

**Problem 2:** Assume that a computer can perform  $10^6$  multiplications per second. Estimate the time that it would take to evaluate the determinant of a  $100 \times 100$  matrix  $M$ . You should not assume that you know the  $LU$  factorization of  $M$  but that you obtain it in approximately  $(1/3)n^3$  operations (See Table 6.1 in page 277 of the text.)

*Table 6.1.* Operations Count for  $A \rightarrow U$

Step	Additions	Multiplications	Divisions
1	$(n-1)^2$	$(n-1)^2$	$n-1$
2	$(n-2)^2$	$(n-2)^2$	$n-2$
$\vdots$	$\vdots$	$\vdots$	$\vdots$
$n-1$	1	1	1
Total	$\frac{n(n-1)(2n-1)}{6}$	$\frac{n(n-1)(2n-1)}{6}$	$\frac{n(n-1)}{2}$

**Problem 3:** Let  $a = 10^{-10}$  and consider the system

$$\begin{pmatrix} 1 & 1 \\ a & 0 \\ 0 & a \end{pmatrix} X = \begin{pmatrix} -a \\ 1+a \\ 1-a \end{pmatrix}$$

Part I: Set up the normal equations  $A^T A X = A^T B$ . Verify by hand that  $X = [1, -1]^T$  is the solution of the normal equations, corresponding to the least square solution.

Part II: Try computing the least square solution using MATLAB with the normal equations. Compare the solution with the exact solution obtained in Part I.

Part III: Use MATLAB `qr` command to compute the least square solution by the QR method and compare again with the solution obtained in Part I.

**Problem 4:** Consider the non-linear system

$$x^2 + y^2 = 4, \quad x^2 - y^2 = 1,$$

Part I: Check that the exact solutions are the four points with coordinates  $x = \pm\sqrt{2.5}$ ,  $y = \pm\sqrt{1.5}$ .

Part II: Using as initial guess  $x_0 = 1.6$ ,  $y_0 = 1.2$  perform one iteration using Newton's method.

Part III: Write a MATLAB program to implement Newton's method.