## CS 210N: Numerical and Scientific Computing

## Tutorial – 3

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

$$\begin{bmatrix} 4 & 0 & 0 \\ 0 & -6 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

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 A = diag(1/2) be an n x n diagonal matrix with all its diagonal entries equal to  $\frac{1}{2}$ .
  - (a) What is the value of det(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:

| $10^{10}$ | 0                | $10^{-10}$ | 0                 | [1 | 2] |
|-----------|------------------|------------|-------------------|----|----|
| 0         | 10 <sup>10</sup> | 0          | 10 <sup>-10</sup> | 2  | 4  |

6. What is the Cholesky factorization of the following matrix

$$\begin{bmatrix} 4 & 2 \\ 2 & 2 \end{bmatrix}$$

7. Using infinity norm, compute the condition number of the matrix  $\begin{bmatrix} 7 & 8 \\ 9 & 10 \end{bmatrix}$ .

8. What is the inverse of the following matrix?

$$\begin{bmatrix} 1 & 0 & 0 \\ 1 & -1 & 0 \\ 1 & -2 & 1 \end{bmatrix}$$

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 r = b - Ax imply that x is an accurate solution to the linear system Ax = b?