BLG202E – Midterm Exam Part B

Spring 2023, Duration: 30 minutes exam + 10 minutes for uploading

Instructions:

- Do NOT communicate with other people, including your friends, classmates, and family members!
- This is an open-book exam.
- Give your answers in English.
- Use an A4 paper for each question.
- Write the question number, your Name and İTÜ ID on the top of each page and sign all pages.
- Scan or take photo of your answers and upload them on Ninova within a pdf file **before the deadline**!
- There will be no extension for time without penalty. There will be a late submission option for 5 mins where you will lose 10 points.

ANSWER ONLY ONE OPTION FROM THE FOLLOWIG QUESTIONS:

Question 3)

OPTION 1

a) Let
$$A = \begin{bmatrix} 1 & 4 & 7 \\ 2 & 8 & 5 \\ 3 & 6 & 9 \end{bmatrix}$$
 by applying Gaussian elimination, the following $PA = LU$ factorization can be written:

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 4 & 7 \\ 2 & 8 & 5 \\ 3 & 6 & 9 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 4 & 7 \\ 0 & -6 & -12 \\ 0 & 0 & -9 \end{bmatrix}$$

Compute the determinant of A using the factorization.

b) Consider the following linear system

$$2x + 2cy = 2c$$
$$x + y = 2$$

where c is a parameter that can take very large values

- j) Apply simple Gaussian elimination without any pivoting. Find the solution.
- ii) Apply Gaussian elimination with scaled pivoting. Find the solution.
- iii) Compare the results

OPTION 2

Let

$$\begin{pmatrix} 1 & 1 & 2 \\ 2 & 2 & 7 \\ 3 & 5 & 8 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 5 \\ 6 \\ 8 \end{pmatrix}$$

- (a) (15 pts) Let $A = \begin{pmatrix} 1 & 1 & 2 \\ 2 & 2 & 7 \\ 3 & 5 & 8 \end{pmatrix}$. Find a matrix P such that PA = LU where L is a lower triangular and U is an upper triangular matrix (only use Gaussian Elimination).
- (b) (10 pts) By using the results of part a), explain how to find a solution for the above system.

QUESTION 4)

OPTION 1

An experiment was carried by varying the parameter x and the measurements, f(x), are given in the table below.

| х | f(x) |
|------|------|
| 7.0 | 2 |
| 8.3 | 3 |
| 9.4 | 4 |
| 11.3 | 5 |

- i) Assume that the measurements are modeled as $\hat{f}(x) = k(x-5)$. Derive the optimal value of the parameter k in the the least squares sense.
- ii) Compute the least squares error corresponding to the value of k found in part i).

OPTION 2

Fit the least square line y = ax + b for the data given below: