## CS 210N: Numerical and Scientific Computing

## Tutorial - 3

1. In general, which matrix norm is easier to compute, $\|\boldsymbol{A}\|_{1}$ or $\|\boldsymbol{A}\|_{2}$ ? Why?
2. What is the condition number of the following matrix using the 1 -norm?

$$
\left[\begin{array}{ccc}
4 & 0 & 0 \\
0 & -6 & 0 \\
0 & 0 & 2
\end{array}\right]
$$

Does you answer differ using the $\infty$ - norm?
3. Is the magnitude of the determinant of a matrix a good indicator of whether the matrix is nearly singular? If so, why? If not, what is a better indicator of near singularity?
4. Let $\mathrm{A}=\operatorname{diag}(1 / 2)$ be an n x n diagonal matrix with all its diagonal entries equal to $1 / 2$.
(a) What is the value of $\operatorname{det}(\mathrm{A})$ ?
(b) What is the value of cond(A)?
(c) What conclusion can you draw from these results?
5. Classify each of the following matrices as well-conditioned or ill-conditioned:

$$
\left[\begin{array}{cc}
10^{10} & 0 \\
0 & 10^{10}
\end{array}\right]\left[\begin{array}{cc}
10^{-10} & 0 \\
0 & 10^{-10}
\end{array}\right]\left[\begin{array}{ll}
1 & 2 \\
2 & 4
\end{array}\right]
$$

6. What is the Cholesky factorization of the following matrix

$$
\left[\begin{array}{ll}
4 & 2 \\
2 & 2
\end{array}\right]
$$

7. Using infinity norm, compute the condition number of the matrix $\left[\begin{array}{cc}7 & 8 \\ 9 & 10\end{array}\right]$.
8. What is the inverse of the following matrix?

$$
\left[\begin{array}{ccc}
1 & 0 & 0 \\
1 & -1 & 0 \\
1 & -2 & 1
\end{array}\right]
$$

9. True or False: (a) The norm of a singular matrix is zero, (b) A symmetric positive definite matrix is always well-conditioned.
10. Under what circumstances does a small residual vector $\boldsymbol{r}=\boldsymbol{b} \boldsymbol{-} \boldsymbol{A} \boldsymbol{x}$ imply that $\boldsymbol{x}$ is an accurate solution to the linear system $\boldsymbol{A x}=\boldsymbol{b}$ ?
