

Part1

(a)

$$\begin{aligned}
\text{cond}_{\text{abs}}(f) &= \max \frac{\|\Delta y\|}{\|\Delta x\|} \\
&= \max \frac{\|A(x + \Delta x) - Ax\|}{\|\Delta x\|} \\
&= \max \frac{\|A\Delta x\|}{\|\Delta x\|} \\
&= \frac{\|A\| \|\Delta x\|}{\|\Delta x\|} = \|A\|
\end{aligned}$$

(b)

$$\begin{aligned}
\text{cond}_{\text{rel}}(f) &= \max \frac{\|\Delta y\|/\|y\|}{\|\Delta x\|/\|x\|} \\
&= \max \frac{\|\Delta y\| \|x\|}{\|\Delta x\| \|y\|} \\
&= \max \frac{\|A\Delta x\| \|A^{-1}y\|}{\|\Delta x\| \|y\|} \\
&= \|A\| \|A^{-1}\| \frac{\|\Delta x\| \|y\|}{\|\Delta x\| \|y\|} = \|A\| \|A^{-1}\|
\end{aligned}$$

Part2(a) **Upper bound:**

$$\begin{aligned}
\|y\|_2 &= \|A^k x\|_2 \\
&\leq \|A^k\|_2 \|x\|_2 && \text{by submultiplicity} \\
&\leq \|A\|_2^k \|x\|_2 && \text{by submultiplicity}
\end{aligned}$$

Lower bound:Since A is invertible, so is A^k , as a result,

$$x = (A^k)^{-1}y$$

So that

$$\|x\|_2 = \|(A^k)^{-1}y\|_2$$

then

$$\begin{aligned} \|x\|_2 &= \|(A^k)^{-1}y\|_2 \leq \|(A^k)^{-1}\|_2 \|y\|_2 \\ \Rightarrow \|y\|_2 &\geq \frac{\|x\|_2}{\|(A^k)^{-1}\|} \end{aligned}$$

(b) **Condition:**

$$\begin{aligned} \frac{\|\Delta y\|/\|y\|}{\|\Delta x\|/\|x\|} &\leq 1 \\ \Rightarrow \frac{\|\Delta y\|\|x\|}{\|\Delta x\|\|y\|} &\leq 1 \\ \Rightarrow \frac{\|A^k \Delta x\| \|(A^k)^{-1}y\|}{\|\Delta x\|\|y\|} &\leq 1 \\ \Rightarrow \text{cond}(A^k) &\leq 1 \end{aligned} \tag{1}$$

And

$$k \geq -\log_{10} \varepsilon - \log_{10} \text{cond}(A^k) = -\log_{10} \varepsilon \text{cond}(A^k)$$