END SEMESTER MAKEUP EXAMINATIONS VI SEMESTER: COMPUTATIONAL LINEAR ALGEBRA JUNE 2022

Q1. Show that $S = \{(x+2y, 2x - 3y) | x, y \text{ in } R\}$ is a subspace of $R^2(3)$

Q2. Let $A = (a_{ij})$ be an m×n real matrix. Define $||A|| = \max |a_{ij}|$. Show that this defines a matrix norm. Is it a consistent norm? Justify your answer.

[A matrix norm is consistent if $||AB|| \le ||A|| ||B||$] (4)

Q3. Determine the dimension of and a basis for the row space of $A = \begin{bmatrix} 2 & -1 & 2 & 3 \\ 1 & 0 & 1 & 1 \\ 0 & 2 & 0 & -1 \\ 1 & 1 & -3 & 4 \end{bmatrix}$ (3)

Q4. Show that for any m by n matrix A with real entries $||A||_{\infty} = \max_{1 \le i \le m} \sum_{j=1}^{n} |a_{ij}|(3)$

Q5. If $F \in \mathbb{R}^{m \times n}$ is non-singular and ||F|| < 1, then show that I - F is non-singular and that $||(I - F)^{-1}|| \le \frac{1}{1 - ||F||}$ (3)

Q6. Let $A = \begin{pmatrix} 3 & 4 & 1 \\ 2 & 5 & 2 \\ 1 & -2 & 1 \end{pmatrix}$. Create a zero at $(3, 1)^{\text{th}}$ position using Givens rotation. Take $s = \frac{1}{\sqrt{10}}, c = \frac{3}{\sqrt{10}}(2)$ Q7. Obtain full SVD of $A = \begin{pmatrix} 3 & 1 & 1 \\ -1 & 3 & 1 \end{pmatrix}$ (6) Q8. For $A = \begin{bmatrix} -2 & -1 & 1 \\ 1 & 0 & 1 \\ 3 & -1 & 4 \end{bmatrix}$ find the condition numbers $K_1(A)$ and $K_{\infty}(A)$. $\begin{bmatrix} k_p(A) = \|A\|_p \|A^{-1}\|_{p'} \|A\|_1 = \max\{column \ sum\}, \|A\|_{\infty} = \max\{row \ sum\} \end{bmatrix}$ (3)

Q9. Suppose

 $Ax = b, A \in \mathbb{R}^{n \times n}, 0 \neq b \in \mathbb{R}^{n}, \qquad (A + \Delta A)y = b + \Delta b, \Delta A \in \mathbb{R}^{n \times n}, \Delta b \in \mathbb{R}^{n}$ with $\|\Delta A\| \leq \varepsilon \|A\|$ and $\|\Delta b\| \leq \varepsilon \|b\|$. If $\varepsilon k(A) = r < 1$, then show that $A + \Delta A$ is nonsingular and that $\frac{\|y-x\|}{\|x\|} \leq \frac{2\varepsilon k(A)}{1-r}$ (3)

Q10. Obtain LU factorization of $A = \begin{bmatrix} 7 & -2 & 1 \\ 14 & -7 & -3 \\ -7 & 11 & 18 \end{bmatrix}$ using Gaussian Elimination without pivoting and hence solve the system Ax = b where $b = \begin{pmatrix} 12 \\ 17 \\ 5 \end{pmatrix}$ (6)

Q11. Obtain LU factorization of $A = \begin{bmatrix} 1 & 3 & 4 & 0 \\ -3 & -6 & -7 & 2 \\ 3 & 3 & 0 & -4 \\ -5 & -3 & 2 & 9 \end{bmatrix}$ using Gauss Elimination with

partial pivoting(4)

Q12. Obtain QR factorization of
$$A = \begin{bmatrix} 1 & 4 & 3 \\ 4 & 1 & 2 \\ 3 & 2 & 1 \end{bmatrix}$$
 using Householder Reflections
$$\begin{bmatrix} H = I - \frac{2}{v^T v} v v^T, v = x \pm ||x||_2 e_1 \end{bmatrix} (6)$$

Q13. Write any two advantages of Givens rotations over Householder reflections(2) Q14. If A in $R^{n \times n}$ is positive definite and X in $R^{n \times k}$ has rank k, then show that $B=X^TAX$ in $R^{k \times k}$ is also positive definite.

[A square matrix A of order n is said to be positive definite if $x^{T}Ax > 0$ for all non-zero vectors x](2)