```

```
In [2]: v2 = [4, 5, 6]
```

```
Out[2]: 3-element Array{Int64,1}:  
 4  
 5  
 6
```

Skalarprodukt

In [3]: v1*v2

```
MethodError: no method matching *(::Array{Int64,1}, ::Array{Int64,1}
)
Closest candidates are:
  *(::Any, ::Any, !Matched::Any, !Matched::Any...) at operators.jl:502
  *(!Matched::LinearAlgebra.Adjoint{#s549,#s548} where #s548<:Union{DenseArray{T<:Union{Complex{Float32}, Complex{Float64}, Float32, Float64},2}, ReinterpretArray{T<:Union{Complex{Float32}, Complex{Float64}, Float32, Float64},2,S,A} where S where A<:Union{SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray}, ReshapedArray{T<:Union{Complex{Float32}, Complex{Float64}, Float32, Float64},2,A,MI} where MI<:Tuple{Vararg{SignedMultiplicativeInverse{Int64},N} where N} where A<:Union{ReinterpretArray{T,N,S,A} where S where A<:Union{SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray} where N where T, SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray}, SubArray{T<:Union{Complex{Float32}, Complex{Float64}, Float32, Float64},2,A,I,L} where L where I<:Tuple{Vararg{Union{Int64, AbstractRange{Int64}, AbstractCartesianIndex},N} where N} where A<:Union{ReinterpretArray{T,N,S,A} where S where A<:Union{SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray} where N where T, ReshapedArray{T,N,A,MI} where MI<:Tuple{Vararg{SignedMultiplicativeInverse{Int64},N} where N} where A<:Union{ReinterpretArray{T,N,S,A} where S where A<:Union{SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray} where N where T, SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray} where N where T, DenseArray}} where #s549, ::Union{DenseArray{S,1}, ReinterpretArray{S,1,S,A} where S where A<:Union{SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray}, ReshapedArray{S,1,A,MI} where MI<:Tuple{Vararg{SignedMultiplicativeInverse{Int64},N} where N} where A<:Union{ReinterpretArray{T,N,S,A} where S where A<:Union{SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray} where N where T, SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray} where N where T, SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:Union{SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray} where N where T, ReshapedArray{T,N,A,MI} where MI<:Tuple{Vararg{SignedMultiplicativeInverse{Int64},N} where N} where A<:Union{ReinterpretArray{T,N,S,A} where S where A<:Union{SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray} where N where T, SubArray{T,N,A,I,true} where I<:Tuple{AbstractUnitRange,Vararg{Any,N} where N} where A<:DenseArray where N where T, DenseArray} where N where T, DenseArray}} where {T<:Union{Complex{Float32},
```

```
Complex{Float64}, Float32, Float64}, S} at /Users/osx/buildbot/slave
/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/m
atmul.jl:97
```

```
*(!Matched::LinearAlgebra.Adjoint{#s549,#s548} where #s548<:Linear
Algebra.AbstractTriangular where #s549, ::AbstractArray{T,1} where T
) at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/s
tdlib/v1.0/LinearAlgebra/src/triangular.jl:1805
```

```
...
```

Stacktrace:

```
[1] top-level scope at In[3]:1
```

```
In [4]: transpose(v1)
```

```
Out[4]: 1×3 LinearAlgebra.Transpose{Int64,Array{Int64,1}}:
 1  2  3
```

```
In [5]: transpose(v1)*v2
```

```
Out[5]: 32
```

```
In [9]: dot(v1,v2)
```

```
Out[9]: 32
```

```
In [10]: -(v1,v2)
```

```
Out[10]: 32
```

Vektorprodukt

```
In [11]: cross(v1,v2)
```

```
Out[11]: 3-element Array{Int64,1}:
 -3
  6
 -3
```

```
In [12]: ×(v1,v2)
```

```
Out[12]: 3-element Array{Int64,1}:
 -3
  6
 -3
```

Matrizen

```
In [14]: M = rand(3,3)
```

```
Out[14]: 3x3 Array{Float64,2}:
 0.511945  0.12192  0.622005
 0.845555  0.185127  0.983774
 0.365761  0.914772  0.407481
```

```
In [15]: N = rand(3,3)
```

```
Out[15]: 3x3 Array{Float64,2}:
 0.788633  0.192182  0.809607
 0.670056  0.272727  0.29281
 0.913363  0.0219473  0.407991
```

Matrix-Multiplikation

```
In [16]: M*N
```

```
Out[16]: 3x3 Array{Float64,2}:
 1.05355  0.145289  0.703946
 1.68942  0.234581  1.14015
 1.27358  0.328719  0.730226
```

```
In [17]: *(M,N)
```

```
Out[17]: 3x3 Array{Float64,2}:
 1.05355  0.145289  0.703946
 1.68942  0.234581  1.14015
 1.27358  0.328719  0.730226
```

2. Lineare Gleichungssysteme

Betrachten wir ein lineares Gleichungssystem mit drei Unbekannten, etwa

$$x - 2y + 2z = 5$$

$$x - y + 2z = 7$$

$$-x + y + z = 5$$

```
In [18]: A = [1 -2 2; 1 -1 2; -1 1 1]
```

```
Out[18]: 3x3 Array{Int64,2}:
 1  -2  2
 1  -1  2
-1   1  1
```

```
In [19]: b = [5, 7, 5]
```

```
Out[19]: 3-element Array{Int64,1}:  
 5  
 7  
 5
```

Damit haben wir ein Gleichungssystem der Form

$$A \cdot \vec{x} = \vec{b},$$

welches wir nach dem unbekanntem Vektor \vec{x} auflösen wollen.

```
In [20]: x = A\b
```

```
Out[20]: 3-element Array{Float64,1}:  
 1.0  
 2.0  
 4.0
```

```
In [21]: A * x
```

```
Out[21]: 3-element Array{Float64,1}:  
 5.0  
 7.0  
 5.0
```

3. Determinanten und Inverse

```
In [22]: det(A)
```

```
Out[22]: 3.0
```

```
In [23]: inv(A)
```

```
Out[23]: 3×3 Array{Float64,2}:  
 -1.0  1.33333  -0.666667  
 -1.0  1.0      -0.0  
  0.0  0.333333  0.333333
```

```
In [25]: tr(A)
```

```
Out[25]: 1
```

```
In [26]: rank(A)
```

```
Out[26]: 3
```

Betrachte ein **unterdeterminiertes** Gleichungssystem

```
In [27]: A1 = [1 -2 2; 1 -2 2; -1 1 1]
```

```
Out[27]: 3×3 Array{Int64,2}:  
  1  -2  2  
  1  -2  2  
 -1   1  1
```

```
In [28]: det(A1)
```

```
Out[28]: 0.0
```

```
In [29]: rank(A1)
```

```
Out[29]: 2
```

```
In [30]: inv(A1)
```

```
SingularException(3)
```

```
Stacktrace:
```

```
[1] checknonsingular at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/factorization.jl:12 [inlined]  
[2] #lu!#97(::Bool, ::Function, ::Array{Float64,2}, ::Val{true}) at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/lu.jl:41  
[3] #lu! at ./none:0 [inlined]  
[4] #lu#101 at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/lu.jl:142 [inlined]  
[5] lu at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/lu.jl:142 [inlined] (repeats 2 times)  
[6] inv(::Array{Int64,2}) at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/dense.jl:714  
[7] top-level scope at In[30]:1
```

In [31]: `A1\b`

SingularException(3)

Stacktrace:

```
[1] checknonsingular at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/factorization.jl:12 [inlined]
[2] #lu!#97(::Bool, ::Function, ::Array{Float64,2}, ::Val{true}) at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/lu.jl:41
[3] #lu! at ./none:0 [inlined]
[4] #lu#103(::Bool, ::Function, ::Array{Int64,2}) at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/lu.jl:251
[5] lu at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/lu.jl:242 [inlined]
[6] \ (::Array{Int64,2}, ::Array{Int64,1}) at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/generic.jl:870
[7] top-level scope at In[31]:1
```

Betrachte ein **unterdeterminiertes** Gleichungssystem mit unendlich vielen Lösungen

In [32]: `A2 = [1 -2 2; 1 -1 2]`

Out[32]: `2×3 Array{Int64,2}:`
`1 -2 2`
`1 -1 2`

In [33]: `det(A2)`

DimensionMismatch("matrix is not square: dimensions are (2, 3)")

Stacktrace:

```
[1] checksquare at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/LinearAlgebra.jl:216 [inlined]
[2] det(::LU{Float64,Array{Float64,2}}) at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/lu.jl:378
[3] det(::Array{Int64,2}) at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/generic.jl:124
[4] top-level scope at In[33]:1
```

```
In [34]: inv(A2)
```

```
DimensionMismatch("matrix is not square: dimensions are (2, 3)")
```

```
Stacktrace:
```

```
[1] inv(::Array{Int64,2}) at /Users/osx/buildbot/slave/package_osx64/build/usr/share/julia/stdlib/v1.0/LinearAlgebra/src/LinearAlgebra.jl:216  
[2] top-level scope at In[34]:1
```

```
In [35]: b2 = [7, 5]
```

```
Out[35]: 2-element Array{Int64,1}:  
 7  
 5
```

```
In [36]: A2\b2
```

```
Out[36]: 3-element Array{Float64,1}:  
 0.5999999999999999  
 -2.0  
 1.2
```

Betrachte ein **überdeterminiertes** Gleichungssystem

```
In [37]: A3 = [ -2 2; -1 2; 1 1]
```

```
Out[37]: 3×2 Array{Int64,2}:  
 -2  2  
 -1  2  
  1  1
```

```
In [38]: A3\b
```

```
Out[38]: 2-element Array{Float64,1}:  
 1.275862068965517  
 3.931034482758621
```

```
In [ ]:
```

4. Eigenwerte und -vektoren


```
In [39]: A = [1 -2 2; 1 -1 2; -1 1 1]
```

```
Out[39]: 3×3 Array{Int64,2}:
 1  -2  2
 1  -1  2
-1   1  1
```

```
In [40]: λ = eigvals(A)
```

```
Out[40]: 3-element Array{Complex{Float64},1}:
-0.2873715369435107 + 1.3499963980036567im
-0.2873715369435107 - 1.3499963980036567im
 1.5747430738870216 + 0.0im
```

```
In [41]: v = eigvecs(A)
```

```
Out[41]: 3×3 Array{Complex{Float64},2}:
 0.783249+0.0im      0.783249-0.0im      0.237883+0.0im
 0.493483-0.303862im 0.493483+0.303862im 0.651777+0.0im
-0.0106833+0.22483im -0.0106833-0.22483im 0.720138+0.0im
```

```
In [42]: v1 = v[:,1]
```

```
Out[42]: 3-element Array{Complex{Float64},1}:
 0.7832493829899281 + 0.0im
 0.4934831899521167 - 0.303862020899599im
-0.010683291042783476 + 0.22482990198789593im
```

```
In [43]: v2 = v[:,2]
```

```
Out[43]: 3-element Array{Complex{Float64},1}:
 0.7832493829899281 - 0.0im
 0.4934831899521167 + 0.303862020899599im
-0.010683291042783476 - 0.22482990198789593im
```

```
In [44]: v3 = v[:,3]
```

```
Out[44]: 3-element Array{Complex{Float64},1}:
 0.23788283104387067 + 0.0im
 0.6517770419563313 + 0.0im
 0.7201377967258821 + 0.0im
```

sanity check

```
In [45]: A*v1
```

```
Out[45]: 3-element Array{Complex{Float64},1}:
-0.2250835789998723 + 1.0573838457749898im
 0.2683996109522444 + 0.7535218248753909im
-0.30044948408059485 - 0.07903211891170309im
```

In [46]: $\lambda[1]*v1$

Out[46]: 3-element Array{Complex{Float64},1}:
 -0.22508357899987208 + 1.0573838457749896im
 0.2683996109522443 + 0.7535218248753909im
 -0.30044948408059513 - 0.07903211891170295im

In [47]: $A*v1 - \lambda[1]*v1$

Out[47]: 3-element Array{Complex{Float64},1}:
 -2.220446049250313e-16 + 2.220446049250313e-16im
 1.1102230246251565e-16 + 0.0im
 2.7755575615628914e-16 - 1.3877787807814457e-16im

Spezielle Matrizen

In [48]: A

Out[48]: 3×3 Array{Int64,2}:
 1 -2 2
 1 -1 2
 -1 1 1

In [49]: `diag(A)`

Out[49]: 3-element Array{Int64,1}:
 1
 -1
 1

In [50]: `Diagonal(diag(A))`

Out[50]: 3×3 Diagonal{Int64,Array{Int64,1}}:
 1 . .
 . -1 .
 . . 1

In []:

5. Matrix-Zerlegungen

Singulärwert-Zerlegung / singular value decomposition (SVD)

$$A = USV^\dagger$$

In [51]: `U, S, V = svd(A);`

```
In [52]: U
```

```
Out[52]: 3×3 Array{Float64,2}:  
  -0.777773  -0.0889336  -0.622222  
  -0.625027   0.214034   0.750687  
   0.0664157  0.972769  -0.222056
```

```
In [53]: S
```

```
Out[53]: 3-element Array{Float64,1}:  
  3.8354496831938465  
  1.7582443340259464  
  0.4448624389110475
```

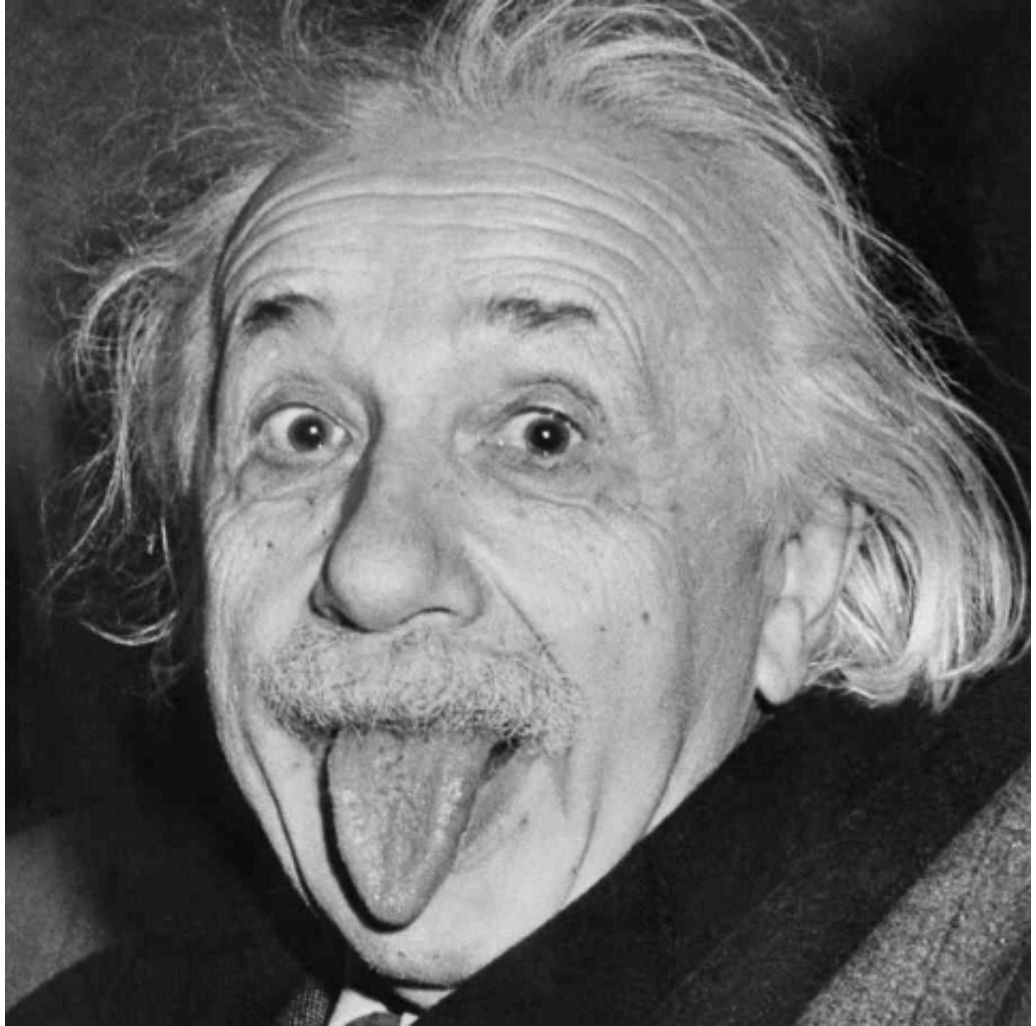
```
In [54]: V
```

```
Out[54]: 3×3 Adjoint{Float64,Array{Float64,2}}:  
  -0.383062  -0.482111  0.787929  
   0.585847   0.532692  0.610756  
  -0.714175   0.695564  0.0783893
```

```
In [55]: svdvals(A)
```

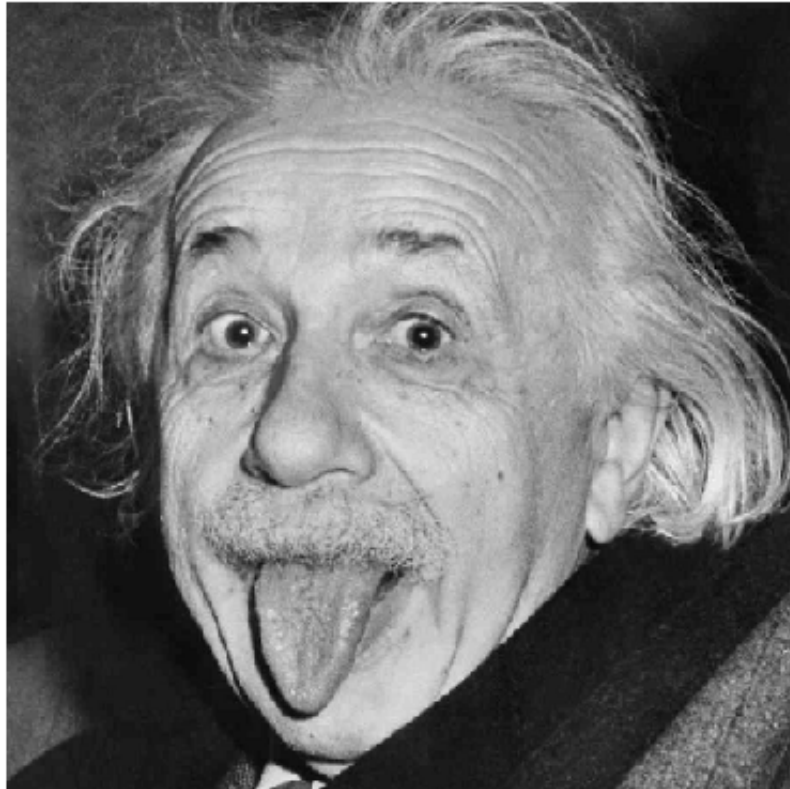
```
Out[55]: 3-element Array{Float64,1}:  
  3.8354496831938456  
  1.7582443340259462  
  0.44486243891104754
```

Eine ganz spezielle Matrix



In [56]: `using` PyPlot

```
Einstein = imread("http://www.thp.uni-koeln.de/trebst/Lectures/CompPhy
imshow(Einstein, cmap="gray")
axis("off")
```



Out[56]: `(-0.5, 479.5, 479.5, -0.5)`

In [57]: `Einstein`

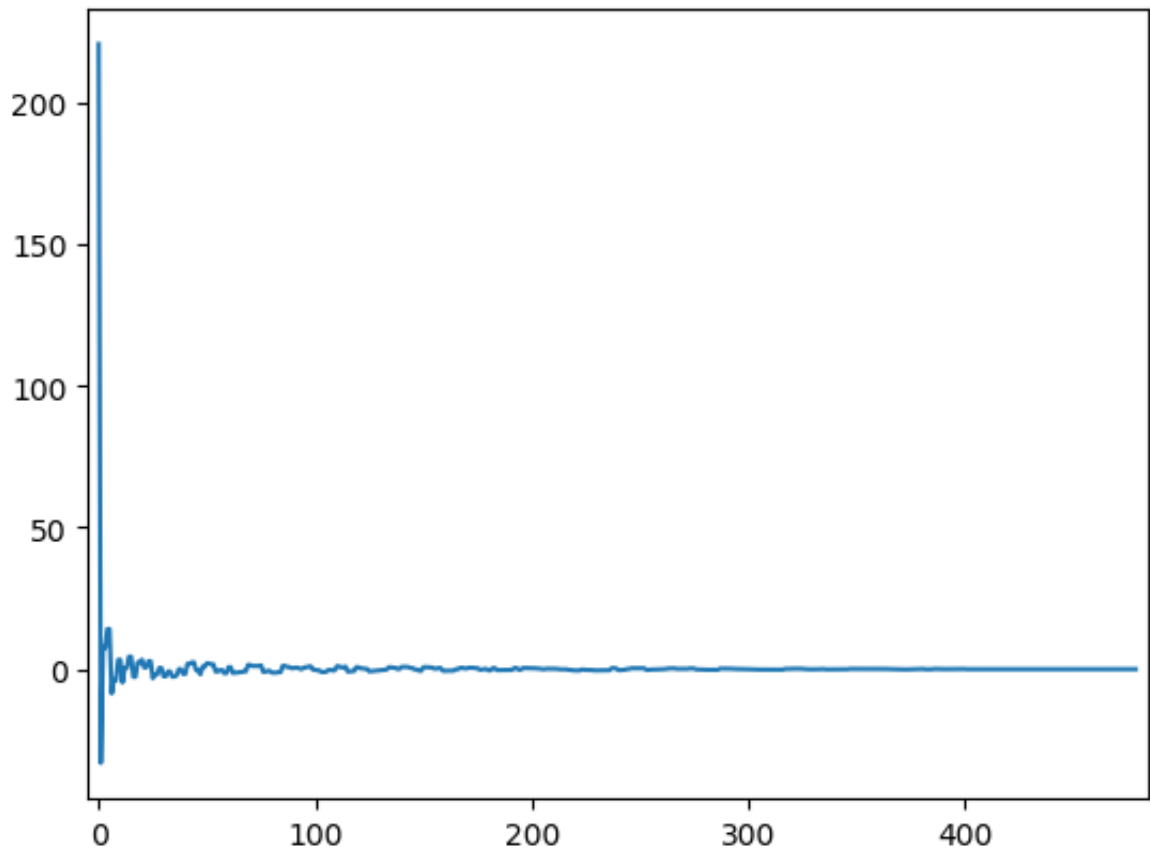
```
Out[57]: 480x480 Array{Float32,2}:
 0.235294  0.239216  0.25098  0.243137  ...  0.0862745  0.0823529  0.
0901961
 0.239216  0.235294  0.247059  0.247059  ...  0.0980392  0.0980392  0.
0901961
 0.239216  0.235294  0.258824  0.25098  ...  0.0901961  0.0901961  0.
0901961
 0.239216  0.235294  0.270588  0.254902  ...  0.0823529  0.0823529  0.
0901961
 0.235294  0.231373  0.278431  0.258824  ...  0.0745098  0.0784314  0.
0901961
 0.254902  0.286275  0.270588  0.247059  ...  0.0784314  0.0745098  0.
0745098
 0.258824  0.27451  0.290196  0.25098  ...  0.0784314  0.0784314  0.
0784314
 0.262745  0.266667  0.27451  0.247059  ...  0.0784314  0.0784314  0.
0784314
```

0.266667 0745098	0.262745	0.235294	0.231373	0.0784314	0.0745098	0.
0.270588 0901961	0.231373	0.215686	0.247059	0.0784314	0.0784314	0.
0.258824 0901961	0.235294	0.247059	0.25098	...	0.0784314	0.0784314
0.239216 0901961	0.235294	0.258824	0.25098	0.0784314	0.0784314	0.
0.227451 0901961	0.243137	0.231373	0.235294	0.0784314	0.0784314	0.
⋮						
0.321569 180392	0.321569	0.34902	0.364706	0.282353	0.25098	0.
0.352941 243137	0.356863	0.360784	0.34902	0.301961	0.231373	0.
0.337255 262745	0.321569	0.309804	0.266667	...	0.32549	0.290196
0.317647 262745	0.27451	0.235294	0.184314	0.298039	0.298039	0.
0.309804 239216	0.247059	0.180392	0.133333	0.270588	0.282353	0.
0.215686 278431	0.2	0.109804	0.113725	0.266667	0.239216	0.
0.156863 270588	0.137255	0.113725	0.117647	0.254902	0.247059	0.
0.145098 294118	0.137255	0.113725	0.117647	...	0.247059	0.25098
0.12549 337255	0.12549	0.113725	0.117647	0.231373	0.262745	0.
0.12549 32549	0.117647	0.117647	0.117647	0.247059	0.282353	0.
0.12549 321569	0.117647	0.117647	0.117647	0.27451	0.309804	0.
0.12549 309804	0.117647	0.117647	0.117647	0.254902	0.286275	0.

```
In [58]:  $\lambda_{\text{einstein}}$  = eigvals(Einstein)
```

```
Out[58]: 480-element Array{Complex{Float32},1}:
 220.72752f0 + 0.0f0im
 -33.09746f0 + 0.0f0im
  7.4950356f0 + 13.796992f0im
  7.4950356f0 - 13.796992f0im
 14.175516f0 + 2.2396793f0im
 14.175516f0 - 2.2396793f0im
 -8.578165f0 + 0.0f0im
 -3.884768f0 + 4.4624815f0im
 -3.884768f0 - 4.4624815f0im
  3.3191054f0 + 4.7837715f0im
  3.3191054f0 - 4.7837715f0im
 -4.7141123f0 + 0.0f0im
  0.42903125f0 + 4.54011f0im
      ⋮
  0.011390839f0 + 0.004110194f0im
  0.011390839f0 - 0.004110194f0im
 -0.005495188f0 + 0.014608204f0im
 -0.005495188f0 - 0.014608204f0im
 -0.013313696f0 + 0.010065446f0im
 -0.013313696f0 - 0.010065446f0im
 -0.019703597f0 + 0.0f0im
 -0.0034724171f0 + 0.010515782f0im
 -0.0034724171f0 - 0.010515782f0im
 -0.004805194f0 + 0.0054243365f0im
 -0.004805194f0 - 0.0054243365f0im
 -0.0033080133f0 + 0.0f0im
```

```
In [59]: plot( $\lambda_{\text{einstein}}$ )  
xlim(-5, 485)
```



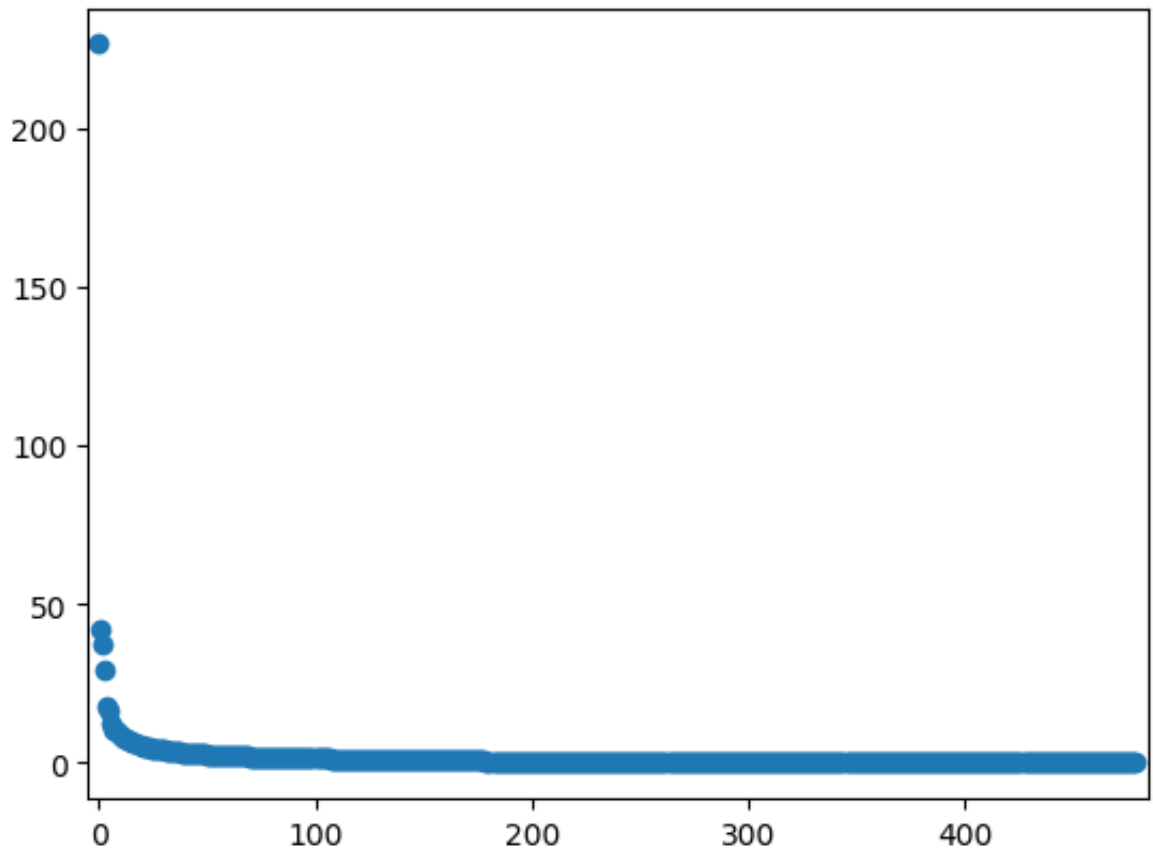
```
Out[59]: (-5, 485)
```



```
In [60]: S_einstein = svdvals(Einstein)
```

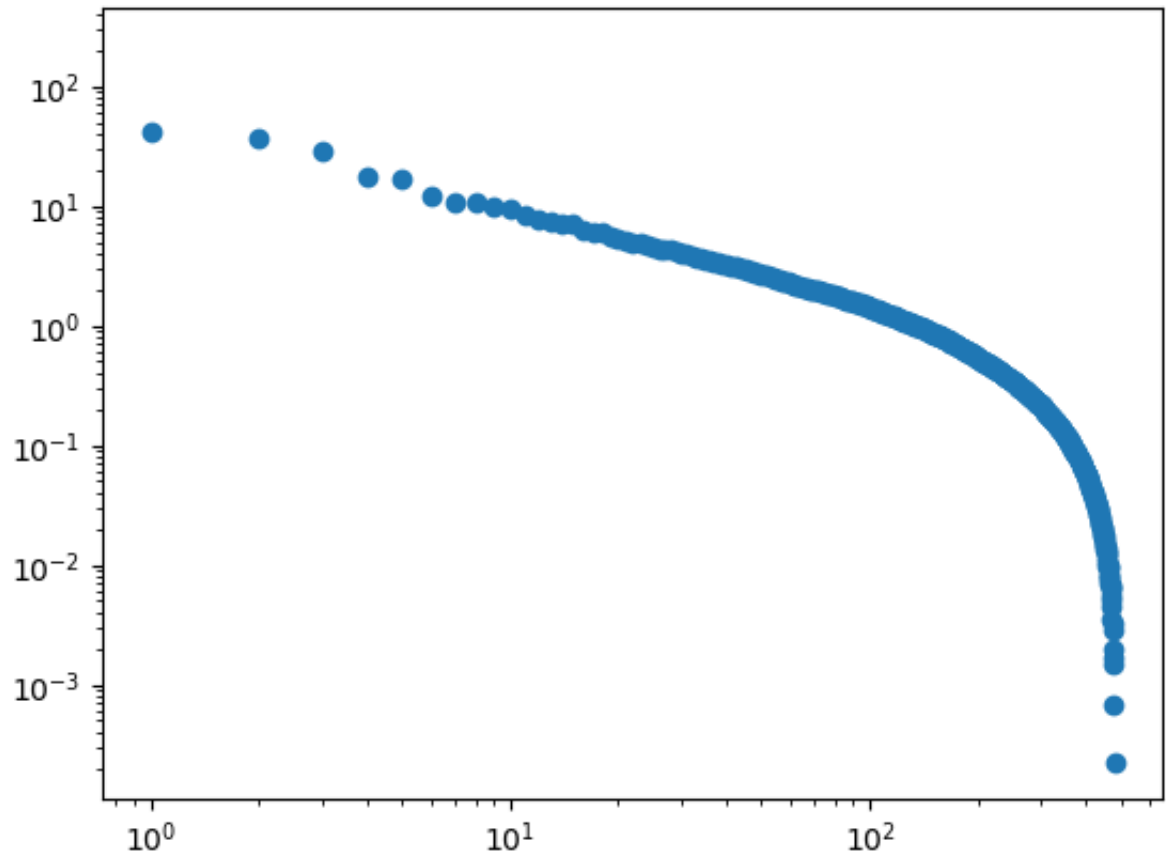
```
Out[60]: 480-element Array{Float32,1}:
 226.28323
  41.76813
  37.076958
  29.329296
  17.734985
  16.62046
  12.27746
  10.7412
  10.579085
   9.776369
   9.407715
   8.38525
   7.594662
   :
   0.006243006
   0.005527602
   0.005114672
   0.0045147766
   0.0035460838
   0.003204308
   0.0028279864
   0.0020040427
   0.0016400132
   0.001459393
   0.00068395055
   0.00022396844
```

```
In [61]: plot(S_einstein, "o")  
         xlim(-5, 485)
```



```
Out[61]: (-5, 485)
```

```
In [62]: loglog(S_einstein, "o")
```



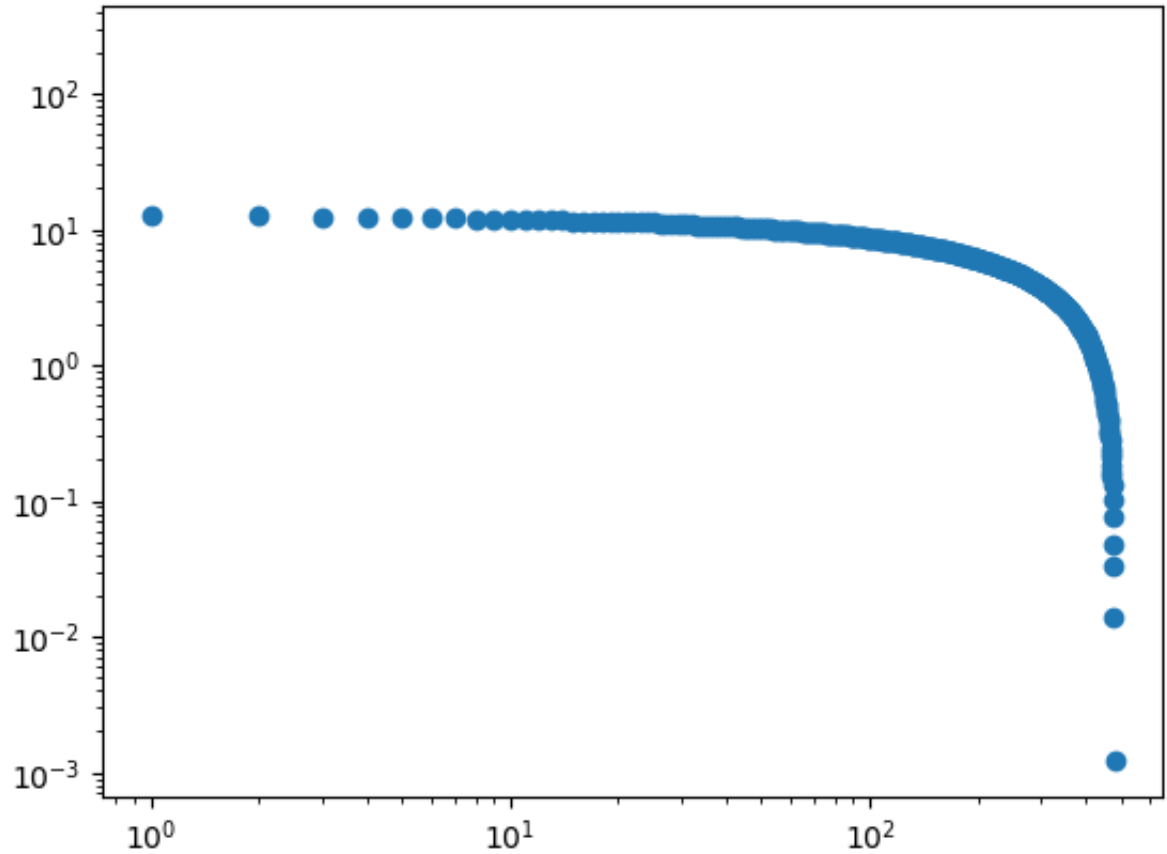
```
Out[62]: 1-element Array{PyCall.PyObject,1}:  
PyObject <matplotlib.lines.Line2D object at 0x140f95a58>
```

```
In [63]: Zufall = rand(480,480);
```

```
In [64]: S_zufall = svdvals(Zufall)
```

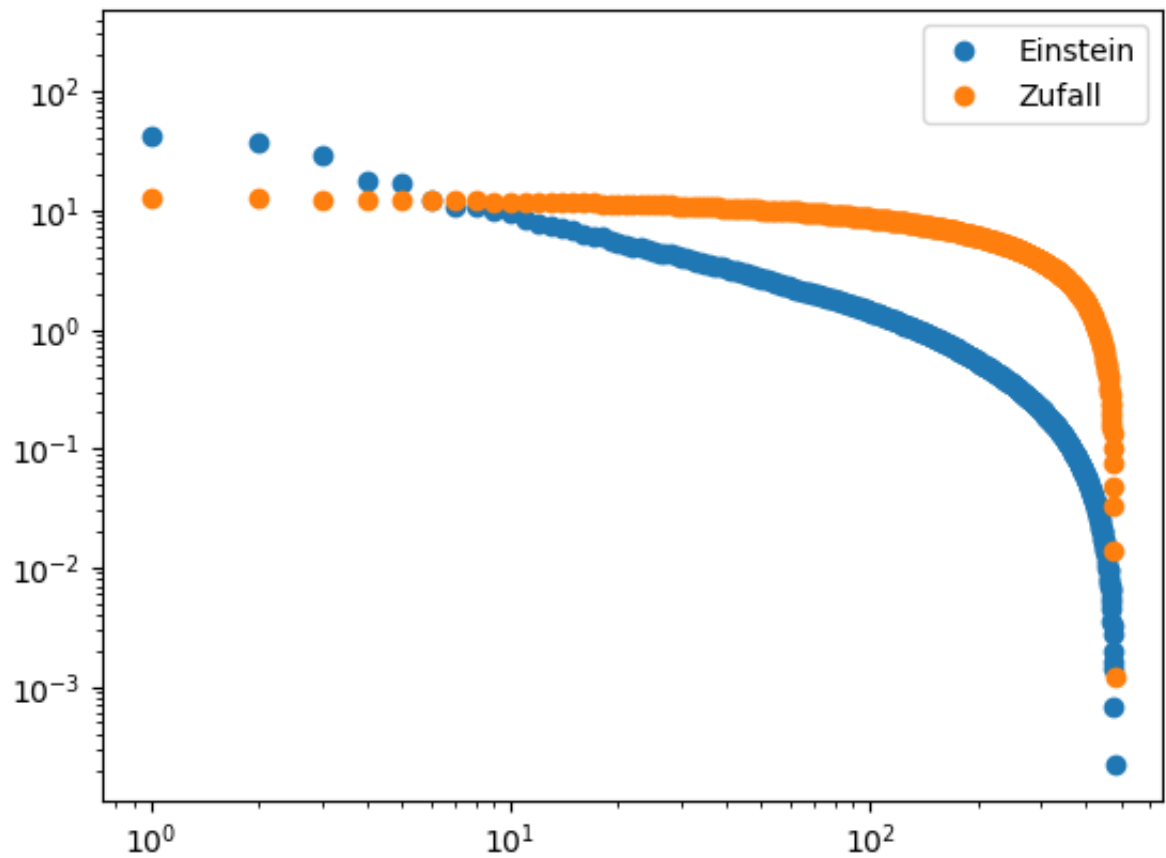
```
Out[64]: 480-element Array{Float64,1}:
 239.98349130076568
  12.63650543968252
  12.50824161899784
  12.415762345063648
  12.325130146438058
  12.116884738717667
  12.107797502380556
  12.03015178773097
  11.971294516954465
  11.901701263599302
  11.814960835721793
  11.762947379680332
  11.7328561507098
      ⋮
   0.2307537484624751
   0.20729801046112886
   0.1839746021018398
   0.16445421532959528
   0.1509524895322564
   0.13227160383444375
   0.10026907806687181
   0.07556452738969394
   0.04738322515666212
   0.03265000897323146
   0.013822658035030761
   0.0012306409485880513
```

```
In [65]: loglog(S_zufall, "o")
```



```
Out[65]: 1-element Array{PyCall.PyObject,1}:  
          PyObject <matplotlib.lines.Line2D object at 0x1411713c8>
```

```
In [66]: loglog(S_einstein, "o", label="Einstein")
loglog(S_zufall, "o", label="Zufall")
legend()
```



```
Out[66]: PyObject <matplotlib.legend.Legend object at 0x11242d128>
```

```
In [ ]:
```