

MATH 477/577. DUE NOV. 4

NAME: _____

HOMEWORK/COMPUTER ASSIGNMENT

ID: _____

HOMEWORK SET # 4

DATE: _____

Please read lectures 14 ~ 19 in your textbook and review your lecture notes. Graduate students do problems with a star ONLY; undergraduate students do problems without a star ONLY. When submit your work, please use this problem sheet as your cover page.

Question 1.

Fundamental concepts on conditioning and stability.

(a): Polynomial root-finding problem is a classical ill-conditioned problem. Consider Wilkinson's polynomial, $\omega(x) = \prod_{i=1}^{20} (x - i) = (x - 1)(x - 2) \cdots (x - 20) = a_0 + a_1x + \cdots + a_{19}x^{19} + x^{20}$. The 14th root is 14. Using the definition of the condition number, calculate the condition number of this problem if we slightly perturb $a_{14} \approx 4.02 \times 10^{10}$.

(b): Problem 14.1 and 14.2.

(c*): same as part (a)

(d*): Problem 14.1 and 14.2.

(e*): Problem 15.1.

Question 2.

Fundamental concepts on the stability of QR and back substitution

(a): Problem 17.2

(b): Problem 18.1 and 18.4

(c): Problem 19.1.

(d*): Problem 17.2.

(e*): Problem 18.1 and 18.4

(f*): Problem 19.1.

Computer Assignment #4 for ALL students:

(1): Do problem 12.3.

(2): Read lecture 19 carefully and repeat the example using $m=50$ and $n=10$.