

## REVIEW - CHAPTER 2/1

- x.xx. Give four equivalent conditions for the non-singularity of an  $n \times n$  matrix  $A$ .
- x.xx. How many solutions can have a linear system  $Ax = b$ ?
- 2.31. (a) State one defining property of a *singular* matrix  $A$ .
- (b) Suppose that the linear system  $Ax = b$  has two distinct solutions  $x$  and  $y$ . Use the property you gave in part a to prove that  $A$  must be singular.

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- x.xx. Give the definition of the vector  $p$ -norm and particularly for  $p=1, 2$  and  $\infty$ .
- x.xx. Give three properties of any vector  $p$ -norm.
- 2.51. In 2-D, is it possible to have two vectors  $x$  and  $y$  that  $\|x\|_p > \|y\|_1$  but  $\|x\|_{\infty} < \|y\|_{\infty}$ ? Give an example.
- x.xx. Given a norm of vector  $x$ , give the definition of the matrix norm for an  $n \times n$  matrix  $A$ , and particularly for  $p=1$  and  $\infty$ .
- x.xx. Give five properties of any matrix norm.
- 2.22-2.24. True or false: (a) The norm of a singular matrix is zero; (b) if  $\|A\| = 0$ , then  $A = 0$ ;
- (c)  $\|A\|_1 = \|A^T\|_{\infty}$ .

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- x.xx. (a) How is the condition number of a matrix  $A$  defined for a given matrix norm?
- 2.25. (b) True or false: If  $A$  is any  $n \times n$  nonsingular matrix, then  $\text{cond}(A) = \text{cond}(A^{-1})$ .
- x.xx (c) Write the relation between the relative change in the solution, and the relative change in the problem data and the condition number.
- x.xx. (d) How is the condition number used in estimating the accuracy (the number of accurate digits) of a computed solution to a linear system  $Ax = b$ ?

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- 2.63. (a) In solving a linear system  $Ax = b$ , what is meant by the residual of an approximate solution  $x$ ?
- x.xx. (b) How the relative change in the solution is bounded by the relative residual and the condition number of  $A$ ?
- (c) Does a small relative residual always imply that the solution is accurate? Why?
- (d) Does a large relative residual always imply that the solution is inaccurate? Why?

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### True or false:

- 2.1. If a matrix  $A$  is nonsingular, then the number of solutions to the linear system  $Ax = b$  depends on the particular choice of right-hand-side vector  $b$ .
- 2.6. An underdetermined system of linear equations  $Ax = b$  where  $A$  is an  $m \times n$  matrix with  $m < n$ , always has a solution.
- 2.26. In solving a nonsingular system of linear equations, Gaussian elimination with partial pivoting usually yields a small residual even if the matrix is ill-conditioned.

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- 2.35. Specify an elementary elimination matrix that zeros the last two components of the vector:  $[3 \ 2 \ -1 \ 4]^T$ .
- 2.36. Specify a  $4 \times 4$  permutation matrix that interchanges the 2nd and 4th components of any 4-vector.
- 2.39. Consider the following matrix:  
 $A = [4 \ -8 \ 1; 6 \ 5 \ 7; 0 \ -10 \ -3]$ , whose LU factorization we wish to compute using Gaussian elimination: What will the initial pivot element be if:
- (a) No pivoting is used?
- (b) Partial pivoting is used?
- (c) Complete pivoting is used?

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2.45. If  $A$  and  $B$  are  $n \times n$  matrices, with  $A$  nonsingular, and  $c$  is an  $n$ -vector, how would you efficiently compute the product  $A^{-1}Bc$ ?

2.46. In a floating-point system having 10 decimal digits of precision, if Gaussian elimination with partial pivoting is used to solve a linear system whose matrix has a condition number of  $10^3$ , and whose input data are accurate to full machine precision, about how many digits of accuracy would you expect in the solution?

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2.74. List three advantages of Cholesky factorization compared with LU factorization.

2.77. What is the Cholesky factorization of the following matrix:  $\begin{bmatrix} 4 & 2 \\ 2 & 2 \end{bmatrix}$ ?

2.80. Suppose you have already solved the  $n \times n$  linear system  $Ax = b$  by LU factorization and back-substitution. What is the further cost (order of magnitude) of solving a new system:

(a) With the same matrix  $A$  but a different right-hand-side vector?

(b) With the matrix changed by adding a matrix of rank one?

(c) With the matrix  $A$  changed completely?