

5a)

By solving

$$\begin{bmatrix} 2 & 3 & 1 \\ 6 & 8.9999 & 6 \\ 4 & 8 & 11 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ -2 \end{bmatrix}$$

We get

$$x^{(true)} = \begin{bmatrix} 1.416562515622656 \\ -0.499925011248312 \\ -0.333349997500375 \end{bmatrix}$$

b)

Where (i) is the ith row of A

$$\left[ \begin{array}{ccc|c} 2 & 3 & 1 & 1 \\ 6 & 8.9999 & 6 & 2 \\ 4 & 8 & 11 & -2 \end{array} \right] \rightarrow \begin{array}{l} \text{(2)} - (6/2)\text{(1)} \\ \text{(3)} - (4/2)\text{(1)} \end{array} \rightarrow \left[ \begin{array}{ccc|c} 2 & 3 & 1 & 1 \\ 0 & -0.0001 & 3 & -1 \\ 0 & 2 & 9 & -4 \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} 2 & 3 & 1 & 1 \\ 0 & -0.0001 & 3 & -1 \\ 0 & 2 & 9 & -4 \end{array} \right] \rightarrow \begin{array}{l} \text{(3)} - (2/-0.0001)\text{(2)} \end{array} \rightarrow \left[ \begin{array}{ccc|c} 2 & 3 & 1 & 1 \\ 0 & -0.0001 & 3 & -1 \\ 0 & 0 & 60009 & -20004 \end{array} \right]$$

Using backward substitution

We get that  $60009x_3 = -20004$ , or  $x_3 \approx -0.33335$

Then

$$\begin{aligned} (-0.0001)x_2 + (3)x_3 &= -1 \rightarrow (-0.0001)x_2 + (3)(-0.33335) = -1 \rightarrow (-0.0001)x_2 - 1.0000 = -1 \\ &\rightarrow (-0.0001)x_2 = 0.0000 \rightarrow x_2 = 0 \end{aligned}$$

Thus,

$$(2)x_1 + (3)x_2 + (1)x_3 = 1 \rightarrow (2)x_1 - 0.33335 = 1 \rightarrow (2)x_1 = 1.3334 \rightarrow x_1 = 0.6667$$

We get

$$x^{(no-povit)} = \begin{bmatrix} 0.6667 \\ 0 \\ -0.33335 \end{bmatrix}$$

c)

Where (i) is the ith row of A

$$\left[ \begin{array}{ccc|c} 2 & 3 & 1 & 1 \\ 6 & 8.9999 & 6 & 2 \\ 4 & 8 & 11 & -2 \end{array} \right] \xrightarrow{(2)} \xrightarrow{(1)} \left[ \begin{array}{ccc|c} 6 & 8.9999 & 6 & 2 \\ 2 & 3 & 1 & 1 \\ 4 & 8 & 11 & -2 \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} 6 & 8.9999 & 6 & 2 \\ 2 & 3 & 1 & 1 \\ 4 & 8 & 11 & -2 \end{array} \right] \xrightarrow{(2) - (2/6)(1)} \xrightarrow{(3) - (4/6)(1)} \left[ \begin{array}{ccc|c} 6 & 8.9999 & 6 & 2 \\ 0 & 0.0001 & -1.0000 & 0.33334 \\ 0 & 2.0000 & 7.0000 & -3.3333 \end{array} \right]$$

$$(2/6)(1) = (0.33333)(1) = [2.0000 \quad 2.9999 \quad 2.0000 \quad | \quad 0.66666]$$

$$(4/6)(1) = (0.66667)(1) = [4.0000 \quad 6.0000 \quad 4.0000 \quad | \quad 1.3333]$$

$$\left[ \begin{array}{ccc|c} 6 & 8.9999 & 6 & 2 \\ 0 & 0.0001 & -1.0000 & 0.33334 \\ 0 & 2.0000 & 7.0000 & -3.3333 \end{array} \right] \xrightarrow{(3) - (2.0000/0.0001)(2)} \left[ \begin{array}{ccc|c} 6 & 8.9999 & 6 & 2 \\ 0 & 0.0001 & -1.0000 & 0.33334 \\ 0 & 0 & 20007 & -6670.1 \end{array} \right]$$

$$(2.0000/0.0001)(2) = (20000)(2) = [0 \quad 2.0000 \quad -20000 \quad | \quad 6666.8]$$

Using backward substitution

We get that  $20007x_3 = -6670.1$ , or  $x_3 \approx -0.33339$

Then

$$\begin{aligned} (0.0001)x_2 + (-1.0000)x_3 &= 0.33334 \rightarrow (0.0001)x_2 + (-1.0000)(-0.33339) = 0.33334 \rightarrow \\ (0.0001)x_2 + 0.33339 &= 0.33334 \rightarrow (0.0001)x_2 = -0.00005 \rightarrow x_2 = -0.5 \end{aligned}$$

Thus,

$$\begin{aligned} (6)x_1 + (8.9999)x_2 + (6)x_3 &= 2 \rightarrow (6)x_1 + (8.9999)(-0.5) + (6)(-0.33339) = 2 \\ \rightarrow (6)x_1 - (4.5000) - (2.0003) &= 2 \rightarrow (6)x_1 = 8.5003 \rightarrow x_1 = 1.4167 \end{aligned}$$

We get

$$x^{(povit)} = \begin{bmatrix} 1.4167 \\ -0.5 \\ -0.33339 \end{bmatrix}$$

d)

$$x^{(true)} = \begin{bmatrix} 1.416562515622656 \\ -0.499925011248312 \\ -0.333349997500375 \end{bmatrix}$$

$$x^{(no-povit)} = \begin{bmatrix} 0.6667 \\ 0 \\ -0.33335 \end{bmatrix}$$

$$x^{(povit)} = \begin{bmatrix} 1.4167 \\ -0.5 \\ -0.33339 \end{bmatrix}$$

$$\|x^{(true)}\|_2 = \sqrt{\sum_{i=1}^n x^{(true)}_i^2} = 1.5387321399036$$

$$Relative\ Error = \frac{\|x^{(true)} - x^{(no-povit)}\|_2}{\|x^{(true)}\|_2} = \frac{\left\| \begin{bmatrix} 0.7498625156 \\ -0.499925011248312 \\ 0.00000000249963 \end{bmatrix} \right\|_2}{1.5387321399036} = \frac{0.90123182876194}{1.5387321399036} \approx 0.5857$$

$$Relative\ Error = \frac{\|x^{(true)} - x^{(povit)}\|_2}{\|x^{(true)}\|_2} = \frac{\left\| \begin{bmatrix} -0.00013748437735 \\ 0.00007498875169 \\ 0.00004000249963 \end{bmatrix} \right\|_2}{1.5387321399036} = \frac{0.000161633743}{1.5387321399036} \approx 0.0001$$