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Assignment #10 Due Mon, Wed 31

1. Let $x, y \in \mathbb{C}^n$ be such that $x \neq y$ and $||x||_2 = ||y||_2 \neq 0$. Show that there is a unique reflector matrix P such that Px = y if and only if $\langle x, y \rangle \in \mathbb{R}$.

2 (JPE, May 2010). Let

$$A = \left[\begin{array}{rrr} 3 & -3 \\ 0 & 4 \\ 4 & -1 \end{array} \right]$$

Find the QR factorization of A by Householder reflectors.

3 (JPE, May 1992). Compute the condition number κ_{∞} for the matrix

$$A_n = \left(\begin{array}{cc} 1 & 2\\ 2 & 4+n^{-2} \end{array}\right)$$

Now, suppose that the systems $A_n x = b$, n = 1, 2, ..., are being solved for some $b \in \mathbb{R}^2$ on a computer employing binary floating point arithmetic with a 23 digit mantissa, and using chopped arithmetic. For which values of n can the computed solution be trusted? (Hint: first write down the unit roundoff (machine precision) **u**).