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2024 / 1

ISSN 2181-3515
VOLUME 3
SPECIAL ISSUE 2
JANUARY 2024



<https://erus.uz/>

**EDUCATIONAL RESEARCH IN UNIVERSAL SCIENCES
VOLUME 3, SPECIAL ISSUE 2, JANUARY, 2024**

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CHIZIQLI ALGEBRAIK TENGLAMALAR SISTEMASINI YECHISHNING ANIQ USULLARI VA TADBIQLARI

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ANNOTATSIYA

Zamonaviy hisoblash matematikasi bizga hodisalarni o‘rganish va ularni boshqarish usullarini ishlab chiqish uchun atrofimizdagi haqiqatning matematik modellarini o‘rganishga yordam beradi. Matematik modellar - matematik belgilar va ular ustida amallar yordamida o‘rganilayotgan hodisaning soddalashtirilgan tavsifidir. Matematik modellar real jarayonlarga nisbatan to‘g‘rilik va adekvatlikka muvofiq, lekin, qoida tariqasida, ularni texnik jihatdan amalga oshirishning soddaligini hisobga olgan holda ishlab chiqiladi. Chiziqli tenglamalar sistemalarni yechish hisoblash matematikasining keng tarqagan muhim muammolaridan biridir. Chunki ko‘plab chiziqsiz xarakterga ega bo‘lgan amaliy masalalar, differensial tenglamalar va yana bir qator masalalarni yechimlarini topishda masala chiziqli tenglamalar sistemalarni yechishga olib kelinadi. Aynan shu maqsadda ushbu maqolada chiziqli algebraik tenglamalar sistemasini yechishning aniq usullari va tadbiqlari ko‘rib chiqilgan.

Kalit so‘zlar: Hisoblash matematikasi, chiziqli algebraik tenglamalar sistemasi, matrisa, xos matritsa xosmas matritsa, determinent, xatolik, qoldiq, Kremer qoidasi, Gauss usuli, matematik model, teskari matritsa, yechim, taqrifiy yechim.

Hisoblash texnologiyasining jadal rivojlanishi amaliy muhandislik va ilmiy muammolarni hal qilishda hisoblash matematikasi va dasturlashni birinchi o‘ringa olib chiqdi. Hisoblash matematikasi tegishli matematik modellarini amalga oshirish orqali matematik muammolarni hal qilishning texnik bajarilishini ta’minlaydi. Chiziqli algebraik tenglamalar sistemalari (ChATS)ni yechish usullarini ko‘rib chiqamiz.

Asosiy tushunchalar va ta’riflar

n tartibli chiziqli algebraik tenglamalar sistemasi (ChATS) quyidagi ko‘rinishda yoziladi:

$$\sum_{j=1}^n a_{ij}x_j = b_i; \quad i = \overline{1, n}$$

Yoki kengaytirilgan (2.1) shaklida yoki yoziladi.

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{2n}x_n = b_2 \\ \dots \\ a_{n1}x_1 + a_{n2}x_2 + a_{nn}x_n = b_n \end{cases} \quad (2.1)$$

$$Ax = b, \quad (2.2)$$

ChATSni (2.2) vektor shaklida yozish ham mumkin va bu yerda

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & & & \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix}; \quad x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}; \quad b = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix}$$

bo‘ladi.

A matritsa tenglamalar sistemasining asosiy matritsasi, $x = (x_1, x_2, \dots, x_n)^T$ noma'lumlardan iborat vektor, $b = (b_1, b_2, \dots, b_n)^T$ - ozod hadlardan iborat vektor hisoblanadi.

n tartibli A matritsaning determinanti $D(\det A)$ soniga, ya’ni

$$|A| = D = \det A = \begin{vmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & & & \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{vmatrix} = \sum (-1)^k a_{1\alpha}a_{2\beta}\dots a_{n\omega}$$

ga teng.

Bu yerda $\alpha, \beta, \dots, \omega$ indekslar $1, 2, \dots, n$ raqamlarining barcha mumkin bo‘lgan $n!$ ta almashtirishlari orqali ifodalanadi. k - bu almashtirishlardagi inversiyalar soni.

(2.1) ChATSni yechishning dastlabki bosqichida A matritsasining ko‘rinishini va (2.2) dagi b ozod hadlardan iborat vektorini tahlil qilishdan iborat.

Agar barcha ozod hadlar nolga teng bo‘lsa, ya’ni $b = 0$ bo‘lsa, u holda

$$Ax = 0$$

(2.2) tenglamalar sistema bir jinsli deyiladi.

Agar $b \neq 0$ yoki kamida bitta $b_i \neq 0$ ($i = \overline{1, n}$), bo‘lsa, u holda (2.2) tenglamalr sistemasini bir jinsli emas deb ataladi.

Agar A kvadrat matritsaning determinanti noldan farqli bo'lsa u xosmas matritsa deyiladi. Bunday holda, (2.1) sistema yagona yechimga ega.

Agar A matritsaning determinanti nolga teng bo'lsa u xos matritsa deyiladi.

Agar A matritsa determinantining qiymati nolga yaqin bo'lsa, u holda (2.1) tenglamalar sistemasi yomon shartlangan deb ataladi, ya'ni tenglamalar sistemasi yechimi sistema koeffitsientlarining o'zgarishiga bog'liq bo'ladi.

(2.2) tenglamalar sistemaning yechimi $x = (x_1, x_2, \dots, x_n)^T$ vektorini topishdan iborat.

Topilgan yechimning aniq yechimdan farqini tavsiflovchi ikkita kattalik mavjud bo'lib, ular yaxlitlash va kompyutering hisoblashdagi cheklavlari orqali paydo bo'ladi. Bular ε - xato va r - qoldiqlar deb ataladi.

$$\begin{cases} \varepsilon = x - x^*; \\ r = B - Ax^*; \end{cases} \quad (2.3)$$

Bu yerda x^* - yechimni vektor ko'rinishida ifodalanishi. x no'malumlardan iborat vektor.

Agar ε xatolik nolga yaqin bo'lsa, r qoldiq ham nolga yaqin ekanligi isbotlangan. Buni teskarisi esa doim ham to'g'ri emas. Agar tenglamalar sistema yomon shartlanmagan bo'lsa, yechim qiymatini baholash uchun r qoldiq ishlataladi.

ChATS ni yechish usullari ikki guruhga bo'linadi: to'g'ri (aniq) usullar va iteratsion (yaqinlashuvchi) usullar.

Aniq usullarga hisob-kitoblar yaxlitlashsiz amalga oshiriladi va noma'lumlarning aniq qiymatlarini olish imkonini beradigan usullar kiradi. Bu usullar oddiy, universal hisoblanib va tenglamalar sistemasining keng sinfi uchun ishlataladi. Biroq aniq usullar katta xatoliklarni keltirb chiqaradigan yuqori tartibli va yomon shartlangan tenglamalar sistemasiga to'g'ri kelmaydi. Aniq usullarga Kramer qoidasi, teskari matritsani topish usuli, Gauss usuli, kvadrat ildizlar usuli va boshqalar kiradi.

Yaqinlashuvchi usullarga hisob-kitoblar yaxlitlashsiz amalga oshirilishi mumkin bo'lganda ham, tenglamalar sistemasini yechimini ma'lum bir aniqlik bilan olish imkonini beradigan usullar kiradi. Bu iteratsion usullar hisoblanib ketma-ket yaqinlashish usullari deyiladi. Iteratsion usullar oddiy iteratsiya va Zeydel usullari kiradi.

ChATSnii yechishning aniq usullari

Kramer qoidasi

Keling, (2.1) tenglamalar sistemasini Kramer qoidasi bo'yicha yechishni ko'rib chiqaylik. Yuqorida aytib o'tilganidek, agar bu sistemaning determinanti noldan farqli bo'lsa, u holda u yagona yechimga ega bo'ladi. Kramer qoidasi bo'yicha yechim quyidagi

$$x_k = \frac{D_k}{D}, k = \overline{1, n},$$

formulalari yordamida topiladi, bu yerda D_k - D determinantning k ustunining $a_{1k}, a_{2k}, \dots, a_{nk}$ elementlarini mos ravishda (2.1) dagi b_1, b_2, \dots, b_n ozod hadlar bilan almashtirish orqali olingan determinant. Yoki

$$D_k = \sum_{i=1}^n A_{ik} b_i, k = \overline{1, \dots, n},$$

bu yerda A_{ik} - D determinantning a_{ik} elementining algebraik to‘ldiruvchisi.

Bu yerda yuqori tartibli determinantlarni hisoblashda muhim muammo mavjud.
Teskari matritsa usuli

(2.2) sistemani yechimini topish topish talab qilingan bo‘lsin. Bu tenglikning chap va o‘ng tomonlarini A^{-1} teskari matritsaga ko‘paytiramiz:

$$A^{-1}Ax = A^{-1}b.$$

U holda yechimni

$$x = A^{-1}b$$

formula yordamida topamiz.

Bu usulni amalga oshirishda esa A^{-1} teskari matritsasini topish, uni aniqlashhning tejamli sxemasini tanlash va yetarli aniqlikka erishish muammosi mavjud.

Gauss usuli.

Gauss usuli ChATSni yechishning eng keng tarqalgan usuli hisoblanadi. U noma’lumlarni ketma-ket yo‘qotish g‘oyasiga asoslanadi. Bunda dastlabki sistema diagonaldan pastdagi barcha koeffitsientlar nolga teng bo‘lgan uchburchakli sistemaga olib kelinadi. Bu usulni amalga oshiradigan turli xil hisoblash sxemalari mavjud. Eng keng tarqalgani bosh elementni satr, ustun yoki butun matritsa bo‘yicha tanlash sxemasidir.

Endi usulning mohiyatini ko‘rib chiqaylik.

(2.1) chiziqli tenglamalar sistemaning birinchi tenglamasi yordamida x_1 o‘zgaruvchi qolgan keyingi tenglamalardan chiqarib tashlanadi. Keyin, ikkinchi tenglama orqali x_2 keying qolgan tenglamalardan chiqarib tashlanadi. Shu tartibda davom ettiriladi. Bu jarayon Gauss usulining to‘g‘ri yo‘li deb ataladi. Noma’lumlarni yo‘q qilish chiziqli tenglamalar sistemaning oxirgi n -tenglamasining chap tomonida bitta noma’lum x_n qolguncha takrorlanadi.

$$a'_{nn}x_n = b', \quad (2.4)$$

bu yerda a'_{nn} va b' chiziqli (ekvivalent) o‘zgarishlar natijasida olingan koeffitsientlar.

Gauss usulining to‘g‘ri yo‘li quyidagi formulalariga muvofiq amalga oshiriladi:

$$a^*_{mi} = a_{mi} - a_{ki} \frac{a_{mk}}{a_{kk}}, \quad k = \overline{1, n-1}; \quad i = \overline{k, n};$$

$$b^*_{m} = b_m - b_k \frac{a_{mk}}{a_{kk}}, \quad m = \overline{k+1, n},$$

bu yerda m - x_k chiqarib tashlangan tenglama raqami.

k - qolgan $(n-k)$ tenglamalaridan chiqarib tashlangan noma’lumlar raqami, shuningdek, uning yordamida x_k chiqarib tashlangan tenglama raqamini bildiradi;

i - dastlabki matritsaning ustun raqami;

a_{kk} - matritsaning bosh (yetakchi) elementi.

Hisoblash jarayonida $a_{kk} \neq 0$ bo‘lishiga kerak. Aks holda matritsa satrlarini almashtirishga to‘gri keladi. Gauss usulining teskarisi x_n, x_{n-1}, \dots, x_1 noma’lumlarni ketma-ket hisoblashdan iborat:

$$x_n = \frac{b'}{a'_{nn}}; \quad x_k = \frac{1}{a'_{kk}} \left(b'_k - \sum_{i=k+1}^n a'_{ki} x_i \right), \quad k = \overline{n-1, \dots, 1}.$$

Olingan yechimning aniqligi "qoldiq" bilan baholanadi. Va u

$$\|r\| = \|B - Ax^*\| < \varepsilon$$

formula yordamida baholanadi. Aks holda yechimni aniqlashtirish sxemasidan foydalaniladi.

Ildizni topish.

Gauss usuli bilan olingan ildizlarning taqribiy qiymatlari aniqlanishi mumkin.

(2.1) sistema uchun x_0 ning taqribiy yechimi topilsin. Keling, $x = x_0 + \delta$ ifodani qo‘yamiz. x_0 ildizining $\delta = (\delta_1, \delta_2, \dots, \delta_n)^T$ to‘ldiruvchisini topish uchun yangi $A(x_0 + \delta) = b$ yoki $A\delta = \varepsilon$ sistemasini ko‘rib chiqish kerak, bu yerda $\varepsilon = b - Ax_0$ ifoda berilgan sistema uchun qoldiqdir.

Shunday qilib biz chiziqli tenglamalar sistemani berilgan A matritsasi va yangi $\varepsilon = (\varepsilon_1, \varepsilon_2, \dots, \varepsilon_n)^T$ ozod had bilan yechib $(\delta_1, \delta_2, \dots, \delta_n)$ to‘ldirishlarni hosil qilamiz.

Yuqori tartibli determinantlarni hisoblash

Kramer usulida determinantlarni hisoblash texnologiyasidan farqli o‘larоq, ChATS elementi bo‘lgan umumiyl ko‘rinishdagi matritsalar uchun Gauss usuli

yordamida determinantni qulay hisoblash mumkin. $Ax = 0$ sistema uchun Gaus usulining to‘g‘ri yo‘li ushbu

$$\Delta = \det A = a_{11} \cdot a_{22}^{(1)} \dots a_{nn}^{(n-1)} = \pm \prod_{k=1}^n a_{kk}$$

determinantini hisoblash imkonini beradi, chunki elementlarni ketma-ket yo‘q qilish determinantning qiymatini o‘zgartirmaydi. Bu yerda a_{kk} o‘zgartirilgan A matritsasining elementlari (uchun Gaus usulining to‘g‘ri yo‘li).

Teskari matritsani hisoblash.

Gauss usuli bo‘yicha teskari matritsani hisoblash. A matritsa $\det A \neq 0$ bo‘lgan teskari matritsaga ega xosmas matritsa. Bu holda quyidagi (2.5) tenglik o‘rinli.

$$A^{-1}A = AA^{-1} = E = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (2.5)$$

Bu tenglikni n ta noma'lumli n ta tenglamalar sistemasi shaklida yozamiz, ya’ni

$$\sum_{k=1}^n a_{ik} z_{kj} = \delta_{ij}; \quad i, j = \overline{1, n}; \quad (2.6)$$

bu yerda a_{ik} - A matritsasining elementlari;

z_{kj} - teskari matritsaning elementlari (A^{-1});

δ_{ij} - birlik matritsasining elementlari.

Bu yerda

$$\delta_{ij} = \begin{cases} 1, & i = j; \\ 0, & i \neq j \end{cases}$$

tenglik o‘rinli.

Teskari matritsaning bir ustunining elementlarini topish uchun A matritsa bilan mos chiziqli sistemani (2.6) yechish kerak. Shunday qilib, $A^{-1}(z_{1j}, z_{2j}, \dots, z_{nj})$ matritsasining j -ustunini olish uchun quyidagi

$$\begin{cases} a_{11}z_{1j} + a_{12}z_{2j} + \dots + a_{1n}z_{nj} = 0; \\ \dots \\ a_{j1}z_{1j} + a_{j2}z_{2j} + \dots + a_{jn}z_{nj} = 1; \\ \dots \\ a_{n1}z_{1j} + a_{n2}z_{2j} + \dots + a_{nn}z_{nj} = 0. \end{cases} \quad (2.7)$$

sistemani yechish kerak.

Shuning uchun A matritsani teskarisini topish uchun (2.7) sistemani $j = \overline{1, n}$ uchun n marta yechish kerak. Sistemaning A matritsasi o‘zgarmasligi sababli, noma’lumlarni yo‘q qilish faqat bir marta va (2.7) yechishda $(n - 1)$ marta amalga oshiriladi, faqat teskari yurish (2.7) ning o‘ng tomonida mos keladigan o‘zgarish bilan amalga oshiriladi.

Quyidagi misolda uchburchak matritsalar yordamida A matritsasining teskarisini topishni ko‘rib chiqamiz.

Misol.

$$A = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 2 & 0 \\ 1 & 2 & 3 \end{pmatrix}$$

Matritsaga teskari matritsani toping.

A^{-1} matritsasini

$$A^{-1} = \begin{pmatrix} t_{11} & 0 & 0 \\ t_{21} & t_{22} & 0 \\ t_{31} & t_{32} & t_{33} \end{pmatrix}$$

shaklida qidiramiz.

A va A^{-1} ni (2.5) tenglikni hisobga olgan holda ko‘paytirsak, biz quyidagi

$$\begin{cases} t_{11} = 1; \\ t_{11} + 2t_{21} = 0; \\ 2t_{22} = 1; \end{cases} \quad \begin{cases} t_{11} + 2t_{21} + 3t_{31} = 0; \\ 2t_{22} + 3t_{32} = 0; \\ 3t_{33} = 1. \end{cases}$$

sistemaga ega bo‘lamiz.

Bu yerdan biz doimiy ravishda

$$t_{11} = 1; t_{21} = -1/2; t_{22} = 1/2; t_{31} = 0; t_{32} = -1/3; t_{33} = 1/3$$

ni topamiz.

Shunday qilib,

$$A^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ -1/2 & 1/2 & 0 \\ 0 & -1/3 & 1/3 \end{pmatrix}$$

sistema kelib chiqadi.

Xulosa qilib shuni aytish mumkinki, chiziqli algebraik tenglamalar sistemalari (ChATS) chiziqli algebraning muhim matematik modeli bo‘lib hisoblanadi. Ular asosida chiziqli tenglamalar sistemalarni to‘g‘ridan-to‘g‘ri yechish, matritsa

determinantlarini hisoblash, teskari matritsa elementlarini hisoblash, matritsa xos qiymatlari va xos vektorlarini aniqlash kabi amaliy matematik masalalar hal qilinadi.

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Educational Research in Universal Sciences
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***CHIZIQLI ALGEBRAIK TENGLAMALAR SISTEMASINI
YECHISHNING ANIQ USULLARI VA TADBIQLARI***

Vol.3 No.1 Special issue 2 (2024): Educational Research in Universal Sciences



CiteFactor
Academic Scientific Journals



January 2024

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ISSN: 2181-3515



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In recognition of the paper publication of research paper on:

Educational Research in Universal Sciences

Vol.3 No.1 Special issue 2 (2024): Educational Research in Universal Sciences



ERUS.UZ



January 2024

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ISSN: (2181-3515)

