

Q3

The condition number of M is

$$\kappa(M) = \|M\| \|M^{-1}\|$$

From slide FT-04, we know that

$$M = \begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & \bar{W}_N^1 & \bar{W}_N^2 & \dots & \bar{W}_N^{(N-1)} \\ 1 & \bar{W}_N^2 & \bar{W}_N^4 & \dots & \bar{W}_N^{2(N-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \bar{W}_N^{(N-1)} & \bar{W}_N^{2(N-1)} & \dots & \bar{W}_N^{(N-1)(N-1)} \end{bmatrix}$$

Where W is the N th root of unity

Since

$$M^{-1} = \frac{1}{N} \bar{M}$$

We have

$$M^{-1} = \frac{1}{N} \begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & W_N^1 & W_N^2 & \dots & W_N^{(N-1)} \\ 1 & W_N^2 & W_N^4 & \dots & W_N^{2(N-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & W_N^{(N-1)} & W_N^{2(N-1)} & \dots & W_N^{(N-1)(N-1)} \end{bmatrix}$$

Since for any value k , $|\bar{W}_N^k| = \left| e^{\frac{-2\pi i k}{N}} \right| = 1$

Similarly, for any value k , $|W_N^k| = \left| e^{\frac{2\pi i k}{N}} \right| = 1$

Thus, using the 1-norm:

$$\begin{aligned} \kappa(M) &= \|M\|_1 \|M^{-1}\|_1 = \left(\max_c \sum_r |M_{r,c}| \right) \left(\max_c \sum_r \frac{1}{N} |\bar{M}_{r,c}| \right) \\ &= (N)(1) \\ \kappa(M) &= N \end{aligned}$$

Thus, the condition number of M using the 1-norm is N .