

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.

REVIEW - CHAPTER 2/1

- x.xx. Give the definition of the vector p -norm and particularly for $p=1, 2$ and ∞ .
- 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 $\|x\|_1 > \|y\|_1$ 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 ∞ .
- 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) $\|A\|_2 = \|A^T\|_\infty$.

REVIEW - CHAPTER 2/1

- 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 $Ax = b$?

REVIEW - CHAPTER 2/1

- 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?

REVIEW - CHAPTER 2/2

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.

REVIEW - CHAPTER 2/2

- 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 4×4 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?

REVIEW - CHAPTER 2/2

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?

REVIEW - CHAPTER 2/2

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

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

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?