

1. For each linear system and approximate solution, (i) compute the ∞ -norm condition number of the system's coefficient matrix, and (ii) find the relative forward error, relative backward error, and error magnification factor.

(a) $x_1 + 2x_2 = 3$ and $2x_1 + 4.01x_2 = 6.01$ for $\mathbf{x}_A = (-100, 52)^T$

(b) $x_1 - 2x_2 = 3$ and $3x_1 - 4x_2 = 7$ for $\mathbf{x}_A = (-2, -3)^T$

2. Let

$$A = \begin{pmatrix} 10^{-16} & 1 \\ 1 & 3 \end{pmatrix}, \quad \mathbf{b} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}.$$

Here we will see the effect of using a tiny matrix element as a pivot. (a) By hand solve the system $A\mathbf{x} = \mathbf{b}$ exactly, and then write your answer in a form where it is clear what good approximate values of x_1 and x_2 are. (b) In MATLAB enter the matrix A , and then type `cond(A)` to compute the 2-norm condition number of A . Would you describe this matrix as well conditioned or ill conditioned? (c) Solve this system numerically using `GE`, `LTriSol`, and `UTriSol` from the website (that is by Gaussian elimination without pivoting). Compare your numerical results with those from part (a). (d) Repeat part (c), this time using `A\b` (which does use partial pivoting) as the numerical solver.

3. For $n = 50, 100, 200, 300, 400$, do the following. Let A be the n -by- n matrix with entries $A_{ij} = 1/(|i - j|^2 + 1)$. With `repmat` in MATLAB, you can construct this matrix in two lines. Define $\mathbf{x}_{\text{exact}} = (1, 1, \dots, 1)^T$, and then compute $\mathbf{b} = A\mathbf{x}_{\text{exact}}$. Using MATLAB's backslash, *numerically* solve the equation

$$A\mathbf{x} = \mathbf{b},$$

thereby producing a *computed* solution \mathbf{x}_A . In exact arithmetic $\mathbf{x}_A = \mathbf{x}_{\text{exact}}$ of course, but in IEEE double precision \mathbf{x}_A will not equal $\mathbf{x}_{\text{exact}}$. The quantity $\|\mathbf{x}_A - \mathbf{x}_{\text{exact}}\|_\infty$ is the forward error. Construct a table which, for each n , collects the relative forward error, relative backward error, magnification factor, and (infinity-norm) condition number of A . Discuss your results.