

Name: \_\_\_\_\_

**MATH 320: QUIZ 5**

(1) (6 points) Define the matrix

$$A = \begin{bmatrix} 2 & -1 & 3 \\ 4 & 1 & 0 \\ -2 & 0 & 2 \end{bmatrix}.$$

- (a) Compute an LU Decomposition using “Naive Gaussian elimination.” What are  $L$  and  $U$ ?
- (b) Solve the equation  $Ax = (1, 2, 1)^T$  for  $x$  by first solving  $Ld = b$  and then solving  $Ux = d$  (using  $L$  and  $U$  from the last step). What are  $d$  and  $x$ ?

- (c) Compute the LU Decomposition using “Gaussian elimination with partial pivoting.” What are L, U, and P?

- (2) (4 points) Write a MATLAB function that computes a Cholesky decomposition for a  $3 \times 3$  matrix  $A$  (assuming the input is symmetric and positive semi-definite). Precise wording is not as important as conceptual accuracy. Don't use the `chol` function!