

This is predominantly a computational homework

**Problem 1.**

Write a program (in Matlab, C++ or Python) that, given an  $N \times N$  matrix  $A$  as input, finds the  $LU$  decomposition of  $A$ . In writing this program you do not have to take into account pivoting (row interchanges). In other words: you may assume that the row reductions never generate a zero on the diagonal.

**Problem 2.**

For  $N = 4$ ,  $N = 10$  and  $N = 20$  run the program you wrote on the **symmetric** matrix  $A$ , whose entries are given by

$$\begin{cases} A[i, i] = 6 & i = 1, 2, \dots, N, \\ A[i, i+1] = 1.25 & i = 1, 2, \dots, N-1, \\ A[i, i+2] = 1.25 & i = 1, 2, \dots, N-2, \\ A[i, j] = 0 & \text{for } |i-j| \geq 3. \end{cases} \quad (1)$$

Display the full matrices  $L$  and  $U$  only for  $N = 10$ .

**Problem 3.**

- (a) Given the  $LU$  decomposition of a square matrix  $A$ , how can you easily calculate the determinant of  $A$ ?
- (b) Add a few lines to the program you wrote in Problem 1 so that it now also computes the determinant of  $A$ . Run the new program on the matrices from Problem 2. Do not display the full matrices  $L$  and  $U$ , but only the computed determinants of  $A$ .

**Problem 4.**

Let  $B$  be the  $N \times N$  matrix with entries

$$B[i, j] = \frac{1}{i+j+1} \text{ for } 1 \leq i, j \leq N.$$

Run your program (including the determinant computation) on  $B$  for  $N = 3, 4, 5$  and  $10$ . How does your program perform if you take  $N = 20$ ? Display only the full matrices for  $N = 10$ . Display the determinants for  $N = 3, 4, 5, 10$  and  $20$  (if available).