

HM 1 - Serie 9

Aufgabe 1

$$a) \quad \text{cond}_{\infty}(A) = \|A\|_{\infty} \cdot \|A^{-1}\|_{\infty} = 3 \cdot 20001 = 60003$$

$$b) \quad \frac{\|x - \tilde{x}\|_{\infty}}{\|x\|_{\infty}} \leq \text{cond}_{\infty}(A) \cdot \frac{\|b - \tilde{b}\|}{\|b\|} = \text{cond}_{\infty}(A) \cdot \frac{\varepsilon}{1} = \frac{1}{100}$$

$$\varepsilon = \frac{0.01}{60003} = 1.67 \cdot 10^{-7}$$

$$c) \quad \tilde{x} = \left(\begin{array}{ccc|c} 1 & 0 & 2 & 1 \\ 0 & 1 & 0 & 1 \\ 10^{-9} & 0 & 10^{-9} & 1.67 \cdot 10^{-7} \end{array} \right) = \begin{pmatrix} -0.997 \\ 1 \\ 0.998 \end{pmatrix}$$

$$x = \left(\begin{array}{ccc|c} 1 & 0 & 2 & 1 \\ 0 & 1 & 0 & 1 \\ 10^{-9} & 0 & 10^{-9} & 0 \end{array} \right) = \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$$

$$\frac{\|x - \tilde{x}\|_{\infty}}{\|x\|_{\infty}} = 3.33 \cdot 10^{-3}$$

$$d) \quad \frac{\|x - \tilde{x}\|_{\infty}}{\|x\|_{\infty}} \leq \frac{\text{cond}_{\infty}(A)}{1 - \text{cond}_{\infty}(A) \cdot \frac{\|A - \tilde{A}\|_{\infty}}{\|A\|_{\infty}}} \cdot \left(\frac{\overbrace{\|A - \tilde{A}\|_{\infty}}^{3 \cdot 10^{-7}}}{\|A\|_{\infty}} + \frac{\|b - \tilde{b}\|_{\infty}}{\|b\|_{\infty}} \right)$$
$$= 0.0161$$