

CP.2.3.3, Sauer3

Let A be the n -by- n matrix with entries

$$a_{ij} = |i - j| + 1.$$

Define $x = (1, \dots, 1)^T$ and $b = Ax$. For $n = 100, 200, 300, 400$, and 500 , use the python program from Computer Problem 2.1.1 or Numpy's `numpy.linalg.solve` command to compute \mathbf{x} , the double precision computed solution. Calculate the infinity norm of the forward error for each solution. Find the five error magnification factors of the problems $Ax = b$, and compare with the corresponding condition numbers.

Hint: Note that this $a_{ij} = |i - j| + 1$ formula is the same with 0-base indexing (Python) or 1-base indexing (Sauer and Matlab). Here is a code snippet to generate A with $n = 5$.

```
n = 5
A = np.zeros( [ n, n ], dtype=float )
for i in range(0,n):
    for j in range(0,n):
        A[i,j] = abs( i - j ) + 1.
print(A)
```

```
[[1.  2.  3.  4.  5.]
 [2.  1.  2.  3.  4.]
 [3.  2.  1.  2.  3.]
 [4.  3.  2.  1.  2.]
 [5.  4.  3.  2.  1.]]
```