

Remember to adequately label all plots and include any MATLAB scripts and functions with your solutions. A clear and complete presentation of your solutions is required for full credit.

1. Sauer, Section 2.1, Exercise 2(c).
2. Sauer, Section 2.1, Exercise 5.
3. Write the following MATLAB functions.
 - (a) `function [L,U] = naive_gauss(A)` that returns the unit lower triangular matrix L and upper triangular matrix U such that $A = LU$ obtained by Gaussian elimination without partial pivoting.
 - (b) `function x = utri_solve(U,b)` that solves the upper triangular system $U\mathbf{x} = \mathbf{b}$ using backward substitution.
 - (c) `function x = ltri_solve(L,b)` that solves the lower triangular system $L\mathbf{x} = \mathbf{b}$ using forward substitution.

Use your functions to solve the system from Problem 1. Remember, to use the LU decomposition to solve $A\mathbf{x} = \mathbf{b}$, you must first solve $L\mathbf{y} = \mathbf{b}$ then solve $U\mathbf{x} = \mathbf{y}$.

4. This problem explores the relationship between condition number and the volume of a random parallelepiped in 4-dimensional space whose sides are unit vectors. Let $\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3, \mathbf{a}_4$ be vectors which emanate from a given vertex of the parallelepiped and describe its sides. By a well-known result from geometry, the volume of the parallelepiped is then $|\det(A)|$, where A is the matrix having $\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3, \mathbf{a}_4$ as its columns. Your program for this problem should do the following.
 - (a) Generate 4 random column vectors of size 4-by-1 by viewing them as the columns of a 4-by-4 random matrix $\mathbf{A} = \text{rand}(4)$.
 - (b) Normalize the columns using the command $\mathbf{A} = \mathbf{A} * \text{diag}(1./\text{sqrt}(\text{sum}(\mathbf{A}.*\mathbf{A})))$. Provide some comments to explain what this operation does.
 - (c) Compute the volume of the parallelepiped defined by the normalized vectors. Your program must use the LU factorization for computing the determinant (i.e. do not use the command `det(A)`).
 - (d) Compute the condition number $\kappa(A)$ with the command `cond(A)`.
 - (e) Repeat the process 1000 times, and produce a scatter plot of $|\det(A)|$ versus $1/\kappa(A)$.

What are the maximum and minimum values found for $|\det(A)|$? What is the condition number corresponding to each of these values? How can you explain the extreme values of the condition number and the corresponding values of the determinant?