

**Exercise 2.1**

Given the matrix

$$A = \begin{pmatrix} 0 & 2 & 0 \\ 3 & 4 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

- a) Confirm  $A$  has no LU factorization
- b) permute the matrix and compute LU

**Exercise 2.2**

$$f(x) = x^2 + 3x - 4 \text{ (or } x^2 + 4x - 4)$$

- a) use fixed-point iteration, converges at  $x_0 = 1$  to  $x_* = 1$  ?
- b) use newton method to compute  $x_1, x_2$  at  $x_0 = 1$  (or 0)

**Exercise 2.3**

Eigenvalue algorithm: Choose an algorithm of your choice for a given problem and explain why you chose that algorithm (e.g. choose rayleigh and describe all advantages and disadvantages, and write down the algorithm).

**Exercise 2.4**

Least-squares for the problem:

$$\begin{pmatrix} 1 & 1 \\ 2 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ -5 \end{pmatrix}$$

**Exercise 2.5 Theory**

**SVD** was one big questions: What is SVD and when do we need it, what are the individual matrices and elements, how are they related? (e.g. the individual  $\sigma_i^2$  are the eigenvalues of  $A^T A$ , the columns of  $U$  contain the left singular vectors, the columns of  $V$  contain the right singular vectors,  $\sigma_r$  gives the rank of  $A$ , etc.).

The rest of the theory questions were half complexity/convergence rate questions.