The first assignment of Matrix Analysis

Slide2 Exercises 6

Solution: (a) 3-digit arithmetic without pivoting:

$$\left(\begin{array}{cc|c}10^{-3} & -1 & 1\\1 & 1 & 0\end{array}\right)_{R_2-10^3R_1}\longrightarrow \left(\begin{array}{cc|c}10^{-3} & -1 & 1\\0 & \boxed{10^3} & -10^3\end{array}\right)$$

Cause when keeping three significant figures:

$$float(1+10^3) = float(0.1001 \times 10^4) \xrightarrow{3-digit} 0.100 \times 10^4 = 10^3$$

Back substitution, then we get the answer:

$$x = 0, y = -1$$

(b) 3-digit arithmetic with pivoting:

$$\left(\begin{array}{cc|c}10^{-3} & -1 & 1\\1 & 1 & 0\end{array}\right)_{swap\ rows}\longrightarrow \left(\begin{array}{cc|c}1 & 1 & 0\\10^{-3} & -1 & 1\end{array}\right)_{R_2-10^{-3}R_1}\longrightarrow \left(\begin{array}{cc|c}1 & 1 & 0\\0 & \boxed{-1} & 1\end{array}\right)$$

Cause when keeping three significant figures:

$$float(-1-10^{-3}) = float(-0.1001 \times 10^1) \overset{3-digit}{\longrightarrow} -0.100 \times 10^1 = -1$$

Back substitution, then we get the answer:

$$x = 1, y = -1$$

Slide3 Exercises 4

Solution: (a) Transform the augmented matrix [A|b] as follows:

$$\begin{aligned} [\mathbf{A}|b] &= \left(\begin{array}{ccc|c} 1 & 2 & 1 & 2 & 3 \\ 2 & 4 & 1 & 3 & 4 \\ 3 & 6 & 1 & 4 & 5 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 2 & 1 & 2 & 3 \\ 0 & 0 & -1 & -1 & -2 \\ 0 & 0 & -2 & -2 & -4 \end{array} \right) \\ \rightarrow \left(\begin{array}{ccc|c} 1 & 2 & 1 & 2 & 3 \\ 0 & 0 & -1 & -1 & -2 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 2 & 0 & 1 & 1 \\ 0 & 0 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right) \end{aligned}$$

Obviously, the rank of \mathbf{A} is equal to the rank of $[\mathbf{A}|b]$, so this system is consistent.

The fundamental set of solutions for the corresponding homogeneous system ($\mathbf{A}x=0$) is:

$$\xi_1 = (1, -1, -1, 1)^T, \xi_2 = (2, -1, 0, 0)^T$$

A particular solution for the nonhomogeneous system is:

$$\eta = (0, 0, 1, 1)^T$$

So the general solution for the nonhomogeneous system is:

$$x = \eta + k_1 \xi_1 + k_2 \xi_2, k_i \in R, i = 1, 2$$