Math 614 Numerical Linear Algebra (Bueler)

Assigned 9/10/21

Assignment #3

Due Friday 17 September, 2021 at the start of class

Please read Lectures 2, 3, and 4 in the textbook *Numerical Linear Algebra* by Trefethen and Bau. Then do the following exercises.

P8. On page 12 of the textbook, equation (2.4) says $(AB)^* = B^*A^*$. Prove this by showing that the matrix entries are equal.

P9. On page 21 of the textbook, equation (3.10) gives a formula for the ∞ -norm of an $m \times n$ matrix. Prove it:

$$||A||_{\infty} = \max_{1 \le i \le m} ||a_i^*||_1.$$

Exercise 2.6 in Lecture 2.

Exercise 3.2 in Lecture 3.

Exercise 3.3 in Lecture 3. Do parts (a) and (b) only.

Exercise 4.3 in Lecture 4. Use the svd command on *A*. Write a MATLAB/OCTAVE (or PYTHON, JULIA, ...) function of the form vismat (A). Start by checking that the input matrix *A* is in fact 2×2 , and that its entries are real. Correctness of the program is more important than figure appearance.