

1)

$$A = \begin{pmatrix} 0 & 4 & 1 \\ -5 & 4 & 7 \\ -1 & 3 & 2 \end{pmatrix}$$

$$\begin{array}{ccc|ccc} 0 & 4 & 1 & 1 & 0 & 0 \\ -5 & 4 & 7 & 0 & 1 & 0 \\ -1 & 3 & 2 & 0 & 0 & 1 \end{array} \xrightarrow{R_1 \leftrightarrow R_2} \begin{array}{ccc|ccc} -5 & 4 & 7 & 0 & 1 & 0 \\ 0 & 4 & 1 & 1 & 0 & 0 \\ -1 & 3 & 2 & 0 & 0 & 1 \end{array} \xrightarrow{R_1 = \frac{R_1}{-5}} \begin{array}{ccc|ccc} 1 & -\frac{4}{5} & -\frac{7}{5} & 0 & -\frac{1}{5} & 0 \\ 0 & 4 & 1 & 1 & 0 & 0 \\ -1 & 3 & 2 & 0 & 0 & 1 \end{array}$$

$$\xrightarrow{R_3 = R_1 + R_3} \begin{array}{ccc|ccc} 1 & -\frac{4}{5} & -\frac{7}{5} & 0 & -\frac{1}{5} & 0 \\ 0 & 4 & 1 & 1 & 0 & 0 \\ 0 & \frac{11}{5} & \frac{3}{5} & 0 & -\frac{1}{5} & 1 \end{array} \xrightarrow{R_2 = \frac{R_2}{4}} \begin{array}{ccc|ccc} 1 & -\frac{4}{5} & -\frac{7}{5} & 0 & -\frac{1}{5} & 0 \\ 0 & 1 & \frac{1}{4} & \frac{1}{4} & 0 & 0 \\ 0 & \frac{11}{5} & \frac{3}{5} & 0 & -\frac{1}{5} & 1 \end{array}$$

$$\xrightarrow{R_1 = R_1 + \frac{4}{5}R_2} \begin{array}{ccc|ccc} 1 & 0 & -\frac{4}{5} & \frac{1}{5} & -\frac{1}{5} & 0 \\ 0 & 1 & \frac{1}{4} & \frac{1}{4} & 0 & 0 \\ 0 & \frac{11}{5} & \frac{3}{5} & 0 & -\frac{1}{5} & 1 \end{array} \xrightarrow{R_3 = R_3 - \frac{11}{5}R_2} \begin{array}{ccc|ccc} 1 & 0 & -\frac{4}{5} & \frac{1}{5} & -\frac{1}{5} & 0 \\ 0 & 1 & \frac{1}{4} & \frac{1}{4} & 0 & 0 \\ 0 & 0 & \frac{1}{20} & -\frac{1}{20} & -\frac{1}{5} & 1 \end{array}$$

$$\xrightarrow{R_3 = 20R_3} \begin{array}{ccc|ccc} 1 & 0 & -\frac{4}{5} & \frac{1}{5} & -\frac{1}{5} & 0 \\ 0 & 1 & \frac{1}{4} & \frac{1}{4} & 0 & 0 \\ 0 & 0 & 1 & -11 & -4 & 20 \end{array} \xrightarrow{R_1 = R_1 + \frac{4}{5}R_3} \begin{array}{ccc|ccc} 1 & 0 & 0 & -13 & -5 & 24 \\ 0 & 1 & \frac{1}{4} & \frac{1}{4} & 0 & 0 \\ 0 & 0 & 1 & -11 & -4 & 20 \end{array}$$

$$\xrightarrow{R_2 = R_2 - \frac{1}{4}R_3} \begin{array}{ccc|ccc} 1 & 0 & 0 & -13 & -5 & 24 \\ 0 & 1 & 0 & 3 & 1 & -5 \\ 0 & 0 & 1 & -11 & -4 & 20 \end{array}$$

$$A^{-1} = \begin{pmatrix} -13 & -5 & 24 \\ 3 & 1 & -5 \\ -11 & -4 & 20 \end{pmatrix}$$

From MATLAB:  $A^{-1} = \begin{pmatrix} -13-5.15e-14 & -5-1.87e-14 & 24+8.88e-14 \\ 3+1.02e-14 & 1+3.55e-15 & -5-1.78e-14 \\ -11-4.09e-14 & -4-1.42e-14 & 20+7.11e-14 \end{pmatrix}$

The hand computed solution is correct:

Hand Comp:  $AA^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

MATLAB:  $AA^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 1.42e-14 & 1+7.11e-15 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

2)

$$x = \begin{pmatrix} 0 \\ 4 \\ 0 \\ -3 \end{pmatrix} \quad A = \begin{pmatrix} 0 & 4 & 1 \\ -5 & 4 & 7 \\ -1 & 3 & 2 \end{pmatrix} \quad b = \begin{pmatrix} 0 & 2 \\ 3 & 0 \end{pmatrix}$$

$$a) \|x\|_2 = \sqrt{0^2 + 4^2 + 0^2 + (-3)^2} \quad \|x\|_\infty = \max |x|$$

$$= \sqrt{25} = 5 \quad = 4$$

$$\|A\|_\infty = \max(5, 16, 6) \quad \|B\|_\infty = \max(3, 2)$$

$$= 16 \quad = 3$$

$$b) \text{cond}_\infty(A) = \|A\|_\infty \|A^{-1}\|_\infty \longrightarrow \max(42, 9, 35) = 42$$

$$= (16)(42)$$

$$= 672$$

$$\begin{array}{c|c} 0 & 2 \\ 3 & 0 \end{array} \begin{array}{c} 1 \\ 0 \end{array} \xrightarrow{R_2 \leftrightarrow R_1} \begin{array}{c|c} 3 & 0 \\ 0 & 2 \end{array} \begin{array}{c} 0 \\ 1 \end{array} \xrightarrow{R_1 = \frac{R_1}{3}} \begin{array}{c|c} 1 & 0 \\ 0 & 2 \end{array} \begin{array}{c} 0 \\ 1 \end{array} \xrightarrow{R_2 = \frac{R_2}{2}} \begin{array}{c|c} 1 & 0 \\ 0 & 1 \end{array} \begin{array}{c} 0 \\ \frac{1}{2} \end{array}$$

$$\text{cond}_\infty(B) = \|B\|_\infty \|B^{-1}\|_\infty \longrightarrow \max(\frac{1}{2}, \frac{1}{3}) = \frac{1}{2}$$

$$= (3)(\frac{1}{2})$$

$$= 1.5$$

$$c) \|B\|_2 = \max_{x \in \mathbb{R}^n} \frac{\|Ax\|_2}{\|x\|_2}$$

$$Ax = \begin{pmatrix} 0 & 2 \\ 3 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 2x_2 \\ 3x_1 \end{pmatrix}$$

$$\|Ax\|_2 = \sqrt{(2x_2)^2 + (3x_1)^2} \quad \|x\|_2 = \sqrt{x_1^2 + x_2^2}$$

$$= \sqrt{4x_2^2 + 9x_1^2}$$

$$\text{When } x = \begin{pmatrix} 1 \\ 0 \end{pmatrix}: \|Ax\|_2 = 3 \text{ and } \|x\|_2 = 1, \text{ so } \frac{\|Ax\|_2}{\|x\|_2} = 3$$

$$\text{When } x = \begin{pmatrix} 0 \\ 1 \end{pmatrix}: \|Ax\|_2 = 2 \text{ and } \|x\|_2 = 1, \text{ so } \frac{\|Ax\|_2}{\|x\|_2} = 2$$

$$\|B\|_2 = \max(3, 2)$$

$$= 3$$