

11. Tutorial on the lecture „Introduction to Numerical Mathematics“

Problem 38:

Determine the  $LU$ -decomposition of the following matrix

$$A = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 1 & 4 & 9 & 16 \\ 1 & 8 & 27 & 64 \\ 1 & 16 & 81 & 256 \end{pmatrix}$$

Solve the linear system  $Ax = b$  for  $b = (3, 1, -15, -107)^T$  as well as for  $b = (10, 20, 46, 116)^T$ .

Problem 39:

Consider the matrix

$$A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix}.$$

Calculate  $\text{cond}_1(A)$ ,  $\text{cond}_2(A)$  and  $\text{cond}_\infty(A)$ .

Problem 40:

Which value of  $c$  leads to zero in the second pivot position of the matrix:

$$A = \begin{pmatrix} 1 & c & 0 \\ 2 & 4 & 1 \\ 3 & 5 & 1 \end{pmatrix}$$

For exactly that value of  $c$ , calculate a  $PLU$  decomposition such that  $PA = LU$ !

Problem 41:

Consider a band-matrix with  $\alpha$  lower subdiagonals and  $\beta$  upper subdiagonals for  $\alpha, \beta \in \mathbb{N}$ . The  $LU$ -decomposition return two band-matrices. How many subdiagonals do not vanish if the Gaussian-elimination is done

- (a) without pivot search and
- (b) with pivot search?

Problem 42:

Are the following symmetric matrices positive/negative definite?

$$H_1 = \begin{pmatrix} 4 & 1 & -1 \\ 1 & 2 & 1 \\ -1 & 1 & 2 \end{pmatrix}, \quad H_2 = \begin{pmatrix} -1 & 1 & 2 \\ 1 & 2 & 2 \\ 2 & 2 & 17 \end{pmatrix}.$$