## CS 322: Introduction to Scientific Computing

## Spring 2003 Practice Prelim 2

Handed out: Saturday, April 5 (on the web).

This examination lasted 75 minutes and had 75 points total. Students were permitted to use an  $8\frac{1}{2}'' \times 11''$  crib-sheet with notes written on both sides (same as this year). The course was somewhat farther along when this exam was given.

1. [5 points] Is the  $2 \times 2$  matrix

$$\left(\begin{array}{cc} .9 & .1 \\ -.1 & .9 \end{array}\right)$$

a Givens rotation? Why or why not?

- 2. [5 points] Let C be a symmetric positive definite matrix whose Cholesky factorization is  $C = GG^T$ . What kind of matrix is G? Be as specific as possible.
- 3. [5 points] Consider finding a root of  $f(x) = \sin x x^2 .5$  using Newton's method. Write down the formula for  $x^{(k+1)}$  in terms of  $x^{(k)}$  for this particular f.
- 4. [5 points] Write down an example of a  $2 \times 2$  matrix that is simultaneously symmetric and orthogonal.
- 5. [10 points] Consider finding roots of the function  $f(x) = x^2 9$ . Which of the following intervals would work best as the starting interval if you were planning to use the bisection method: [-2,0], [0,2], or [2,4]? Briefly explain why.
- 6. [15 points] Let U be an  $(n+1) \times n$  matrix that is upper triangular except for the the last row. (In other words, U(i,j) = 0 for all (i,j) satisfying  $j < i \le n$ .) How many flops, accurate to the leading term, are required to reduce this matrix to upper triangular form using Givens rotations?
- 7. [15 points] For the matrix U in the last question, suppose one wants to solve min  $||U\mathbf{x} \mathbf{b}||_2$  for some vector  $\mathbf{b}$  using the method of normal equations. Determine how many flops (accurate to the leading term) are required for this computation.
- 8. [15 points] Let U be an  $n \times n$  matrix that is upper triangular except for a single entry in the lower triangular portion at position (i, j) (so i > j). Can this matrix be reduced to upper triangular with a single Givens rotation? (In other words, is there an  $n \times n$  Givens rotation G such that GU is upper triangular?) Explain your answer. Most likely your answer will depend on i and j.