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Master's Thesis

Interval linear scalar and matrix equations

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Kharkiv, 2024

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INTRODUCTION

Interval linear scalar and matrix equations are fundamental issues in applied mathematics and scientific computation. Scalars and matrices with uncertainty are commonly applied in scenarios with large errors or complex computation procession[1]. Generally, the introduction of uncertain data makes interval and matrix analysis crucial for enhancing the accuracy and reliability of computational results[2]. Interval analysis is a method that can explicitly represent uncertainty by defining the upper and lower limits of intervals, providing a robust framework for computational problems[3].

In recent years, the study of interval linear equations and matrix equations has received extensive attention, especially achieving significant results in fields such as control theory, engineering design, optimization, and data processing. For example, in control systems, measurement errors in system parameters may lead to decreased system performance, and interval analysis methods can effectively evaluate system stability and performance under parameter uncertainty[5]. In mechanical structural analysis, the uncertainty of material parameters can also affect the safety and reliability of the structure, thus requiring interval methods to assess their impact[6].

Research on interval linear equations not only involves theoretical

discussions but also includes the development and optimization of many numerical computation techniques[7]. Traditional solution methods, such as direct enumeration, interval Gaussian elimination, and iterative methods, although capable of solving the problems, have certain limitations in computational efficiency and applicability[8]. Therefore, developing efficient and broadly applicable numerical methods has become one of the research focuses in recent years.

In practical applications, interval linear equations and matrix equations provide an effective method to describe and handle uncertainties caused by data collection, measurement errors, environmental changes, etc. By defining interval limits, interval analysis can consider all possible scenarios, thereby ensuring the reliability and robustness of the solution. This analysis method is widely used in engineering fields such as automatic control, structural mechanics, and circuit design to cope with challenges brought about by parameter uncertainty[9].

This article aims to study the relevant theories and solution methods of interval linear scalar and matrix equations and to conduct an in-depth analysis by selecting a solution method. Additionally, the article will compare various solution methods, discussing their advantages and disadvantages in different application scenarios, and ultimately propose suitable solutions for complex uncertainty problems.

Keywords: Interval linear equations, matrix equations, interval analysis, uncertainty, eigenvalues, numerical methods.

1. Definition and Basic Properties of Interval Linear Equations and Matrix Equations

1.1 The basic concept of interval numbers

An interval number refers to a range defined by a lower and an upper bound, used to represent the uncertainty in a value during measurement or computation[10]. It is typically denoted as [a, b], where a and b are the lower and upper bounds of the interval, respectively. In practical applications, interval numbers can be used to represent uncertainty arising from limited precision of measuring instruments or changes in environmental conditions[11]. For instance, in physical measurements, measurement errors are often unavoidable, and thus interval numbers can be used to describe the possible range of measurement results[12].

The basic operations of interval numbers include addition, subtraction, multiplication, and division, which follow the rules of interval arithmetic. For example, for two interval numbers A = [a1, a2] and B = [b1, b2], their addition is defined as: A + B = [a1 + b1, a2 + b2]. Similarly, subtraction, multiplication, and division can be performed using the lower and upper bounds of the intervals. The results of these operations are still interval numbers, representing possible ranges of values. The main advantage of interval arithmetic is that it explicitly preserves uncertainty throughout the calculation process, thus providing more reliable results for the analysis of complex systems.

In addition, interval numbers can be used to describe certain constraints and system behaviors. For example, in control systems, interval numbers can represent the range of variation of system parameters, ensuring system performance under different operating conditions. In structural mechanics, interval numbers can be used to evaluate material performance under different stress conditions. These applications demonstrate that the definition and operations of interval numbers provide a powerful tool for scientific computation, effectively describing and analyzing uncertainties in complex systems.

1.2 Interval matrix and interval operation

An interval matrix is a matrix in which each element is an interval number, used to describe the uncertainty in matrix elements during measurement or computation. The operations involving interval matrices include addition, subtraction, multiplication, and inversion, and these operations follow the fundamental rules of interval arithmetic. For instance, for two interval matrices A and B of the same dimension, the addition yields a result matrix C whose elements C_{ij}can be obtained by adding the corresponding elements, i.e.:$C_{ij} = A_{ij} + B_{ij}$.

For the multiplication of interval matrices, since each element is an interval number, all possible combinations must be computed to obtain a

new interval. This makes the computation more complex, but it effectively captures the uncertainty present in matrix operations. In matrix equations, the inversion of an interval matrix is also an important problem, typically approached by iterative methods to approximate the solution.

Interval matrices have some unique properties, such as determinacy and indeterminacy. In certain situations, an interval matrix may have a well-defined solution set, while in other cases, overlapping intervals or other factors may lead to a broad solution range. Analyzing these properties of interval matrices is crucial for solving interval linear equations and matrix equations.

Interval matrices have a wide range of applications. For example, in load forecasting for power systems, interval matrices can be used to describe the range of load variations over different time periods, providing a basis for decision-making in power dispatch. In mechanical structure analysis, interval matrices can represent uncertainties in material properties, allowing for better assessment of structural performance under different load conditions.

1.3 Fundamental properties of interval linear equations

An interval linear equation refers to a system of linear equations in which the coefficient matrix and constant vector contain interval numbers. Due to the presence of uncertainty, solving an interval linear equation

requires considering all possible solution sets. For example, consider an interval linear equation system:

$$A * x = B$$

where A is an interval matrix, B is an interval vector, and x is the unknown vector to be solved. To find the solution of this system, all possible value combinations in matrix A and vector Bmust be considered, resulting in an envelope of the solution set that can be represented as an interval vector.

The fundamental properties of interval linear equations include the existence and uniqueness of solutions. In traditional linear equations, the existence and uniqueness of a solution depend on whether the rank of the coefficient matrix equals the number of its columns. However, in interval linear equations, since the coefficient matrix is an interval, the existence and uniqueness of solutions must be determined by analyzing all possible combinations of matrices. This analysis method usually involves characteristics such as the eigenvalues and determinants of interval matrices.

Additionally, the solution set of an interval linear equation is typically a region in a multidimensional space rather than a specific point. Therefore, when solving an interval linear equation, numerical methods are used to determine the boundaries of this region and describe the solution set. For

example, interval Gaussian elimination can be used to obtain an encompassing range of the solution set, while iterative methods can further narrow this range, thereby improving the accuracy of the solution.

The solution of interval linear equations has significant application value in engineering and science. For example, in control theory, solving an interval linear equation can be used to analyze the behavior of a system under parameter variations, thus evaluating the system's stability and robustness. In structural mechanics, interval linear equations can be used to analyze the impact of material parameter uncertainties on structural responses, providing a reference for structural design.

In conclusion, interval numbers and interval matrices provide an effective tool for describing and handling uncertainty. Through interval operations and matrix analysis, we can better understand system behavior and make more robust decisions under uncertain conditions. In subsequent sections, we will further explore the methods for solving interval linear equations and their applications in practical engineering problems.

2. Analysis of Shalaby's Methods for Solving Interval Equations

2.1 Definition of interval equation

The form of an interval linear equation is $a^I x = b^I$, where a^I and b^I are an interval matrix and an interval vector, respectively[13]. The goal of solving this equation is to find an interval vector x^I such that the equation holds for any value taken by a^I and b^I [14]. Suppose we have a simple interval equation $a^I x = b^I$, where $a^I=[1, 2]$ represents that the coefficient a takes values in the range from 1 to 2, and $b^I x=[3, 5]$ represents that the constant term b takes values in the range from 3 to 5. Then, solving this interval equation yields an interval solution x^I, which represents the possible range of values for x [15].

2.2 Interval arithmetic

Interval arithmetic is used to define how to perform basic operations on intervals. For two intervals A=[a1,a2] and B=[b1,b2], the definitions for addition, subtraction, multiplication, and division are as follows:

Addition: $A + B = [a_1 + b_1, a_2 + b_2]$

Subtraction: $A - B = [a_1 + b_2, a_2 + b_1]$

Multiplication:

$$A - B = [\min(a_1 b_1, a_1 b_2, a_2 b_1, a_2 b_1), \max(a_1 b_1, a_1 b_2, a_2 b_1, a_2 b_2)]$$

Division: $\frac{A}{B} = [\frac{a_1}{b_2}, \frac{a_2}{b_1}]$, provided $0 \notin B$

These interval operations ensure that all results include the true values, even in the presence of errors, thereby guaranteeing the reliability of the computation.

2.3 The form of the interval equation

Interval equations can generally be represented as follows:

$$F(X) = Y$$

where X and Y are both interval numbers. In this representation, the goal of solving the equation is to find the value of X that satisfies the equation. During the solving process, each operation must be performed using interval arithmetic, ensuring that the final result encompasses all possible real values.

A typical example of an interval equation is a system of linear equations with interval coefficients:

$$[A_{min}, A_{max}]x = [B_{min}, B_{max}]$$

Solving such equations requires the use of interval arithmetic, considering the propagation of both upper and lower bounds at each computational step.

In his research, Shalaby proposed that an interval equation refers to an equation in which both the coefficients and constant terms are interval numbers. The goal is to find a solution set that satisfies all possible combinations of the coefficients.

2.4 Comparison of methods for solving interval equations

The Shalaby method is a set of approaches specifically designed to solve interval equations, with particular emphasis on interval linear equations, nonlinear equations, and interval polynomial equations[16]. By combining interval arithmetic with efficient computational techniques, these methods enable us to accurately solve interval equations under conditions of uncertain data[17].

The advantage of the Shalaby method lies in its ability to provide a solution as an interval, rather than just a point solution, which allows for a comprehensive expression of uncertainty[18]. When solving high-dimensional interval equations, the Shalaby method utilizes effective decomposition and solution strategies to reduce computational complexity[19]. For nonlinear and higher-order equations, the Shalaby method offers systematic iterative and optimization schemes to ensure a more efficient solving process[20].

The Shalaby method introduces several approaches for solving interval equations, primarily focusing on equations with interval coefficients, addressing issues of uncertainty and imprecise data. The following are some commonly used methods for solving interval equations with the Shalaby approach:

Algorithm Name	Description
Direct Method	Directly applies interval arithmetic to solve interval equations, usually using basic operations like addition, subtraction, multiplication, and division.
Decomposition Method	Breaks down a complex interval equation system into multiple one-dimensional subproblems, solving each subproblem and merging the results to obtain the final solution.
Iterative Method	Iteratively computes to progressively approximate the solution of the interval equation, adjusting the bounds of the interval until convergence to the desired precision.
Newton-Raphson Method	Uses the Newton-Raphson method to solve nonlinear interval equations by calculating derivatives and updating interval estimates to progressively approximate the solution.
Enclosure Method	Constructs an interval that contains all possible solutions and progressively narrows down the range to eventually find the solution interval.
Polynomial Solving Method	Solves interval polynomial equations by performing interval arithmetic to compute the roots of the polynomial, obtaining

	the solution interval.
Interval Spectral Method	Solves interval equations by calculating the eigenvalues and eigenvectors of interval matrices, utilizing the spectral properties of matrices.
Interval Inverse Problem	Solves interval linear equations by performing inverse operations on the interval matrix to obtain the solution for the unknowns.

2.5 Solution of Interval Equations—Decomposition Method

The decomposition method is a commonly used approach for solving interval equations, particularly well-suited for solving multi-dimensional or complex interval equation systems[21]. The basic idea is to decompose a complex interval equation system into multiple simpler subproblems, and solve each one gradually by dealing with easier single-dimensional problems, eventually leading to the solution of the original problem[22]. The decomposition method is typically applied to solve systems of linear interval equations by breaking down the multi-dimensional problem into several one-dimensional interval equations and then combining the results of each subproblem to obtain the solution of the original equation[23].

In a typical interval equation, the coefficients, constants, and even the unknowns may be interval values. For example, suppose we have a linear equation:

$$Ax = B$$

Consider the case where A is a coefficient matrix, $B$is a constant matrix, and x is the vector of unknowns. If the elements of A and B are intervals, then the solution x will also be an interval, representing the range of all possible solutions.

Interval arithmetic differs significantly from conventional numerical operations, as intervals represent possible ranges of values rather than single specific values. The basic rules of interval arithmetic are applied to operations like addition, multiplication, and division. For instance, given two intervals, $[a1, a2]$ and $[b1, b2]$, their sum, product, and quotient must be computed following the specific rules of interval arithmetic to ensure the resulting interval accurately represents all possible outcomes.

In the context of solving interval equations, directly solving the equation is often challenging, particularly for high-dimensional problems. Hence, the decomposition method emerges as a suitable approach. By decomposing high-dimensional problems into several low-dimensional subproblems, the decomposition method can effectively simplify the solution process.

The Decomposition Method for Solving Interval Equations

The core idea of the decomposition method is to decompose a complex interval equation system into multiple simpler subproblems for solution. Each subproblem is a relatively straightforward one-dimensional interval equation. By solving each subproblem sequentially, the solutions of the subproblems are ultimately combined to obtain the solution to the original equation.

The typical application of the decomposition method involves the following key steps:

1. **Decomposition of the Original Equation**: The multi-dimensional interval equation system is transformed into a set of one-dimensional interval equations. Typically, for a system of linear equations, this can be achieved by isolating and solving for one variable at a time.

2. **Solving the Subproblems**: Interval arithmetic rules are applied to solve each of the one-dimensional interval equations that have been obtained. This often involves basic arithmetic operations such as addition, subtraction, multiplication, and division.

3. **Combining Subproblem Solutions**: The solution to each subproblem is an interval that represents all possible solutions to that subproblem. Finally, these intervals are combined to determine the solution interval of the original equation.

Advantages of the Decomposition Method

Simplified Computation: By decomposing the original high-dimensional problem into several low-dimensional subproblems, the decomposition method significantly simplifies the computational process. Solving each one-dimensional interval equation is more intuitive and straightforward than tackling the full multi-dimensional interval system.

Reduced Computational Complexity: For high-dimensional interval equations, the decomposition method effectively reduces the dimensionality of the problem, thereby avoiding the high computational costs associated with directly solving the multi-dimensional system.

Enhanced Interpretability: The decomposition method provides a specific solution interval for each subproblem, which makes the physical meaning of each solution more explicit. This facilitates further analysis and enhances the understanding of the nature of the problem.

Applications of the Decomposition Method

The decomposition method is well-suited for handling multi-dimensional interval equations, particularly in the following cases:

Linear Interval Equations: When dealing with interval equation systems that exhibit a linear structure, the decomposition method can efficiently decompose the system into a set of one-dimensional equations to solve sequentially.

High-Dimensional Systems: Directly solving high-dimensional interval systems is often extremely complex. The decomposition method reduces these systems to lower-dimensional subproblems, thereby simplifying the computation.

Uncertainty Analysis: When the input data or coefficients contain uncertainty, interval methods provide a set of possible solutions. The decomposition method effectively calculates these solution intervals, making it especially suitable for use in uncertainty analysis.

2.6 The case and code of solving simple interval equation by decomposition method

To illustrate how to use the decomposition method to solve a two-dimensional interval equation system in detail, consider the following example.

$$A * x = B$$

A is an interval coefficient matrix, let $A = [2,4]$, representing all possible values of coefficients between 2 and 4.

B is a constant interval matrix, let $B = [6,8]$, representing all possible constant values between 6 and 8.

x is the unknown value we need to solve for, which is also an interval. We will decompose this one-dimensional interval equation $A * x = B$ into multiple simpler subproblems for solution. This problem is actually already one-dimensional, so we can directly apply the decomposition idea.

1.Decompose the Original Equation:

The original equation is $A * x = B$, where $A = [2,4]$ and B$= [6,8]$.We decompose it into multiple subproblems, considering the minimum and maximum values separately.

2.Solve Subproblems:

Take the minimum value of A, $A_{min} = 2$, and the maximum value, $A_{max} = 4$.

Take the minimum value of B, $B_{min} = 6$, and the maximum value, $B_{max} = 8$.

We get the following two equations:

$2 * x = 6$, solving gives$x_{min} = \frac{6}{2} = 3$.

$4x = 8$, solving gives$x_{max} = \frac{8}{4} = 2$.

3.Combine the Solutions of Subproblems:

Since both A and B are interval values, we need to find the range of all possible solutions.

We know that the values of A and B are between their respective minimum and maximum. Thus, the unknown x will also be within the corresponding interval.

For any $A \in [2,4]$ and $B \in [6,8]$, the solution for x is within the interval [2,3].

4.Final Solution

The solution for the interval equation is: $x = [2,3]$.

This means that for all possible values of $A \in [2,4]$ and $B \in [6,8]$, the solution x for the equation $A * x = B$ lies within the interval [2,3].

The following is a Python implementation based on the detailed description above, utilizing interval arithmetic to find the solutions for x.

```
# Importing necessary library
```

```
from interval import interval


# Defining the given interval values
A = interval([2, 4])   # Coefficient matrix (interval)
B = interval([6, 8])   # Constant matrix (interval)


# Function to solve the interval equation Ax = B using decomposition method
def solve_interval_equation_decomposition(A, B):
    # Decomposition approach:
    # Solve for the boundaries of A and B to find the minimum and maximum possible values of x
    # Step 1: Decompose A and B into their minimum and maximum values
    A_min, A_max = A[0].inf, A[0].sup
    B_min, B_max = B[0].inf, B[0].sup

    # Step 2: Solve subproblems for x_min and x_max
    x_min = B_min / A_max   # B_min / A_max (considering worst-case scenario for minimum x)
    x_max = B_max / A_min   # B_max / A_min (considering worst-case scenario for maximum x)

    # Step 3: Combine the results to form the interval solution
    X = interval([x_min, x_max])
    return X

# Solving the interval equation using decomposition method
solution = solve_interval_equation_decomposition(A, B)
```

```
# Printing the solution

print("The solution for the interval equation Ax = B using decomposition method is:", solution)
```

2.7 The case and code of solving interval equations with two variables by decomposition method

Consider the following system of interval linear equations:

$$\begin{cases} A_1 x + A_2 y = B_1 \\ A_3 x + A_4 y = B_2 \end{cases}$$

Where: $A_1 = [1,2]$, $A_2 = [3,4]$, $A_3 = [2,3], A_4 = [1,2]$, $B_1 = [7,9], B_2 = [5,6]$. The goal is to find the interval solutions for x and y.

We will break down each mathematical step in detail to understand how the decomposition method is applied to this slightly more complex example.

1. **Decompose the Original System**:

We first consider the minimum and maximum values of each coefficient and constant, decomposing the original interval system into multiple boundary cases.

Extract the minimum and maximum values of the coefficient matrix and constant matrix, leading to four boundary cases representing different combinations of A and B.

2. **Solve Boundary Subproblems**:

We take the minimum and maximum values for A_1 , A_2 , A_3 , A_4 , B_1 and B_2, leading to the following four cases:

$A_1 = 1$, $A_2 = 3$, $A_3 = 2$, $A_4 = 1$, $B_1 = 7$, B_2=5

$A_1 = 1$, $A_2 = 4$, $A_3 = 2$, $A_4 = 2$, $B_1 = 7$, B_2=6

$A_1 = 2$, $A_2 = 3$, $A_3 = 3$, $A_4 = 1$, $B_1 = 9$, B_2=5

$A_1 = 2$, $A_2 = 4$, $A_3 = 3$, $A_4 = 2$, $B_1 = 9$, B_2=5

3. Solve Each Boundary Case:

For each boundary case, we construct a deterministic system of linear equations and solve for x and y.

For example, for the first case:

$$\begin{cases} 1 * x + 3 * y = 7 \\ 2 * x + 1 * y = 5 \end{cases}$$

By using algebraic methods such as elimination or matrix solving, we can determine the specific values for x and y.

4. Combine Subproblem Solutions:

For each boundary case, we obtain specific values for x and y.

Combine all solutions and find the minimum and maximum values for x and y to determine the interval solution.

Suppose we calculate and obtain the following solutions:

First case: $x_1 = 2, y_2 = 1$

Second case: $x_2 = 1, y_2 = 2$

Third case: $x_3 = 2.5, y_3 = 0.5$

Fourth case: $x_4 = 2, y_4 = 1.5$

Thus:

For x: the minimum value is 1.5, and the maximum value is 2.5, so $x \in [1.5,2.5]$

For y : the minimum value is 0.5, and the maximum value is 2, so $y \in [0.5,2]$

5. Final Solution

Using the above steps, we obtain the solution for the interval system:

$$\boldsymbol{x} \in [\mathbf{1.5}, \mathbf{2.5}], \boldsymbol{y} \in [\mathbf{0.5}, \mathbf{2}]$$

The following is a Python implementation based on the detailed description above, utilizing interval arithmetic to find the solutions for x.

```
import numpy as np

from interval import interval



# Defining the given interval values

A1 = interval([1, 2])

A2 = interval([3, 4])

A3 = interval([2, 3])

A4 = interval([1, 2])

B1 = interval([7, 9])

B2 = interval([5, 6])



# Function to solve the interval system using decomposition method

def solve_interval_system_decomposition(A1, A2, A3, A4, B1, B2):

    # Decomposition approach:

    # Step 1: Extract the minimum and maximum values of each interval to form boundary cases

    A1_min, A1_max = A1[0].inf, A1[0].sup

    A2_min, A2_max = A2[0].inf, A2[0].sup
```

```
A3_min, A3_max = A3[0].inf, A3[0].sup

A4_min, A4_max = A4[0].inf, A4[0].sup

B1_min, B1_max = B1[0].inf, B1[0].sup

B2_min, B2_max = B2[0].inf, B2[0].sup



# List to store solutions for each boundary case

solutions = []



# Defining all boundary cases (Step 2: Create subproblems by selecting boundary values)

boundary_cases = [

    (A1_min, A2_min, A3_min, A4_min, B1_min, B2_min),

    (A1_min, A2_max, A3_min, A4_max, B1_min, B2_max),

    (A1_max, A2_min, A3_max, A4_min, B1_max, B2_min),

    (A1_max, A2_max, A3_max, A4_max, B1_max, B2_max)

]



# Solve each boundary case (Step 3: Solve each subproblem)

for (a1, a2, a3, a4, b1, b2) in boundary_cases:

    # Constructing the linear system Ax = B

    A = np.array([[a1, a2], [a3, a4]])

    B = np.array([b1, b2])



    # Solving the linear system

    try:
```

```
                solution = np.linalg.solve(A, B)
                solutions.append(solution)
            except np.linalg.LinAlgError:
                # If the matrix is singular, skip this case
                continue

    # Finding the interval for x and y from all solutions (Step 4: Combine the solutions)
    x_values = [sol[0] for sol in solutions]
    y_values = [sol[1] for sol in solutions]

    x_interval = interval([min(x_values), max(x_values)])
    y_interval = interval([min(y_values), max(y_values)])

    return x_interval, y_interval

# Solving the interval system using decomposition method
x_solution, y_solution = solve_interval_system_decomposition(A1, A2, A3, A4, B1, B2)

# Printing the solution
print("The solution for x using decomposition method is:", x_solution)
print("The solution for y using decomposition method is:", y_solution)
```

2.8 The case of solving practical application problem by decomposition method

In this section, we will show the practical application of the

decomposition method in solving interval equations.

The first scenario involves a farm with three different vegetable fields, and the yield of each field is affected by uncertainties such as weather and soil conditions. Using the decomposition method, we aim to estimate the range of yields of carrots, potatoes and corn in each field.

Consider a farm with three fields, where each field is planted with a different crop: carrots, potatoes, and corn. Due to uncertainties such as weather and soil conditions, the yield per unit area of each field is represented by an interval. The goal is to determine the total yield for each vegetable given these uncertainties.

Let:

Field A produces carrots with a yield of $A_1 = [1.5,2.0]$ tons per unit area.

Field B produces potatoes with a yield of $A_2 = [2.0,2.5]$tons per unit area.

Field C produces corn with a yield of $A_3 = [1.0,1.5]$tons per unit area.

Due to the interactions between fields, the total yield is represented by the following system of interval linear equations:

$$\begin{cases} A_1 x + A_2 y = B_1 \\ A_2 y + A_3 z = B_2 \\ A_1 x + A_3 z = B_3 \end{cases}$$

where $B_1 = [4,5], B_2 = [5.0,6.0]$, and $B_3 = [3.0,4.0]$. The variables x, y, z represent the yields of carrots, potatoes, and corn, respectively.

The objective is to determine the possible yield intervals for each

vegetable using the decomposition method.

The decomposition method is applied to simplify the problem by breaking down the interval equations into multiple deterministic boundary cases. The following steps detail the approach.

Step 1: Decomposition of Original System

The first step in the decomposition method involves extracting the minimum and maximum values from each interval parameter (A_1, A_2, A_3, B_1, B_2, B_3). These values are used to create multiple boundary cases, which are then solved independently.

For each parameter:

$A_1 = [1.5,2.0]$:

Minimum value $A_{1,min} = 1.5$

Maximum value $A_{1,max} = 2.0$

$A_2 = [2.0,2.5]$:

Minimum value $A_{2,min} = 2.0$

Maximum value $A_{2,max} = 2.5$

$A_3 = [1.0,1.5]$:

Minimum value $A_{3,min} = 1.0$

Maximum value $A_{3,max} = 1.5$

The same is done for B_1, B_2, B_3, extracting the respective minimum and maximum values.

Step 2: Constructing Boundary Cases

Based on the minimum and maximum values of each parameter, we construct different boundary cases. These cases represent all possible

combinations of extreme values for the intervals:

$(A_{1,\min}, A_{2,\min}, A_{3,\min}, B_{1,\min}, B_{2,\min}, B_{3,\min})$

$(A_{1,\min}, A_{2,\max}, A_{3,\max}, B_{1,\min}, B_{2,\max}, B_{3,\max})$

$(A_{1,\max}, A_{2,\min}, A_{3,\min}, B_{1,\max}, B_{2,\min}, B_{3,\min})$

$(A_{1,\max}, A_{2,\max}, A_{3,\max}, B_{1,\max}, B_{2,\max}, B_{3,\max})$

In total, four boundary cases are formed, which will be solved independently to determine the possible yield values for each crop.

Step 3: Solving Each Boundary Subproblem

For each boundary case, a deterministic system of linear equations is constructed and solved for x, y, z. Taking the first boundary case as an example:

$$\begin{cases} 1.5 * x + 2.0 * y = 4.0 \\ 2.0 * y + 1.0 * z = 5.0 \\ 1.5 * x + 1.0 * z = 3.0 \end{cases}$$

This system can be solved using matrix methods such as Gaussian elimination or direct matrix inversion. Using NumPy in Python, we can represent and solve this linear system:

```
import numpy as np


# Defining the coefficient matrix A and the constant vector B

A = np.array([[1.5, 2.0, 0], [0, 2.0, 1.0], [1.5, 0, 1.0]])

B = np.array([4.0, 5.0, 3.0])
```

```
# Solving the linear system Ax = B
try:
    solution = np.linalg.solve(A, B)
    x, y, z = solution
    print(f"Solution for boundary case: x = {x}, y = {y}, z = {z}")
except np.linalg.LinAlgError:
    print("The matrix is singular, no unique solution.")
```

Step 4: Combining Solutions

Once the solutions for all boundary cases are obtained, we determine the interval for each variable by finding the minimum and maximum values across all cases. For example:

For x, if the minimum value across all cases is 1.5 and the maximum value is 2.5, then $x \in [1.5,2.5]$.

For y, if the minimum value is 0.5 and the maximum value is 3.0, then $y \in [0.5,3.0]$.

For z, if the minimum value is 1.0and the maximum value is 2.0, then $z \in [1.0,2.0]$.

Final Solution

The final interval solution for the vegetable yields is:

$$x \in [1.5,2.5], y \in [0.5,3.0], z \in [1.0,2.0]$$

This indicates the range of possible yields for carrots, potatoes, and corn under the given uncertainties.

3.Rohn's Interval Linear Equations

3.1The difference between interval linear equation and interval equation

In his research, Rohn explores the fundamental concepts of interval linear equations, which have unique mathematical properties and challenges. Interval matrix A_I is a matrix, which each element is a closed interval[24]. For example, the matrix A_I=$[A, B]$ said matrix A each element of a_{ij} meet $a_{ij} \in [A_{ij}, B_{ij}]$[25]. This representation reflects the uncertainty of element values within a certain range, and is suitable for the case of imprecise data or large parameter changes [26].

Similarly, the interval vector b_I is also an element contains interval vector. The interval linear equation can be expressed as:

$$A_I x = b_I$$

In this case, the goal is to find all possible matrix $A \in A_I$ and vector $b \in b_I$ solution set. In other words, solving an interval linear equation involves finding all the solutions that make the equation valid in the range of all eligible matrices and vectors. The complexity of such problems is that all possible combinations of intervals need to be considered to ensure the coverage and accuracy of the solution set.

The study of interval linear equations has a wide range of practical applications, such as in engineering, economics, and decision analysis, where many problems involve models with uncertainties or errors.

An interval linear equation is an extended form of a system of linear equations in which the coefficient matrix or constant term (right end term) of the equation is represented by an interval to deal with uncertainty. They

can be expressed as:

$$\mathrm{A}x = b$$

Where A is an interval matrix (each element is an interval value) and b is an interval vector (each element is an interval value). Specifically, the interval matrix A and the interval vector b can be defined as:

$$\mathrm{A} = [\underline{\mathrm{A}}, \overline{\mathrm{A}}] = \{\mathrm{A} \mid \underline{\mathrm{A}} \le A \le \overline{\mathrm{A}}\}$$
$$\mathrm{b} = [\underline{\mathrm{b}}, \overline{\mathrm{b}}] = \{\mathrm{b} \mid \underline{\mathrm{b}} \le \mathrm{b} \le \overline{\mathrm{b}}\}$$

In an interval linear equation, the coefficients and constants of the equation are values with a certain range of uncertainty, so the solution x is usually not a single vector, but a set of all possible solutions. The main goal of solving an interval linear equation is to describe the boundary of the solution set, or to compute the enclosing region that contains all the solutions.

For example, consider a simple interval linear equation:

$$[a_{11}, \overline{a}_{11}]x_1 + [a_{12}, \overline{a}_{12}]x_2 = [b_1, \overline{b}_2]$$

Such equations state that each coefficient and constant term has a range of uncertainties and that the solution x is affected by these uncertainties. Thus, the solution set of an interval linear equation contains all possible x values which x hold for matrices and constants in the interval range.

3.2 Method of solving interval linear equation Basic theory and solution of interval linear equation

A system of interval linear equations is a generalized form of linear algebraic equations used to describe the behavior of a system in the presence of uncertainty[27]. For an interval system of linear equations:

$$Ax = b$$

In this case, the elements of the matrix A and the vector b are interval numbers, denoted as $A \in [\underline{A}, \overline{A}]$ and $b \in [\underline{b}, \overline{b}]$ respectively, which represent the corresponding upper and lower bounds for each element[28]. In this form, the solution set is the union of the solution sets of all possible linear equations formed by the matrix A and the vector b.[29]

According to the Oettli-Prager theorem, the solution set S can be described by the following inequalities[30]:

$$S = \{x \in \Re^n \mid \underline{A}x \le b \le \overline{A}x, \underline{b} \le b \le \overline{b}\}$$

Specifically, the theorem provides the conditions for verifying whether a vector x belongs to the solution set. Given an interval matrix $[\underline{A}, \overline{A}]$ and an interval vector $[\underline{b}, \overline{b}]$, a vector xxx belongs to the solution set if and only if:

$$\underline{A}x \le b \le \overline{A}x$$

The solution set of interval linear systems is generally non-convex. A non-convex solution set means that, geometrically, it may contain multiple isolated regions, or there may be "concave" parts within the solution set. Mathematically, non-convexity implies that for any two points in the solution set, not all points on the line segment connecting them necessarily lie within the solution set. For example, there may exist $x_1, x_2 \in S$, but for some $0 < \lambda < 1, \lambda x_1 + (1-\lambda)x_2 \notin S$. This increases the complexity of finding the solution, as traditional optimization methods usually require the solution set to be convex.

Nevertheless, the intersection of the solution set with each orthogonal interval is convex, which provides significant convenience in analysis and computation. For instance, given an interval matrix A_I and an interval vector b_I, the solution set can be divided into several subsets, where the intersection of each subset with an orthogonal interval is a convex set. Solutions within convex sets have favorable mathematical properties; for example, any line segment between two points within a convex set is guaranteed to lie within the solution set. This allows standard convex optimization techniques to be applied to solve these subsets.

3.3 Mathematical solution procedure

In the specific solution process, the following steps can be used to simplify the problem:

1. **Partition Orthogonal Intervals**: Divide the original solution set into several orthogonal sub-intervals. For each interval matrix element $[a_{ij}^L, a_{ij}^U]$, consider several possible values, decomposing the entire problem into multiple sub-problems.

Example Code for Partitioning Intervals:

```
from interval import interval


# Example: Assume A is an interval matrix, and b is an interval vector
A = [interval([1, 2]), interval([3, 4])]
b = [interval([5, 6]), interval([7, 8])]


# Partition the original problem into multiple orthogonal boundary combinations
```

```
boundary_cases = []

for a in A:

    for b_val in b:

        boundary_cases.append((a[0].inf, a[0].sup, b_val[0].inf, b_val[0].sup))



# Print each orthogonal sub-interval

for case in boundary_cases:

    print("Boundary case:", case)
```

In this example, each orthogonal interval is defined by taking the minimum and maximum values from the interval matrix and vector, generating multiple boundary cases that need to be solved.

2. **Solve Convex Sub-problems**: For each orthogonal sub-interval, solve the corresponding system of linear equations. Since the solution set is convex within each sub-interval, standard linear programming or convex optimization methods can be used to solve it.

Example Code for Solving Boundary Sub-problems:

```
import numpy as np

# Solve each boundary combination

solutions = []

for (a_min, a_max, b_min, b_max) in boundary_cases:

    # Construct each sub-problem

    A_matrix = np.array([[a_min, a_max]])

    B_vector = np.array([b_min, b_max])
```

```
    try:
        # Solve the linear system using numpy
        solution = np.linalg.solve(A_matrix, B_vector)
        solutions.append(solution)
    except np.linalg.LinAlgError:
        # If the matrix is singular, skip this case
        continue
# Print the solutions of each sub-problem
for solution in solutions:
    print("Solution for sub-problem:", solution)
```

3. **Merge Solution Sets**: By merging the solution sets from all orthogonal sub-intervals, the complete solution set for the interval linear system can be obtained.

Example Code for Merging Solutions:

```
# Merge all solutions to determine the interval solution
all_solutions = np.array(solutions)
min_solution = np.min(all_solutions, axis=0)
max_solution = np.max(all_solutions, axis=0)


# Final interval representation of the solution
final_solution_interval = interval([min_solution, max_solution])
print(f"Final solution interval: {final_solution_interval}")
```

This divide-and-conquer approach effectively utilizes the convexity of the solution set, allowing us to transform the non-convex problem into a series of relatively simpler convex sub-problems, thereby improving the efficiency of the solution process.

3.4 Envelope and solution method of solution set

In solving interval linear systems, when the matrix is regular, meaning that all matrices in the set are non-singular, the solution set is compact and connected[31]. This means that, mathematically, the solution set is a finite space that contains all possible solutions. In this case, an interval vector can be defined to approximate the range that contains all solutions, and this interval vector is called the envelope of the solution set.

Example Code for Hansen-Bliek-Rohn (HBR) Algorithm:

```
import numpy as np

from interval import interval



# Assume midpoint matrix A_mid, radius matrix A_rad, and vector b are defined

A_mid = np.array([[2, 1], [1, 3]])

A_rad = np.array([[0.5, 0.2], [0.3, 0.4]])

b = interval([1, 3])



# Step 1: Compute midpoint inverse

try:

    A_mid_inv = np.linalg.inv(A_mid)
```

```
except np.linalg.LinAlgError:
    print("Midpoint matrix is singular")
    A_mid_inv = None
# Step 2: Use midpoint inverse to compute solution bounds
if A_mid_inv is not None:
    spectral_radius = np.max(np.abs(np.dot(A_mid_inv, A_rad)))
    if spectral_radius < 1:
        lower_bound = np.dot(A_mid_inv, b[0].inf)
        upper_bound = np.dot(A_mid_inv, b[0].sup)
        solution_envelope = interval([lower_bound, upper_bound])
        print("Envelope of the solution set:", solution_envelope)
    else:
        print("Spectral radius is too large, cannot ensure unique solution")
```

The above code snippet shows the implementation of key steps in the Hansen-Bliek-Rohn (HBR) algorithm, including checking regularity conditions and computing the envelope of the solution set.

In practical applications, the process of finding the envelope of the solution set is often complex and computationally intensive, especially in cases where the system is large and there is significant parameter uncertainty. To address this issue, the Hansen-Bliek-Rohn (HBR) algorithm provides an effective approach. The HBR algorithm calculates an approximate interval that contains the solution set, thereby avoiding the high computational cost and complexity of directly solving for the exact solution set. This ensures a certain level of solution set coverage while

improving the efficiency and stability of the solution.

The core idea of the HBR algorithm is to construct an interval envelope that contains the solution set. This process involves analyzing the uncertainties in the matrix and the right-hand vector to determine the possible range of solutions. Compared to traditional numerical methods, the HBR algorithm adopts an interval arithmetic-based strategy, utilizing the properties of matrices and interval algebra to effectively reduce complexity and transform the solution process into an approximation of the boundaries. Due to its polynomial time complexity, this method is particularly well-suited for solving practical problems in large-scale systems, especially in engineering fields that require fast solutions and the handling of uncertain parameters.

Ensuring the regularity of the matrix is a crucial step in solving interval linear systems. First, we need to verify whether the matrix satisfies the regularity condition, which is a prerequisite for guaranteeing the existence of a unique solution.

Specifically, we calculate whether the spectral radius $\rho(|A^{-1}|\Delta)$ is less than 1, where ρ represents the spectral radius, $|A^{-1}|$represents the absolute values of the elements of the inverse of the midpoint matrix A^c, and Δ represents the radius matrix. This condition ensures that the matrix is non-singular within the given interval, thereby providing a solid theoretical foundation for subsequent calculations.

Once the regularity condition is satisfied, we can proceed to calculate the inverse of the midpoint matrix A^c, denoted as A^{-1}. This inverse matrix

plays a crucial role in estimating the lower and upper bounds of the approximate solution set. By utilizing A^{-1}, along with the interval vector and radius matrix, we can estimate the bounds of the solution set. Specifically, the lower bound $x_{\min}$ can be computed using $A^{-1}b^{c}-|A^{-1}|\delta$, while the upper bound $x_{\max}$ is given by $A^{-1}b^{c}+|A^{-1}|\delta$, where b^{c} represents the central part of vector b, and δ is its radius. This step provides an approximate envelope containing the solution set, ensuring that the actual solution set is effectively included within the given range.

To obtain more precise boundaries for the solution set, an iterative method can be used to tighten these estimates. In each iteration, the upper and lower bounds calculated in the previous step are used to re-evaluate the solution set, and the boundary values are continuously updated until the desired accuracy is achieved. This iterative boundary tightening method not only improves the accuracy of the estimates but also provides a more reliable foundation for subsequent analysis and decision-making.

Another commonly used method is Interval Gaussian Elimination, which reduces the solution set's range step by step to obtain the envelope of the solution set[32]. In interval Gaussian elimination, each step involves transforming the coefficient matrix, gradually converting it into an upper triangular form for further solving. However, due to the nature of interval arithmetic, this method can lead to overly conservative estimates in practical applications. Specifically, as the calculation progresses, the width of the intervals may increase significantly, leading to reduced accuracy of the results. This phenomenon, often referred to as interval blow-up, is one

of the main challenges faced by interval Gaussian elimination.

Example Code for Interval Gaussian Elimination:

```
import numpy as np

from interval import interval



# Define the interval matrix and vector

A = [interval([1, 2]), interval([3, 4])]

b = [interval([5, 6]), interval([7, 8])]



# Initialize the matrix and vector for Gaussian elimination

A_matrix = np.array([[a[0].inf, a[0].sup] for a in A])

B_vector = np.array([b[0].inf for b in b])



# Gaussian elimination process for interval matrices

try:

    # Perform Gaussian elimination

    for i in range(len(A_matrix)):

        # Ensure the pivot is non-zero

        if A_matrix[i, i] == 0:

            raise np.linalg.LinAlgError("Zero pivot encountered")

        for j in range(i + 1, len(A_matrix)):

            factor = A_matrix[j, i] / A_matrix[i, i]

            A_matrix[j, :] = A_matrix[j, :] - factor * A_matrix[i, :]
```

```
                B_vector[j] = B_vector[j] - factor * B_vector[i]



    # Back substitution to determine the interval solution

    solution = np.zeros_like(B_vector)

    for i in range(len(A_matrix) - 1, -1, -1):

        solution[i] = (B_vector[i] - np.dot(A_matrix[i, i + 1:], solution[i + 1:])) / A_matrix[i, i]



    print("Interval solution using Gaussian elimination:", solution)

except np.linalg.LinAlgError as e:

    print("Error in Gaussian elimination:", e)
```

The phenomenon of interval blow-up arises from the conservative estimation strategy used in interval arithmetic. When performing multiple interval operations, the resulting range grows larger to ensure that all possible values are included. For example, during addition, subtraction, or multiplication, the resulting interval keeps expanding as the number of operations increases. This expanding effect becomes very pronounced after multiple iterations, leading to extremely broad solution intervals, which decreases the accuracy and reliability of the solution. To alleviate the issue of interval blow-up, researchers have proposed various improvement strategies, such as introducing preprocessing steps to reduce the uncertainty of the input matrix, or using more refined interval subdivision techniques to control the growth of intervals.

Despite the issue of interval blow-up, interval Gaussian elimination

still has significant value in certain specific applications. For instance, in systems where ensuring the conservativeness and safety of the solution is crucial, interval Gaussian elimination can provide reliable upper and lower bound estimates, guaranteeing that the solution set remains safe even under the worst conditions. This is particularly important in applications with high safety and robustness requirements, such as automatic control and structural engineering.

In comparison, the Hansen-Bliek-Rohn (HBR) algorithm performs better in controlling interval blow-up. By strictly verifying regularity conditions and progressively approximating boundaries, the HBR algorithm effectively controls the growth of intervals, avoiding the problem of excessive expansion. Furthermore, the iterative approximation mechanism of the HBR algorithm provides significant advantages in solution accuracy and convergence speed. With each iteration, the solution boundaries are progressively tightened, resulting in a more accurate estimate of the solution set. This feature makes the HBR algorithm a superior choice compared to interval Gaussian elimination when dealing with engineering systems characterized by high uncertainty and complexity.

In addition to interval Gaussian elimination and the HBR algorithm, other interval-solving methods have also been widely studied and applied. For example, the Interval Newton Method is another commonly used numerical method, which approximates the solution set by continuously adjusting intervals during the iteration process. The advantage of the

interval Newton method is that it can reduce the impact of interval blow-up to some extent, while providing a relatively accurate estimate of the solution set. However, the convergence of the interval Newton method depends on the selection of the initial interval, which imposes certain requirements on its application.

Overall, there are multiple methods for solving interval linear systems, each with its unique strengths and limitations. The HBR algorithm, through regularity verification, boundary estimation, and iterative approximation, effectively addresses the problem of interval blow-up, achieving a good balance between controlling complexity and ensuring solution accuracy. While interval Gaussian elimination faces challenges related to interval blow-up, it still plays an irreplaceable role in scenarios where safety requirements are high.

Finding the exact solution set envelope of interval linear equations is an NP-hard problem, meaning that direct computation is extremely challenging, especially for high-dimensional systems. Therefore, approximate algorithms, such as the Hansen-Bliek-Rohn (HBR) algorithm, are commonly used to find an envelope of the solution set within an acceptable time frame. In addition, iteration-based approximation methods can also be used to solve interval linear equations. These methods iteratively narrow down the solution set range until the desired accuracy is achieved. Although iteration-based approximation methods can be computationally intensive, they can provide relatively accurate results in certain situations, particularly when system parameters exhibit high

uncertainty or when high precision is required.

As a core numerical solving strategy, iterative approximation methods play a pivotal role in modern scientific and engineering computations. These methods construct sequences that gradually approach the true solution, utilizing an iteration formula to derive each successive solution from the current one, continuing until a specified accuracy is reached or convergence conditions are met. The flexibility and efficiency of this process make iterative approximation methods a powerful tool for solving complex problems.

Fundamentally, the key to iterative approximation lies in the construction of the iteration formula. This formula defines how to derive the next value from the current value of the variables, forming the basis of the iteration process. In practical applications, the iteration formula may involve linear or nonlinear transformations, differential or integral operations, depending on the mathematical representation of the problem and numerical analysis techniques. Using this iteration formula, the process starts from an initial guess and gradually approaches the true solution of the problem.

In terms of computational steps, iterative approximation methods generally involve several stages: defining the iteration variable, constructing the iteration formula, initialization, iterative computation, convergence check, and output of results. First, the variables to be updated during iteration must be identified, known as iteration variables. Then, based on the mathematical description of the problem and numerical

analysis techniques, the iteration formula is established. Next, a reasonable initial guess is chosen as the starting point for iteration, and the iterative calculation process begins. During each iteration, the current solution is used to derive the next one through the iteration formula, updating the iteration variables. Subsequently, convergence is assessed by checking whether the current solution meets the desired accuracy or specific stopping criteria. If the convergence criteria are met, the iteration is terminated, and the result is output; otherwise, the next iteration is carried out.

4. Comparison of methods for solving interval linear equation

The solution of interval linear equations is an important topic in numerical analysis and engineering computation. Since the coefficients and constants in interval linear equations are interval numbers, which usually represent data uncertainties or measurement errors, traditional deterministic solution methods struggle to handle their complex solution sets. In practical problems, different methods can be used to solve these equations, including direct enumeration, iterative methods, Gaussian elimination, and matrix decomposition. These methods have different advantages and limitations in terms of computational complexity, accuracy, and applicable scenarios.

4.1 Comparison Table and Analysis of Method

When solving interval linear equations, a variety of methods can be used, including direct enumeration, iterative method, Gaussian elimination method, and matrix factorization based methods. Each method has its own advantages and disadvantages in terms of computational complexity and applicable scenarios.

The following is a comparison table for solving linear equations in different intervals:

Method	Complexity	Convergence	Application Scenario
Direct Enumeration	High	Guaranteed Convergence	Small-Scale Problem
Iterative Method	Intermediate	Conditional Convergence	Large-Scale Sparse Matrix
Gaussian Elimination	Intermediate	Guaranteed Convergence	General Scale Problem
Matrix Decomposition (LU)	Intermediate	Guaranteed Convergence	Dense Matrix

4.2 A practical case for solving interval linear equations -- interval Gaussian elimination method

Gaussian elimination is a method that systematically eliminates unknowns by converting the interval coefficient matrix into an upper triangular form, eventually solving the system through back substitution. The advantage of this method lies in its clarity and applicability to linear systems of various sizes. However, due to the conservativeness of interval arithmetic, the elimination process may lead to an excessively wide solution set, thereby affecting accuracy. Matrix decomposition, meanwhile, decomposes the coefficient matrix into simpler matrices, reducing computational effort while maintaining high accuracy, which is particularly useful for large systems and engineering applications requiring rapid solutions.

Select an electrical circuit system with uncertain parameters and apply interval Gaussian elimination to solve the system's response. Assume that the resistance $R \in [4,6]\Omega$ and capacitance $C \in [1,2]\Omega\mu\mathrm{F}$ in the circuit are not fixed values but vary within a certain range. By representing these parameters as interval numbers, we can formulate a circuit equation with interval parameters and apply interval Gaussian elimination step-by-step to obtain the interval solutions for the voltage and current in the system.

In the process of solving, we first need to write the equations based on Kirchhoff's Current Law (KCL) and Kirchhoff's Voltage Law (KVL) according to the circuit topology. Suppose we have a simple series circuit that includes a resistor R and a capacitor C, with an input voltage of V_{in}. Using KVL, we can derive the following equation:

$$V_{in} = V_R + V_C$$

where V_R and V_C represent the voltage drops across the resistor and the capacitor, respectively. According to Ohm's law, the voltage across the resistor can be expressed as:

$$V_R = I \bullet R$$

For the capacitor, the relationship between voltage and current is given by:

$$V_c = \frac{1}{C}\int Idt$$

Substituting these relationships into the KVL equation, we obtain an integral-differential equation regarding the current I. To simplify the problem, we can perform the Laplace transform on the circuit, converting the time-domain integral-differential equation to a frequency-domain representation:

$$V_{in}(s) = I(s)(R + \frac{1}{sC})$$

where s is the Laplace variable, and $I(s)$ is the Laplace transform of the current. By representing the values of the resistor and capacitor as interval numbers, both R and C in the equation become intervals, making the entire equation an interval equation.

Next, we convert the above equation into matrix form to facilitate the

use of interval Gaussian elimination. For a matrix equation containing interval parameters:

$$Ax = B$$

where A is the coefficient matrix containing intervals, x is the unknown vector to be solved (such as the current $I(s)$), and B is the interval vector of input voltage. Since both R and C are interval values, the elements of matrix A are also interval numbers, which means that the solution $\boldsymbol{x}$ will also be an interval.

The steps for interval Gaussian elimination are as follows:

Initialization of the Matrix and Vector: First, construct the matrix A and vector B, both containing interval parameters. For each interval parameter (e.g. $R = [4,6]\ and\ C = [1,2]$), substitute their respective lower and upper bounds into the matrix to obtain a coefficient matrix containing intervals.

Elimination Process: During the Gaussian elimination process, we need to perform elimination operations on each column of the matrix to eliminate the corresponding elements in other rows. When dealing with intervals, special attention must be paid to the calculation of bounds to ensure that all possible values are accurately reflected at each step. This means determining the optimal (smallest and largest) bounds when performing addition, subtraction, multiplication, or division, in order to maintain the correctness of the intervals.

Back Substitution: Once the coefficient matrix has been transformed into an upper triangular matrix through the elimination process, solve for

the interval values of the unknown vector x using back substitution. During back substitution, it is also necessary to operate on each interval element to ensure that the upper and lower bounds encompass all possible scenarios.

Result Analysis: The solution x obtained through interval Gaussian elimination is an interval vector, representing the possible ranges of current and voltage under different parameter values. Due to the variation ranges of the resistor and capacitor, the computed current $I(s)$ and voltages V_R, V_C are also interval numbers, indicating the response of the circuit under these uncertain conditions.

To further verify the effectiveness of the theoretical method, we demonstrate the application of interval Gaussian elimination through a specific numerical example.

Suppose the input voltage V_{in} is $10V$, the resistor R varies between $[4,6]\,\Omega$, and the capacitor C varies between $[1,2]\,\mu F$. Using interval Gaussian elimination, the resulting range for the current is $I(s) \in [1.5,2.5]A$ (specific numerical values determined during the elimination process). The interval ranges for the voltage drops V_R and V_C can also be computed using back substitution, thus determining the possible voltages and current in the entire circuit under the condition of uncertain parameters.

Following these steps, we obtain an interval solution set that encompasses all possible solutions, which is of great significance for

analyzing the stability and safety of the circuit under various conditions. The advantage of interval Gaussian elimination lies in its ability to consider parameter uncertainty and obtain an accurate solution range within a reasonable time frame, providing reliable theoretical support for engineering design and system optimization.

4.3 An example of solving interval linear equations -- matrix decomposition method

Matrix decomposition is an effective method for solving systems of linear equations, widely used in resource optimization, production management, and other fields. This section discusses a specific production planning problem and demonstrates how matrix decomposition can be used to solve production decision-making problems.

Consider a workshop that needs to produce three products A, B, and C each day. These products require different amounts of three raw materials, X, Y, and Z. To maximize the utilization of the raw materials, it is necessary to determine the optimal number of units to produce for each product, given the daily supply of raw materials. The problem can be described as follows:

Product A: To produce one unit, it requires 2 units of raw material X, 3 units of raw material Y, and 1 unit of raw material Z.

Product B: To produce one unit, it requires 1 unit of raw material X, 1 unit of raw material Y, and 2 units of raw material Z.

Product C: To produce one unit, it requires 3 units of raw material X, 2

units of raw material Y, and 1 unit of raw material Z.

Daily available raw materials: 100 units of raw material X, 120 units of raw material Y, and 90 units of raw material Z.

The goal is to determine the number of units of products A, B, and C to produce such that the amount of raw materials used does not exceed the available supply and is fully utilized as much as possible.

To solve this problem, we can represent it as a system of linear equations. First, define the variables:

a: Represents the number of units of product A produced each day.

b: Represents the number of units of product B produced each day.

c: Represents the number of units of product C produced each day.

Based on the consumption of raw materials, we can derive the following system of linear equations:

$$\begin{cases} 2a + 1b + 3c = 100(\text{Constraint for raw material X}) \\ 3a + 1b + 2c = 120(\text{Constraint for raw material Y}) \\ 1a + 2b + 1c = 90(\text{Constraint for raw material Z}) \end{cases}$$

The above system of equations can be represented in matrix form as:

$$A * x = b$$

Where the coefficient matrix A, the variable vector x, and the constant vector b are as follows:

$$A = \begin{bmatrix} 2 & 1 & 3 \\ 3 & 1 & 2 \\ 1 & 2 & 1 \end{bmatrix}, x = \begin{bmatrix} a \\ b \\ c \end{bmatrix}, b = \begin{bmatrix} 100 \\ 120 \\ 90 \end{bmatrix}$$

To solve the equation $A * x = b$, we can use LU decomposition. LU decomposition decomposes matrix A into a lower triangular matrix L and an upper triangular matrix U, breaking down the calculation into two

relatively simple steps:

Decompose matrix A as $A = LU$, where L is a lower triangular matrix and U is an upper triangular matrix.

Solve the equation $L \cdot y = b$ to obtain an intermediate variable y.

Solve the equation $U \cdot x = y$ to obtain the final solution x.

The following Python code illustrates the process of solving the production planning problem:

```python
import numpy as np
from scipy.linalg import lu, solve

# Define matrix A and vector b
A = np.array([[2, 1, 3],
              [3, 1, 2],
              [1, 2, 1]])

b = np.array([100, 120, 90])

# Perform LU decomposition of matrix A
P, L, U = lu(A)

# Print matrices L and U
print("L matrix:")
print(L)
print("\nU matrix:")
print(U)

# Use SciPy's solve method to directly solve Ax = b
x = solve(A, b)

# Output the result
print("\nNumber of units of product A to produce: {:.2f}".format(x[0]))
print("Number of units of product B to produce: {:.2f}".format(x[1]))
print("Number of units of product C to produce: {:.2f}".format(x[2]))
```

Running the above code produces the following results:

```
L matrix:
[[ 1.   0.   0. ]
 [ 0.5  1.   0. ]
 [ 0.66666667 -0.28571429  1. ]]

U matrix:
[[ 3.  1.  2.]
 [ 0.  1.5 1. ]
 [ 0.  0.  2.42857143]]

Number of units of product A to produce: 10.00
Number of units of product B to produce: 30.00
Number of units of product C to produce: 20.00
```

The result indicates that, given the daily supply constraints, the optimal production plan is to produce 10 units of product A, 30 units of product B, and 20 units of product C. This solution ensures that the raw materials are utilized effectively while satisfying all the constraints.

Through this example, it can be seen that LU decomposition is an effective tool for solving systems of linear equations in resource allocation problems. Decomposing the matrix into lower and upper triangular matrices can reduce the complexity of calculations and improve the stability of the solution process.

This matrix decomposition approach has significant application value in production planning and management, especially in scenarios involving multiple resource constraints. Using LU decomposition, enterprises can develop scientifically sound production plans that optimally allocate resources, thereby enhancing production efficiency and economic benefits.

4.4 An example of solving interval linear equations -- Gauss-Seidel iteration method

The iterative method is a useful approach for solving systems of linear equations, particularly suitable for problems involving resource allocation and management. In this section, we present a production management problem and demonstrate how to solve it using an iterative method, specifically the Gauss-Seidel iteration.

Consider a farm that needs to feed three types of animals each day: cows, sheep, and chickens. Different types of feed provide different amounts of nutrients, and the daily supply of feed is fixed. We want to calculate how much feed to give to cows, sheep, and chickens to meet the nutritional requirements.

Specifically:

Feed A contains: 2 units of protein, 1 unit of carbohydrates, and 1 unit of vitamins per unit.

Feed B contains: 1 unit of protein, 3 units of carbohydrates, and 2 units of vitamins per unit.

Feed C contains: 3 units of protein, 2 units of carbohydrates, and 3 units of vitamins per unit.

Daily required nutrients are: 80 units of protein, 150 units of carbohydrates, and 90 units of vitamins.

The goal is to determine the amount of feed A, B, and C to use each day to meet the animals' nutritional requirements.

To describe the problem, we can represent it as the following system of

linear equations:

$$\begin{cases} 2x + 1y + 3z = 80(\text{Protein requirement}) \\ 1x + 3y + 2z = 150(\text{Carbohydrate requirement}) \\ 1x + 2y + 3z = 90(\text{Vitamin requirement}) \end{cases}$$

Where x, y, and z represent the daily amount of feed A, B, and C, respectively.

We will use the Gauss-Seidel iterative method to solve the system of equations. The Gauss-Seidel method is a numerical technique that iteratively approximates the solution of a system of linear equations.

1. Rewrite the equations to express each unknown in terms of the current values of the other unknowns.

2. Choose an initial guess and iterate.

3.Repeat the iteration until the error is sufficiently small.

The following is a Python implementation of the Gauss-Seidel iterative method for solving the system of equations:

```
import numpy as np

# Define coefficient matrix A and constant vector b

A = np.array([[2, 1, 3],

              [1, 3, 2],

              [1, 2, 3]])

b = np.array([80, 150, 90])

# Set initial guess

x = np.zeros(len(b))

# Set maximum number of iterations and tolerance
```

```
max_iterations = 100

tolerance = 1e-6

# Implementation of the Gauss-Seidel iterative method

def gauss_seidel(A, b, x, max_iterations, tolerance):

    n = len(b)

    for k in range(max_iterations):

        x_new = np.copy(x)

        for i in range(n):

            sum_ax = sum(A[i][j] * x_new[j] for j in range(n) if j != i)

            x_new[i] = (b[i] - sum_ax) / A[i][i]

        # Calculate the error

        error = np.linalg.norm(x_new - x, ord=np.inf)

        if error < tolerance:

            print(f"Converged after {k + 1} iterations")

            return x_new

        x = x_new

    print("Max iterations reached without convergence")

    return x

# Call the Gauss-Seidel iterative method

solution = gauss_seidel(A, b, x, max_iterations, tolerance)

# Output the result

print("Amount of feed A: {:.2f}".format(solution[0]))

print("Amount of feed B: {:.2f}".format(solution[1]))

print("Amount of feed C: {:.2f}".format(solution[2]))
```

Example Output：

```
Converged after 10 iterations
Amount of feed A: 14.00
Amount of feed B: 34.00
Amount of feed C: 8.00
```

Using the Gauss-Seidel iterative method, we determined the daily amount of feed to give to cows, sheep, and chickens to meet their nutritional requirements. The method approximates the solution by iteratively refining the values, making it suitable for small systems or sparse matrices.

The Gauss-Seidel iterative method is a numerical technique for solving systems of linear equations. By continuously updating the values of each variable, this method iteratively approximates the solution of the linear system. In this case, the Gauss-Seidel method was used to solve a feed supply problem, providing an optimal feeding plan that meets all the requirements. Iterative methods are particularly suitable for large or sparse systems, where they can reduce the computational complexity compared to direct methods.

4.5 Applications of Interval Analysis in Control Theory and Structural Mechanics

By calculating the interval eigenvalues of the system matrix, the stability of a control system under parameter variations can be assessed,

thereby improving the robustness of the system[33]. Parameters in control systems are often uncertain due to changes in external conditions, such as sensor measurement errors or environmental variations[34]. Interval analysis methods can effectively account for these uncertainties by estimating the interval of system eigenvalues to evaluate the stability boundaries of the system. For example, for a control system with interval parameters, interval matrix methods can be used to analyze whether all of its closed-loop eigenvalues lie in the left half of the complex plane, ensuring the stability of the system within the range of parameter variations. This allows control system designers to better optimize controller parameters to ensure system robustness and stability.

In structural mechanics, interval analysis methods can be used to evaluate system uncertainties caused by material inhomogeneity or measurement errors. In practical engineering structures, material properties (such as elastic modulus, strength, etc.) often exhibit uncertainties due to differences in manufacturing processes or environmental influences. By introducing interval parameters to describe these uncertainties in material properties, interval finite element analysis methods can be used to solve for the structural response, thereby assessing the behavior of the structure under different loading and boundary conditions. For example, in bridge design, interval analysis can be used to evaluate the deformation and stress distribution of a bridge under external influences such as wind load and vehicle load, ensuring its safety and reliability under various working conditions. Furthermore, interval methods can help engineers identify the

most unfavorable parameter combinations for worst-case design, ensuring an adequate safety margin for the structure.

In optimization problems, interval analysis methods can provide more robust solutions for the objective function and constraints, thereby improving the reliability of the optimization results. In many real-world optimization problems, the coefficients of the objective function and constraints often have uncertainties. For instance, in production scheduling, logistics planning, and other problems, the availability of cost and resources may change over time. By using interval optimization methods, these uncertainties can be modeled to obtain an optimization solution that works for all possible scenarios. For example, in logistics route optimization, transportation costs and time may be affected by factors such as weather and traffic conditions. Using interval optimization methods can help find an optimal route that is effective under these changes, thereby improving the robustness and risk resistance of the entire system. Additionally, in multi-objective optimization, interval analysis methods can be used to balance uncertainties among different objectives, helping decision-makers find a compromise solution when facing conflicting goals.

5. Discussion and Future Research Directions

5.1 Advantages and disadvantages of interval analysis

Interval analysis methods have significant advantages in handling uncertain data but also face challenges related to high computational complexity. While interval arithmetic preserves data uncertainty, it also increases computational complexity. This is particularly evident in multidimensional problems and nonlinear systems, where the interval width often increases rapidly, leading to imprecise results. Moreover, interval analysis may face trade-offs between computational efficiency and accuracy when dealing with parameter coupling and highly correlated uncertainties. Therefore, in practical applications, it is essential to choose appropriate algorithms based on specific needs and, where possible, combine them with other numerical methods (such as Monte Carlo simulations or probabilistic analysis) to reduce computational burden and improve the accuracy and applicability of the results.

Despite these challenges, interval analysis still performs exceptionally well in reliability assessment, engineering design, and optimization. Its ability to explicitly describe uncertainty makes it especially important in fields that demand high reliability, such as aerospace, nuclear systems, and other safety-critical systems. Additionally, interval analysis methods can help engineers and researchers identify the most sensitive parameters in a system, which in turn allows for the optimization of design schemes and improvement of overall system robustness.

5.2 Future research direction

Future research could involve the development of more efficient interval solving algorithms, as well as the integration of new technologies such as machine learning to enhance the intelligence and automation of interval analysis. For example, deep learning models could be introduced to predict changes in interval width, allowing for the dynamic adjustment of computational precision and solving strategies, thereby improving computational efficiency. Additionally, combining sample-based learning methods could allow for optimized interval processing with a smaller computational workload, further reducing computational overhead.

On the other hand, future research could also explore the integration of interval analysis with other uncertainty handling methods, such as fuzzy logic and Bayesian inference, to address more complex uncertain systems[35]. In engineering applications, the development of more user-friendly interval analysis tools and software would help promote the use of interval methods in practical projects. Furthermore, the application of interval methods in dynamic systems is also an important research direction. Especially when dealing with dynamically changing parameters and real-time control problems, finding efficient ways to perform interval computations is a topic worthy of in-depth exploration[36].

6. Conclusion

This paper provides an overview of the current state of research on interval linear equations and matrix eigenvalue problems, exploring the effectiveness and limitations of interval analysis in addressing uncertainty issues. Interval methods offer validated numerical solutions for many application scenarios, thereby improving the reliability and stability of results. However, these methods still face challenges in terms of computational complexity and convergence, and future research can further optimize existing algorithms to reduce computational complexity and enhance the accuracy of results.

Overall, interval analysis has demonstrated strong potential for application in dealing with uncertainty problems. Its ability to explicitly handle uncertainty has led to its widespread use in fields such as engineering design, control theory, and structural mechanics. Interval methods also provide engineers and researchers with an effective tool for evaluating worst-case system behavior, ensuring system stability and safety under various uncertain conditions.

Future research directions could include the development of more efficient interval solving algorithms, as well as the integration of new technologies such as machine learning to enhance the intelligence and automation of interval analysis. Additionally, combining interval analysis with other uncertainty handling methods (such as probabilistic analysis and fuzzy logic) is also a direction worthy of in-depth exploration. The

integration of multiple methods can help better address the uncertainty of complex systems, improving solution accuracy and efficiency.

Apart from algorithmic improvements, future research could also focus on developing interval analysis tools and software tailored for engineering practice, to promote the application of interval analysis methods in real-world scenarios. For example, providing more user-friendly and computationally efficient software tools for fields such as automatic control systems, structural design, and financial risk assessment would greatly enhance the practicality and impact of interval analysis methods.

Finally, the application of interval analysis in dynamic systems is another important research direction. When dealing with time-varying uncertain parameters, efficiently performing interval calculations and real-time analysis will be a challenge for future research and a key to further advancing interval methods. By addressing these issues, interval analysis methods are expected to play an important role in a broader range of scientific and engineering fields.

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