

Junjie Cheng
1002770539
UTORid: chenjunj

Output and answers for Q1, Q2c, Q4:

>> Question1a

gamma	error(1)	error(2)
1.000000e-02	8.881784e-16	0.000000e+00
1.000000e-04	-1.101341e-13	0.000000e+00
1.000000e-06	2.875566e-11	0.000000e+00
1.000000e-08	5.024759e-09	0.000000e+00
1.000000e-10	8.274037e-08	0.000000e+00
1.000000e-12	-2.212172e-05	0.000000e+00
1.000000e-14	-7.992778e-04	0.000000e+00
1.000000e-16	1.102230e-01	0.000000e+00
1.000000e-18	-1.000000e+00	0.000000e+00
1.000000e-20	-1.000000e+00	0.000000e+00

The error of the first component is increasing as gamma approaches zero, until the error gets to -1.

The error of the second component is always 0, regardless of the value of gamma.

The computed solution becomes more inaccurate as the absolute value of gamma decreases, until the error of the first component gets to -1. At this time, the computed solution is very inaccurate, as the absolute value of the relative error is 1 if we choose infinity-norm. After this stage, the accuracy will not drop further when gamma decreases.

>> Question1b

gamma	error(1)	error(2)
1.000000e-02	0.000000e+00	0.000000e+00
1.000000e-04	0.000000e+00	0.000000e+00
1.000000e-06	0.000000e+00	0.000000e+00
1.000000e-08	0.000000e+00	0.000000e+00
1.000000e-10	0.000000e+00	0.000000e+00
1.000000e-12	0.000000e+00	0.000000e+00
1.000000e-14	0.000000e+00	0.000000e+00
1.000000e-16	0.000000e+00	0.000000e+00
1.000000e-18	0.000000e+00	0.000000e+00
1.000000e-20	0.000000e+00	0.000000e+00

The computed solution is very accurate. The relative error of x is always 0 for gamma as small as 10^{-20} . The accuracy is not changed when the absolute value of gamma decreases.

Pivoting avoids the rounding errors caused by extremely small leading diagonal entry, making the computed solution much more accurate.

>> Question1c

gamma	error(1)	error(2)
1.000000e-02	0.000000e+00	0.000000e+00
1.000000e-04	0.000000e+00	0.000000e+00
1.000000e-06	0.000000e+00	0.000000e+00
1.000000e-08	0.000000e+00	0.000000e+00
1.000000e-10	0.000000e+00	0.000000e+00

1.000000e-12	0.000000e+00	0.000000e+00
1.000000e-14	0.000000e+00	0.000000e+00
1.000000e-16	0.000000e+00	0.000000e+00
1.000000e-18	0.000000e+00	0.000000e+00
1.000000e-20	0.000000e+00	0.000000e+00

The "better" approximate solution is also accurate. The relative error of x is always 0 for gamma as small as 10^{-20} . The accuracy is not changed when the absolute value of gamma decreases.

The iterative refinement is very effective in this context. It can recover the full accuracy for badly scaled systems by repeatedly reducing the residue.

>> Question2c

The element with largest absolute value in $U2$ is 2.

$\text{norm}(x-x1, \text{inf}) = 1$

$\text{norm}(x-x2, \text{inf}) = 0$

Using infinity-norm, the relative error of the poor approximation $x1$ is 1, which means some entry of $x1$ is 100% deviated from the exact solution.

The relative error of the good approximation $x2$ is 0, which means all entry are exact (i.e. same as the exact solution).
 $x2$ corrects all inaccurate entries in $x1$.

>> Question4

$y1 =$

3
5
9
4
10
8
7
1
2
6

$q =$

3 5 9 4 10 8 7 1 2 6

$y2 =$

3
5
9
4
10
8
7
1
2
6

2.a) There is no need to interchange ^{the} first row.

$$P_1 = I, \quad P_1 A = A.$$

$$M_1 = I + \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \end{pmatrix} \cdot e_1^T = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}$$

$$M_1 P_1 A = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 2 \\ 0 & -1 & 1 & 2 \\ 0 & -1 & -1 & 2 \end{pmatrix}$$

There is no need to interchange ^{the} second row.

$$P_2 = I,$$

$$M_2 = I + \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} e_2^T = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}$$

$$M_2 P_2 M_1 P_1 A = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 4 \\ 0 & 0 & -1 & 4 \\ 0 & 0 & -1 & 4 \end{pmatrix}$$

There is no need to interchange ^{the} third row.

$$P_3 = I$$

$$M_3 = I + \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} e_3^T = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 \end{pmatrix}$$

$$M_3 P_3 M_2 P_2 M_1 P_1 A = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & 8 \\ 0 & 0 & 0 & -8 \end{pmatrix}$$

There is no need to interchange ^{the} fourth row.

$$P_4 = I.$$

$$M_4 = I + e_5 e_3^T = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$M_4 P_4 M_3 P_3 M_2 P_2 M_1 P_1 A = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & 8 \\ 0 & 0 & 0 & -8 \end{pmatrix} = U.$$

Then we have

$$P_4 P_3 P_2 P_1 A = \hat{M}_1^{-1} \hat{M}_2^{-1} \hat{M}_3^{-1} M_4^{-1} U.$$

$$\text{where } \hat{M}_i = P_{i+1} M_i P_{i+1}^T \text{ for } i=1,2,3$$

$$\text{Note that } P_4 = P_3 = P_2 = P_1 = I,$$

$$\hat{M}_i = M_i$$

$$\text{So, we have } P_4 P_3 P_2 P_1 A = M_1^{-1} M_2^{-1} M_3^{-1} M_4^{-1} U.$$

$$P = P_4 P_3 P_2 P_1 = I \cdot I \cdot I \cdot I = I.$$

$$L = M_1^{-1} M_2^{-1} M_3^{-1} M_4^{-1}$$

$$= (I - \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \end{pmatrix} e_1^T) (I - \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} e_2^T) (I - \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} e_3^T) (I - \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} e_4^T)$$

$$= I - \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \end{pmatrix} e_1^T - \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} e_2^T - \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} e_3^T - \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} e_4^T.$$

$$= \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 & 0 \\ -1 & 1 & 1 & 0 & 0 \\ -1 & 1 & 1 & 1 & 0 \\ -1 & 1 & 1 & 1 & 1 \end{pmatrix}$$

$$\text{Note } U = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & 8 \\ 0 & 0 & 0 & -8 \end{pmatrix}, \quad LU = \begin{pmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ -1 & 1 & 1 & 0 \\ -1 & 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & 8 \\ 0 & 0 & 0 & -8 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix} = A.$$

b). There is no need to ^{inter}change row 1. $P_1 = I$

Interchange col 2 and col 5. $Q_1 = \begin{pmatrix} 00001 \\ 01000 \\ 00100 \\ 00010 \\ 10000 \end{pmatrix}$

$$P, A, Q_1 = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{pmatrix} \quad M_1 = I - \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \end{pmatrix} e^T = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 1 \end{pmatrix} \quad M_1 P, A, Q_1 = \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -1 \\ 0 & 1 & 0 & -1 \\ 0 & 1 & 1 & -1 \\ 0 & 1 & 1 & -1 \end{pmatrix}$$

• There is no need to interchange row 2, $P_2 = 1$.

Interchange col 2 and col 5 $Q_2 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{pmatrix}$

$$P_2 M, P, A Q Q_2 = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & 2 & 0 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \end{pmatrix} \quad M_2 = I - \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \end{pmatrix} e_2^T = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix} \quad M_2 P_2 M, P, A Q Q_2 = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & 2 & 0 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{pmatrix}$$

o There is no need to interchange row 3, $P_3 = 1$

Interchange col 3 and col 5 $Q_3 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$

$$P_3 M_2 P_2 M_1 P_1 P_4 Q_1 Q_2 Q_3 = \begin{pmatrix} 11000 \\ 02100 \\ 00201 \\ 00012 \\ 00012 \end{pmatrix} \quad M_3 = I - \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} e_3 = \begin{pmatrix} 10000 \\ 01000 \\ 00100 \\ 00100 \\ 00100 \end{pmatrix} \quad M_3 P_3 M_2 P_2 M_1 P_1 P_4 Q_1 Q_2 Q_3 = \begin{pmatrix} 11000 \\ 02100 \\ 00201 \\ 00012 \\ 00012 \end{pmatrix}$$

• There is no need to interchange row 4. $P_4 = I$

Interchange col 4 and col 5, $P_2 = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{pmatrix}$

$$P_4 M_3 P_3 M_2 P_2 M_1 P_1 A Q_1 Q_2 Q_3 Q_4 = \begin{pmatrix} 1 & 1 & 0 & 0 & 0 \\ 0 & 2 & 1 & 0 & 0 \\ 0 & 0 & 2 & 1 & 0 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix} \quad M_4 = I - \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} e_4^T = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$M_{uP_4} M_{zP_3} M_{zP_2} M_{zP_1} A Q_1 Q_2 Q_3 Q_4 = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & -2 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & -2 \end{pmatrix} = U.$$

Then we have

$$P_4 P_3 P_2 P_1 A Q_1 Q_2 Q_3 Q_4 = \hat{M}_1^{-1} \hat{M}_2^{-1} \hat{M}_3^{-1} M_4^{-1} U, \text{ where } \hat{M}_i = P_{i+1} M_0 P_{i+1}^T \text{ for } i=1,2,3$$

Note $P_1 = P_2 = P_3 = P_4 = I$, $\hat{M}_i = M_i$.

So. $P_4 P_3 P_2 P_1 A Q_1 Q_2 Q_3 Q_4 = M_1^T M_2^T M_3^T M_4^T U$.

$$P = P_4 P_3 P_2 P_1 = I \cdot I \cdot I \cdot I = I.$$

$$Q = Q_1 Q_2 Q_3 Q_4 = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \end{pmatrix}.$$

$$L = M_1^T M_2^T M_3^T M_4^T = (I + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e_1^T) (I + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e_2^T) (I + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e_3^T) (I + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e_4^T) \\ = I + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e_1^T + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e_2^T + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e_3^T + \begin{pmatrix} 0 \\ 1 \end{pmatrix} e_4^T.$$

$$PAQ = AQ = \begin{pmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ -1 & -1 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ -1 & -1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ -1 & -1 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ -1 & -1 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 2 \\ 0 & 0 & 0 & 0 \end{pmatrix} = LU.$$

3. a) First swap row 1 and 2 $P_1 = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$ $P_1 A = \begin{pmatrix} 4 & 8 & 4 \\ 1 & 4 & 5 \\ 0 & 2 & 3 \end{pmatrix}$
 $M_1 = I - \begin{pmatrix} 1/4 \\ 0 \\ 0 \end{pmatrix} \cdot e_1^T = \begin{pmatrix} 0 & 1 & 0 \\ -1/2 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$ $M_1 P_1 A = \begin{pmatrix} 4 & 8 & 4 \\ 0 & 2 & 3 \\ 0 & 2 & 3 \end{pmatrix}$
 Then swap row 2 and 3. $P_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$ $P_2 M_1 P_1 A = \begin{pmatrix} 4 & 8 & 4 \\ 0 & 2 & 3 \\ 0 & 2 & 3 \end{pmatrix}$
 $M_2 = I - \begin{pmatrix} 0 \\ 1/3 \\ 0 \end{pmatrix} \cdot e_2^T = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1/3 & 0 \\ 0 & 0 & 1 \end{pmatrix}$ $M_2 P_2 M_1 P_1 A = \begin{pmatrix} 4 & 8 & 4 \\ 0 & 2 & 3 \\ 0 & 0 & 2 \end{pmatrix} = U.$
 Then we have

$$P_2 P_1 A = \hat{M}_1^{-1} \hat{M}_2^{-1} U \quad \text{where} \quad \hat{M}_1 = P_2 M_1 P_2^T = \begin{pmatrix} 1 & 0 & 0 \\ -1/2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\text{So } P = P_2 \cdot P_1 = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$$

$$L = \hat{M}_1^{-1} \hat{M}_2^{-1}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ -1/2 & 1 & 0 \\ -1/4 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1/3 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ 1/4 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1/3 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ 1/4 & 1/3 & 1 \end{pmatrix}$$

Note

$$PA = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 4 & 8 & 4 \\ 1 & 4 & 5 \\ 0 & 2 & 3 \end{pmatrix} = \begin{pmatrix} 1 & 4 & 5 \\ 4 & 8 & 4 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ 1/4 & 1/3 & 1 \end{pmatrix} \begin{pmatrix} 4 & 8 & 4 \\ 0 & 2 & 3 \\ 0 & 0 & 2 \end{pmatrix} = LU.$$

3. b) - $Ax = b$, so $PAx = Pb$

$$\text{Let } \hat{b} = Pb = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 3 \end{pmatrix} = \begin{pmatrix} 0 \\ 3 \end{pmatrix}$$

$$\text{Now we have } LUx = PAx = Pb = \hat{b}$$

$$\text{Let } y = Ux, \text{ solve } Ly = \hat{b}$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ 1/4 & 1/3 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 3 \\ -1 \end{pmatrix}$$

we have.

$$y_1 = 0$$

$$y_1 = 0$$

$$1/2 y_1 + y_2 = 3$$

$$\text{so } y_2 = 3 - 1/2 \times 0 = 3$$

$$1/4 y_1 + 1/3 y_2 + y_3 = -1$$

$$y_3 = -1 - 1/4 \times 0 - 1/3 \times 3 = -2$$

$$\text{So } y = \begin{pmatrix} 0 \\ 3 \\ -2 \end{pmatrix}$$

$$\text{Now solve } Ux = y$$

$$\begin{pmatrix} 4 & 8 & 4 \\ 0 & 2 & 3 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 3 \\ -2 \end{pmatrix}$$

$$4x_1 + 8x_2 + 4x_3 = 0$$

$$2x_2 + 3x_3 = 3$$

$$2x_3 = -2$$

$$x_3 = (-2) \times 1/2 = -1$$

$$x_2 = [3 - 3 \times (-1)] \times 1/2 = 1$$

$$x_1 = [0 - 4 \times (-1) - 8 \times (-1)] \times 1/4 = -1$$

$$\text{So } x = \begin{pmatrix} -1 \\ 1 \\ -1 \end{pmatrix}$$

3 c). $uv^T = A - \hat{A} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}^T$. $u = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ $v = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ satisfies

3d) We have $u = \begin{pmatrix} 0 \\ 0 \\ 5 \end{pmatrix}$ $v = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$

According to Algorithm 2.6, we can solve $\hat{A}\hat{x} = b$ in this way

① Solve $Az = u$, so $z = A^{-1}u$.

Let $\hat{u} = Pu = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 5 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 5 \end{pmatrix}$

Now we have $LUz = PAz = Pu = \hat{u} = \begin{pmatrix} 0 \\ 0 \\ 5 \end{pmatrix}$

Let $a = Uz$, solve $La = \hat{u}$ for a .

$La = \hat{u}$, $\begin{pmatrix} 1/2 & 0 & 0 \\ 1/4 & 1/3 & 1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 5 \end{pmatrix}$

$a_1 = 0$

$a_1 = 0$

$1/2 a_1 + a_2 = 5$

$\Rightarrow a_2 = 5 - 1/2 \times 0 = 5$

$a = \begin{pmatrix} 0 \\ 5 \\ -5/3 \end{pmatrix}$

$1/4 a_1 + 1/3 a_2 + a_3 = 0$

$a_3 = 0 - 1/4 \times 0 - 1/3 \times 5 = -5/3$

Solve $Uz = a$ for z .

$Uz = a$, $\begin{pmatrix} 4 & 8 & 4 \\ 0 & 6 & 3 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} z_1 \\ z_2 \\ z_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 5 \\ -5/3 \end{pmatrix}$

$4z_1 + 8z_2 + 4z_3 = 0$

$z_3 = 1/2 \cdot (-5/3) = -5/6$

$6z_2 + 3z_3 = 5$

$\Rightarrow z_2 = 1/6 (5 - 3 \times (-5/6)) = 5/4$

$2z_3 = -5/3$

$z_1 = 1/4 (0 - 4 \times (5/4) - 8 \times (-5/6)) = -5/3$

So, $z = \begin{pmatrix} -5/3 \\ 5/4 \\ -5/6 \end{pmatrix}$

② from 3b), we have solved $Ax = b$ for x .

So $\hat{x} = A^{-1}b = x = \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$

③ According to formula (2),

$\hat{A}^{-1} = (A - WW^T)^{-1} = A^{-1} + \frac{A^{-1}uv^T A^{-1}}{1 - v^T A^{-1}u}$

So $\hat{x} = \hat{A}^{-1}b = A^{-1}b + \frac{(A^{-1}u) \cdot v^T (A^{-1}b)}{1 - v^T (A^{-1}u)}$

$= \frac{z \cdot v^T \cdot x}{1 - v^T \cdot z} + x$

$= \frac{\begin{pmatrix} -5/3 \\ 5/4 \\ -5/6 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 \end{pmatrix} \cdot \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}}{1 - \begin{pmatrix} 0 & 1 & 0 \end{pmatrix} \cdot \begin{pmatrix} -5/3 \\ 5/4 \\ -5/6 \end{pmatrix}} + x = \frac{\begin{pmatrix} -5/3 \\ 5/4 \\ -5/6 \end{pmatrix}}{1 - 5/4} + x = -4 \cdot \begin{pmatrix} -5/3 \\ 5/4 \\ -5/6 \end{pmatrix} + \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$

$= \begin{pmatrix} 20/3 \\ -5 \\ 10/3 \end{pmatrix} + \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 17/3 \\ -4 \\ 7/3 \end{pmatrix}$

MatLab code for Q1, Q2c, Q4:

Question1a.m

```
function Question1a(~)
    warning('off');
    b = [1 1]';
    x = [1 -1]';
    fprintf('%s\t\t%s\t%s\n', 'gamma', 'error(1)', 'error(2)');
    for k = 1:10
        gam = 10 ^ (- 2*k);
        %A = [gam -1+gam; 2 1];

        L = [1 0; 2/gam 1];
        U = [gam -1+gam ;0 -1+2/gam];

        y = L\b;
        hat_x= U\y;

        err = hat_x - x;

        fprintf('%e\t%e\t%e\n', gam, err(1), err(2));
    end
end
```

Question1b.m

```
function Question1b(~)
    b = [1 1]';
    x = [1 -1]';
    P = [0 1; 1 0];
    tilde_b = P*b;
    fprintf('%s\t\t%s\t%s\n', 'gamma', 'error(1)', 'error(2)');
    for k = 1:10
        gam = 10 ^ (- 2*k);
        %A = [gam -1+gam; 2 1];
        L = [1 0; gam/2 1];
        U = [2 1; 0 -1+gam/2];

        y = L\tilde_b;
        hat_x= U\y;

        err = hat_x - x;

        fprintf('%e\t%e\t%e\n', gam, err(1), err(2));
    end
end
```

Question1c.m

```
function Question1c(~)
    b = [1 1]';
    x = [1 -1]';
    fprintf('%s\t\t%s\t%s\n', 'gamma', 'error(1)', 'error(2)');
    for k = 1:10
        gam = 10 ^ (- 2*k);
        A = [gam -1+gam; 2 1];
        L = [1 0; 2/gam 1];
        U = [gam -1+gam ;0 -1+2/gam];

        y = L\b;
        hat_x= U\y;
```

```

        r = b - A*hat_x;

        z = L\r;
        e = U\z;
        tilde_x = hat_x + e;

        err = tilde_x - x;

        fprintf('%e\t%e\t%e\n', gam, err(1), err(2));
    end
end

```

Question2c.m

```

function Question2c(~)
    n = 60;
    A = ones(n,n);
    A = A - triu(A);
    A = eye(n) - A;
    A = A + [ones(n-1,1); 0] * [zeros(1,n-1), 1];

    Q = diag(ones(n-1,1),1);
    Q(n,1) = 1;

    [L1, U1, P1] = lu(A);

    [L2, U2] = lu(A*Q);

    fprintf('%s %d.\n', 'The element with largest absolute value in U2 is',
max(max(abs(U2))));

    x = ones(n,1);
    b = A*x;

    y = L1\b;
    x1 = U1\y;

    fprintf('%s %d\n', 'norm(x-x1, inf) =', norm(x-x1, inf));
    y = L2\b;
    z = U2\y;
    x2 = Q * z;
    fprintf('%s %d\n', 'norm(x-x2, inf) =', norm(x-x2, inf));
end

```

Question4.m

```

function Question4(~)
    p = [3 5 9 4 10 8 7 9 10];
    x = [1:10]';

    y1 = perm_a(p,x)
    q = perm_b(p)
    y2 = perm_c(q,x)
end

```

perm_a.m

```

function y = perm_a(p, x)

```



```

    n = length(x);
    y = x;
    for i = 1:n-1
        y([i p(i)]) = y([p(i) i]);
    end
end

```

```

perm_b.m
function q = perm_b(p)
    n = length(p) + 1;
    q = 1:n;
    for i = 1:n-1
        q([i p(i)]) = q([p(i) i]);
    end
end

```

```

perm_c.m
function y = perm_c(q,x)
    n = length(q);
    y = zeros(n,1);
    for i = 1:n
        y(i) = x(q(i));
    end
end

```