

Question 1:

After successfully implementing a procedure to determine if a provided matrix is positive definite using cholesky decomposition, I found that the estimated flop count of $O(n^3)$ corresponds closely to the matrix size vs time graph that was produced by said procedure. This graph can be found under 'cholesky.png' in this submission. This time complexity makes sense because the code has to iterate through three for-loops of that are from roughly 0 to n , meaning that we will have a flop count of roughly $(\frac{1}{3})n^3 + O(n^2)$, which reduces to a time complexity of $O(n^3)$.

Question 2:

This code uses Gaussian Elimination with partial pivoting to solve $Ax = b$ where $A \in \mathbb{R}^{n \times n}$, $b \in \mathbb{R}^n$, and $x \in \mathbb{R}^n$. The code overwrites the entries of A that are zeroed out with the m values calculated within the process. This saves memory but makes the code slightly more complex. We only use partial pivoting to solve this instead of complete pivoting, which means we shift the rows around instead of every individual entry. This function has a time complexity of $O(n^3)$ but a flop count of $(\frac{2}{3})n^3 + O(n^2)$ as we calculated in lecture. The partial pivoting of this doesn't save a ton of time, but it does help with rounding errors. This is because dividing by a very small number will cause a lack of precision, so we make sure the code will always divide by the absolute largest number to keep adequate precision while only slightly increasing time complexity (i.e. only adding a n^2 factor).