

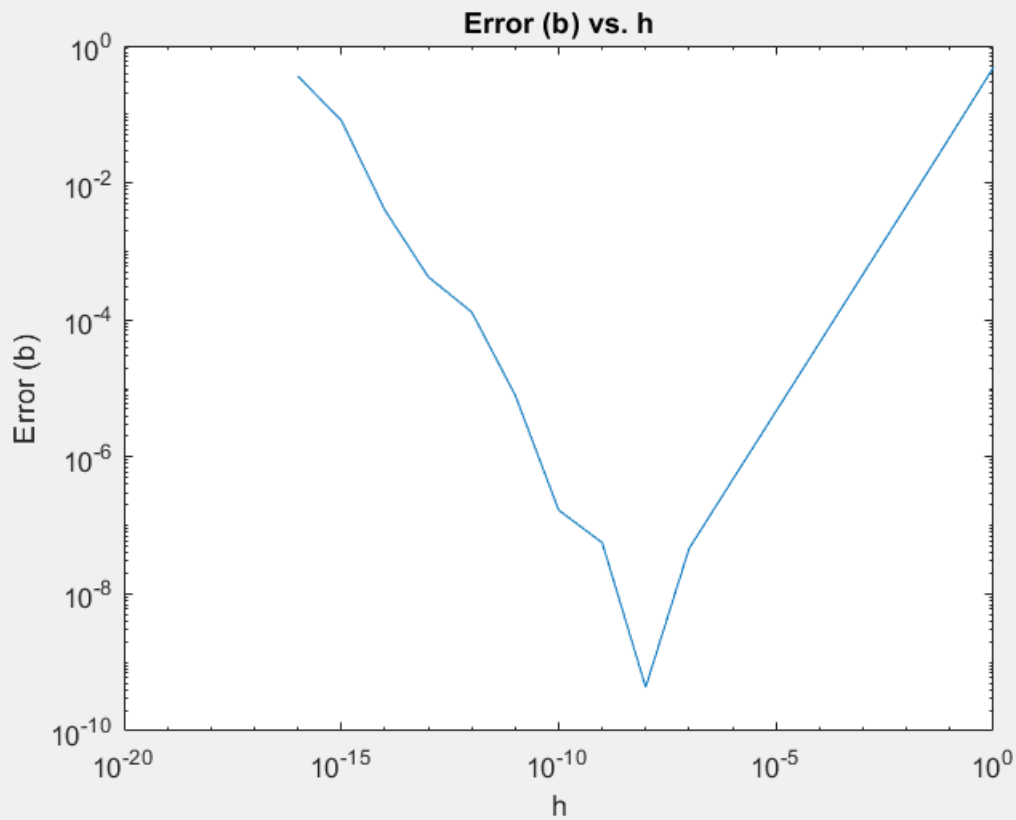


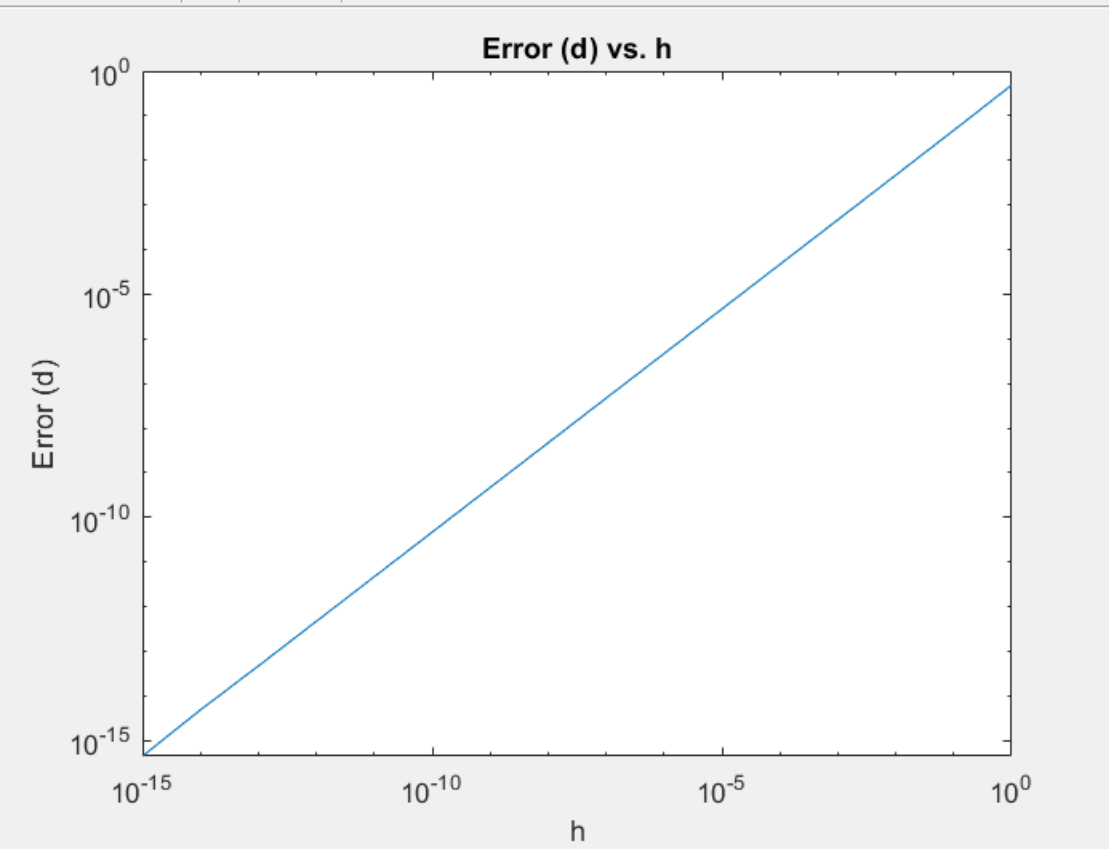
problem_A2.m ✕ problem_A3.m ✕ gecp.m ✕ +

```
1      x0 = 1.2;
2      f_prime_exact = cos(x0);
3      h = 10.^(0:-1:-16);
4      f_prime_approx = (sin(x0 + h) - sin(x0)) ./ h;
5      better_approx = (2 * cos(x0 + h/2) .* sin(h/2)) ./ h;
6      error_1 = abs(f_prime_exact - f_prime_approx);
7      error_2 = abs(f_prime_exact - better_approx);
8
9      figure;
10     loglog(h, error_1);
11     xlabel("h")
12     ylabel("Error (b)")
13     title("Error (b) vs. h")
14
15     figure;
16     loglog(h, error_2);
17     xlabel("h")
18     ylabel('Error (d)')
19     title('Error (d) vs. h')
```

Figure 1

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```
1 % Make the matrix A as defined in the problem.
```

```
2 n = 100;
```

```
3 A = -1 * tril(ones(n), -1) + eye(n);
```

```
4 A(:, end) = 1;
```

```
6 % Make the random vector.
```

```
7 x = randn(100, 1);
```

```
9 % Calculate b.
```

```
10 b = A * x;
```

```
12 % Part (a).
```

```
13 k = cond(A);
```

```
15 % Part (b).
```

```
16 x_ge = A \ b;
```

```
17 norm_error_1 = norm(x - x_ge, 2);
```

```
19 % Part (c).
```

```
20 [Q,R] = qr(A, 0);
```

```
21 x_qr = R \ (Q' * b);
```

```
22 norm_error_2 = norm(x - x_qr, 2);
```

```
24 % Part (d).
```

```
25 %  $P^*A*Q = L*U...$ 
```

```
26 [L, U, P, Q] = gecp(A);
```

```
27 x_gecp = Q * inv(U) * inv(L) * P * b;
```

```
28 norm_error_3 = norm(x - x_gecp, 2);
```