

2)

a)

$$n = 1$$

$$A = [2_{11}]$$

$$\text{Error } \hat{u}_{11} = \frac{2_{11}}{1+\epsilon}$$

$$\hat{u}_{11} = \frac{2_{11}}{1+\theta_1}$$

$$\hat{u}_{11} (1+\theta_1) = 2_{11}$$

$$\hat{u}_{11} + \hat{u}_{11} \theta_1 = 2_{11}$$

$$\hat{u}_{11} = 2_{11} - \hat{u}_{11} \theta_1$$

$$\hat{u}_{11} = 2_{11} + \delta 2_{11} \text{ s } \delta 2_{11} = -\hat{u}_{11} \theta_1$$

$$|\delta 2_{11}| = |\hat{u}_{11} \theta_1|$$

$$\ddot{L} \ddot{U} = A \Delta A$$

$$\ddot{L} = C \ddot{U}$$

$$\hat{U} = [\ddot{U}_n]$$

$$|\delta \ddot{U}_n| = |0, \ddot{U}_n|$$

$$= |0, \ddot{U}_n|$$

$$\leq r, |\ddot{U}_n| \approx |0, 1| \leq r,$$

$$= \delta_n \ddot{U}_n$$

$$= \delta_n |1| |\ddot{U}_n|$$

$$= \delta_n |1| |\ddot{U}|$$

$$|\delta \ddot{U}_n| \leq \delta_n |1| |\ddot{U}|$$

$$|\Delta A| \leq \delta_n (2) |\ddot{U}|$$



b) induction

$$A_{00} + \Delta A_{00} = \overset{u}{L_0} \overset{u}{U_0}$$

$$|\Delta A_{00}| \leq \gamma_n |L_0| |U_0|$$

$$A \in P^{(n+1)}(n+1)$$

$$A = \left( \begin{array}{c|c} A_{00} & A_{01} \\ \hline a_{10}^T & a_{11} \end{array} \right)$$

$$\rightarrow |A_{00} + \Delta A_{00}| = \overset{u}{L_0} \overset{u}{U_0}$$

$$|\Delta A_{00}| \leq \gamma_n |L_0| |U_0|$$

$$\boxed{|\Delta A_{00}| \leq \gamma_{n+1} |L_0| |U_0|}^{(201)}$$

$\rightarrow$  using Theorem 6.4.1.3

$$y = (L + \Delta L) \vec{x}$$

$$|\Delta L| \leq \max(\delta \delta_{n+1}) (L)$$

$$y = L \vec{x} + \Delta L \vec{x}$$

$$|L \vec{x} - y| = |\Delta L \vec{x}|$$

$$|\Delta L \vec{x}| = |\Delta L| |\vec{x}|$$

$$\leq \delta_n |L| |\vec{x}|$$

$$L_{00} \vec{v}_{01} = a_{01} - \Delta L_{00} \vec{v}_{01}$$

$$\text{finding } \delta a_{01} = -\Delta L_{00} \vec{v}_{01}$$

$$|\delta a_{01}| = |\Delta L_{00}| |\vec{v}_{01}|$$

$$< \delta_{n+1} |L_{00}| |\vec{v}_{01}|$$

2nd -

$$\boxed{|\delta a_{01}| \leq \delta_{n+1} |L_{00}| |\vec{v}_{01}|}$$



$$\Rightarrow u = \alpha_1 - \lambda_0^T u_0$$

$$\text{for given } u = y - Ax$$

$$\hat{u} = y - Ax + \delta u$$

$$\text{where } \delta u \leq \delta_n \|A\| \|x\| +$$

$$\delta \| \hat{u} \|$$

$$\leq \delta_n (\|A\| \|x\| + \| \hat{u} \|)$$

$$\delta u = \delta y$$

$$\hat{u} = y - Ax + \delta y$$

$$\delta y \leq \delta_n (\|A\| \|x\| + \| \hat{u} \|)$$

$$u_{11} = \alpha_1 - \lambda_0^T u_0$$

$$\boxed{u_{11} = \alpha_1 - \lambda_0^T u_0 + \delta \alpha_1}$$

QED-3

$$\rightarrow \lambda_{10}^T v_{00}^v = a_{10}^T$$

$$v_{00}^{vT} \lambda_{10} = a_{10}$$

$$(v_{10}^{vT} + \Delta v_{00}^{vT}) \lambda_{10}^v = a_{10}$$

$$v_{10}^{vT} \lambda_{10}^v + \Delta v_{00}^{vT} \lambda_{10}^v = a_{10}$$

$$a_{10}^T = \lambda_{10}^{vT} v_{00}^v + \lambda_{10}^{vT} \Delta v_{00}^v$$

$$\lambda_{10}^{vT} v_{00}^v = a_{10}^T \delta a_{10}^T$$

$$|\delta a_{10}^T| = |\lambda_{10}^{vT} \Delta v_{00}^v|$$

$$\leq (\lambda_{10}^{vT} | \delta \eta | | v_{00}^v )$$

$$= \delta \eta (\lambda_{10}^{vT} | v_{00}^v )$$

w-4  $\boxed{|\delta a_{10}^T| \leq \delta \eta + 1 (\lambda_{10}^{vT} | v_{00}^v )}$

Using 2nd

$$\left( \frac{\lambda_{00} + \Delta}{a_{10}^T} \right)$$



using  $\rho_{01} = 1, 2, 3, 4$

$$\left( \begin{array}{c|c} A_{00} + \Delta A_{00} & a_{01} + \delta a_{01} \\ \hline a_{10}^T + \delta a_{10}^T & d_{11} + \delta d_{11} \end{array} \right)$$

$$= \left( \begin{array}{c|c} L_{00}^u & L_{00}^u \\ \hline L_{10}^u & L_{10}^u \end{array} \right)$$

$$= \left( \begin{array}{c|c} L_{00}^u & 0 \\ \hline L_{10}^u & 1 \end{array} \right) \left( \begin{array}{c|c} U_{00}^u & U_{01}^u \\ \hline 0 & U_{11}^u \end{array} \right)$$

$$= \left( \begin{array}{c|c} L_{00}^u & L_{00}^u \\ \hline L_{10}^u & L_{10}^u \end{array} \right)$$

which implies

$$\left( \begin{array}{c|c} A_{00} & a_{01} \\ \hline a_{10}^T & d_{11} \end{array} \right) + \left( \begin{array}{c|c} \Delta A_{00} & \delta a_{01} \\ \hline \delta a_{10}^T & \delta d_{11} \end{array} \right)$$

$$= \left( \begin{array}{c|c} L_{00}^u & 0 \\ \hline L_{10}^u & 1 \end{array} \right) \left( \begin{array}{c|c} U_{00}^u & U_{01}^u \\ \hline 0 & U_{11}^u \end{array} \right)$$

$$\begin{pmatrix} | \Delta A_{00} \rangle & | \delta a_{01} \rangle \\ | \delta a_{10} \rangle & \delta a_{11} \end{pmatrix} \leq$$

$$\gamma_{n+1} \left( \begin{array}{c|c} L_{00}^{(0)} & 0 \\ \hline 0 & L_{00}^{(0)} \end{array} \right) \begin{array}{c|c} 0 & \delta a_{01} \\ \hline \delta a_{10} & \delta a_{11} \end{array}$$

$$\leq \gamma_{n+1} \left( \begin{array}{c|c} L_{00}^{(0)} & 0 \\ \hline 0 & 1 \end{array} \right) \left( \begin{array}{c|c} 0 & \delta a_{01} \\ \hline 0 & \delta a_{11} \end{array} \right)$$

The above result holds true for all  $\alpha$