Introduction to Computational Mathematics Quiz 1 Solution 8^{th} October, 2018

- 1. (a) (2 pts) Find the condition number of the function $f(x) = \log x$.
 - (b) (2 pts) Using the above result, show that $\log x$ is ill-conditioned near x = 1.
 - (c) (2 pts) Show that the function $f(x) = \sqrt{x}$ for x > 0 is well-condition by computing the condition number.

(a)

$$\kappa_f(x) = \left| \frac{x \cdot f'(x)}{f(x)} \right| = \left| \frac{x \cdot \frac{1}{x}}{\log x} \right| = \left| \frac{1}{\log x} \right|$$

(Process + Answer : 1 + 1 points)

(b) Taking the limit as x goes to 1, we will have

$$\lim_{x \to 1} \kappa_f(x) = \lim_{x \to 1} \left| \frac{1}{\log x} \right| = \infty$$

(Compute the limit: 1 point)

The condition number $\kappa_f(x)$ will be very large for x near 1, hence it's ill-conditioned.

(Conclusion: 1 point)

(c)

$$\kappa_f(x) = \left| \frac{x \cdot f'(x)}{f(x)} \right| = \left| \frac{x \cdot \frac{1}{2\sqrt{x}}}{\sqrt{x}} \right| = \frac{1}{2}$$

(Compute the condition number $\kappa_f(x)$: 1 point)

The condition number $\kappa_f(x)$ will be $\frac{1}{2}$ for every x, hence it's well-conditioned.

. (Conclusion: 1 point)

2. (4 pts) For the matrix A, please write the pseudo code and use twice "for loops" to perform an LU factorization.

$$A = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 2 & 3 \\ -1 & -3 & 0 \end{bmatrix}$$

.

function [L,U] = lufact(A)

$$n = length(A);$$

 $L = eye(n);$

for
$$j = 1:n-1$$

. for
$$i = j+1:n$$

$$L(i,j) = A(i,j) / A(j,j);$$

$$A(i,j:n) = A(i,j:n) - L(i,j)*A(j,j:n);$$

. end

end

$$U = triu(A);$$

(1-st For Loop + 2-nd For Loop + Compute L + Compute U: 1+1+1+1 points)