Introduction to Numerical Analysis - na211

Assignment 4 - Linear Algebra

Question 1.

Show that:

$$||x - y|| \ge |||x|| - ||y|||; \quad x, y \in \mathbb{R}^n$$

Question 2.

Show that:

$$||AB|| \le ||A|| ||B||; \quad A, B \in \mathbb{R}^n \times \mathbb{R}^n$$

Question 3.

For the linear system Ax = b given by $\begin{pmatrix} 9.7 & 6.6 \\ 4.1 & 2.8 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 9.7 \\ 4.1 \end{pmatrix}$ estimate the *condA*.

Question 4.

Solve the linear system:
$$\begin{cases} 4x_1 - x_2 + x_3 = 7 \\ 4x_1 - 8x_2 + x_3 = -21 \\ -2x_1 + x_2 + 5x_3 = 15 \end{cases}$$

using:

- Jacobi
- Gauss Seidel

Starting in both from the initial guess: $x^0 = (1,2,2)$

Question 5.

The values
$$x_1 = x_2 = 1.000$$
 are the solutions to:
$$\begin{cases} 1.133x_1 + 5.281x_2 = 6.414 \\ 24.14x_1 - 1.210x_2 = 22.93 \end{cases}$$

- Use four-digit arithmetic and *Gaussian Elimination* without pivoting to find a computed approximate solution to the system.
- Same as above but use partial pivoting.

Question 6.

Use the power method with 9 iterations to locate an eigenvalue and eigenvector for the matrix: $\begin{pmatrix} 5 & -1 & 7 \\ -1 & -1 & 1 \\ 7 & 1 & 5 \end{pmatrix}$. Check with Python/MATLAB.

Good luck.