

- Zip all your files and label the zip file as **[Roll number in lower case]\_hw7.zip**
- The scripts will be executed and compared against the submitted PDF file.
- Submit a single zip file containing .tex, .m, .pdf and image files only.
- Generic instructions from previous homeworks stand.
- **This assignment is to be done entirely in Octave**

This assignment involves the following tasks,

1. **Coding:** Write a function that takes in a square matrix  $A$  and a vector  $b$ , and computes  $x = A^{-1}b$  using QR decomposition.
2. **Validation:** For matrix size  $n$  ranging from 1–1,000, plot the  $L_\infty$  error in  $x$  between your QR-code and  $A \backslash b$  operation in Octave. What does this backslash operator do in Octave?
3. **Timing-I:** Compare the computational time against matrix size  $n$  (1–1,000) for four separate methods: 1. Your QR code, 2. Octave's inbuilt QR code, 3. `inv(A)*b`, and 4.  $A \backslash b$ . See below to create random invertible matrices. Note: The timings should only involve the time taken to run the QR code and not pre-processing, plotting, etc. You may loop the section a few times and take the average, if required. Comment on your results.
4. **Timing-II:** For your QR-code create a plot that shows the: 1. Total computational time, 2. Time for generating  $Q$  and  $R$ , and 3. Time for back-substitution and solving for  $x$  against matrix size  $n$ . You should be able to get this information when you perform Task 3. Comment on your results.

**Random Square Matrix:** To create a random invertible  $n \times n$  matrix, define  $A_n = I_n - \mathbf{v}\mathbf{v}^T$ , where  $\mathbf{v}$  is a randomly generated  $n \times 1$  vector and  $I_n$  is the identity matrix of size  $n$ .

**Error Definition:** The  $L_\infty$  error between two vectors  $\mathbf{x}$  and  $\hat{\mathbf{x}}$  arrays is defined as

$$L_\infty = \max(|x_i - \hat{x}_i|) \quad \forall i = 1, 2, \dots, n$$