Test 1

Name: _____

(5) 1. Define *swamping* in floating point arithmetic.

(5) 2. Define *digit cancellation* in floating point arithmetic.

- (9) 3. Let a = 0.0123401 and b = 1236.01. Using 3 decimal digit rounding arithmetic, compute the following:
 - (a) $\bar{a} = \mathrm{fl}(a)$
 - (b) $\bar{b} = \mathrm{fl}(b)$
 - (c) $\bar{c} = \mathrm{fl}(\bar{a} + \bar{b})$
- (3) 4. How is the machine precision, μ , related to the distance between neighboring floats?

(4) 5. State the fundamental axiom of floating point arithmetic.

- (25) 6. On Conditioning and Stability
 - (a) What is a well conditioned problem?

(b) Describe what a relative condition number is.

(c) What is a backward stable computation?

(d) How can we use the ideas of conditioning and stability to evaluate the error in a computation?

(27) 7. Let
$$A = \begin{bmatrix} 2 & 0 & 0 \\ 4 & -1 & 3 \\ -6 & -1 & 8 \end{bmatrix}$$
.

(a) Give L and U from the A = LU factorization of A.

(b) Explain how pivoting effects the multipliers.

(c) Explain how a |small| pivot element, $a_{kk}^{(k-1)}$, adversely effects the Gaussian elimination process.

(10) 8. Solve Ax = b, where PA = LU and

$$P = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \quad L = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix}, \quad U = \begin{bmatrix} 1 & 3 \\ 0 & 1 \end{bmatrix}, \quad \text{and } b = \begin{bmatrix} 5 \\ 2 \end{bmatrix}.$$

(6) 9. Let \bar{x} be a computed solution to Ax = b and $r = b - A\bar{x}$ be the residual. Describe in plain English the following

 $\frac{\|A^{-1}r\|}{\|x\|}.$

(6) 10. If A is $n \times n$ and u and v are $n \times 1$, then how many flops are required to compute:

(a)
$$(uv^t)A$$
?

(b) $u(v^t A)$?