

`C = swap(C,1,2)`

and repeat the operations. (You can complete this example in Exercise 8.) This time we get the system

$$\begin{bmatrix} 0 & 1-u & 1-2u \\ 1 & 1 & 2 \end{bmatrix}$$

Here $1-u$ and $1-2u$ are nearly the same. But this is harmless, as the system

$$\begin{bmatrix} 0 & 1 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

has the acceptable solution. Choosing to pivot on the 1 instead of the u makes the difference. While both choices of pivot lead to a roundoff error, the choice of the larger value in the (2, 1) position means that the scalar m will be smaller and thus the arithmetic adjustments in the replacement will also be smaller.

The *partial pivoting strategy* is to *pivot on the largest entry (in absolute value) below the pivot entry and in the same column*. In our example, the two eligible entries in the first column are u and 1. The partial pivoting strategy chooses 1 since it is larger. MATLAB utilizes Gaussian Elimination with partial pivoting in the `A\b` function, which, as we have seen provides an accurate answer to the example system.

MATLAB Exercises

1. Let

`x = pi*10^32`

`y = sqrt(2)*10^-101`

Show that $x + y$ and x are identical floating point numbers. Then progressively raise the exponent on y until you find a value for which $x + y$ and x are different. Looking at the exponents on x and y , explain what happened here.

2. MATLAB can represent complex numbers easily. Look at `sqrt(-1)`. Then use the quadratic formula to find the roots of $x^2 + x + 1$ with MATLAB.

$$\begin{aligned} & -0.5000 + 0.8660i \\ & -0.5000 - 0.8660i \end{aligned}$$

3. MATLAB has some important conventions for displaying matrices. Try the following:

`A = rand(4)*10`

`1000*A`

Do you get the same thing? The entries of A and $A*1000$ appear to be the same (in base 10), but the exponents are different. Where does the display show this difference in the exponents? Now try the following:

`v = [1 2^-53]`

Is $v(1)$ the same as 1? Is $v(2)$ the same as 0?

→ yes

→ No, it's 1.102×10^{-16}

4. Roundoff error will occur with very simple computations. Try the following:

`1/5 == .2` ✓

`1/5 + 1/5 == .4` ✓

`1/5 + 1/5 + 1/5 == .6` ← not equal

`1/5 + 1/5 + 1/5 + 1/5 == .8`

When does MATLAB start to indicate that these expressions are not equal? As a general rule, you should not rely on the function `==`. As we see here, small differences can emerge between values that are mathematically the same. A better check is to test for proximity with

`abs(1/5 + 1/5 + 1/5 - .6) < 2`

5. Look at the following:

$$2^{1023} = 8.9885 \cdot 10^{307}$$

and

$$2^{1024} = \text{Inf}$$

This is *overflow*. Try the following to see if Inf behaves in a reasonable way:

$$\text{Inf} * 2 = \text{Inf}$$

$$\text{Inf}^2 = \text{Inf}$$

$$1/\text{Inf} = 0$$

$$\text{Inf} + 2 = \text{Inf}$$

$$2 - \text{Inf} = -\text{Inf}$$

$$\text{Inf} * \text{Inf} = \text{Inf}$$

$$\text{Inf} + \text{Inf} = \text{Inf}$$

6. Try these:

$$\text{Inf} - \text{Inf} = \text{NaN}$$

$$\text{Inf} / \text{Inf} = \text{NaN}$$

The indeterminate forms $\text{Inf} - \text{Inf}$ and Inf / Inf are NaN, read as "not a number." Describe what happens with the following:

$$\text{NaN} * 2 = \text{NaN}$$

$$\text{NaN}^2 = \text{NaN}$$

$$1/\text{NaN} = \text{NaN}$$

$$\text{NaN} + 2 = \text{NaN}$$

7. *Underflow* occurs when a computation leads to an exponent smaller than the minimum exponent allowed by the floating point arithmetic. Compare

$$2^{-1100} = 0$$

with

$$2^{-1000} = 9.3326 \cdot 10^{-302}$$

Find the largest exponent e for which 2^e causes underflow.

-1075

8. Use the MATLAB commands `swap`, `scale`, and `replace` to find the solution to the example system used in the discussion.

9. Use the MATLAB commands `swap`, `scale`, and `replace` and partial pivoting to find the solution to the system $A = \text{magic}(3)$; $b = [1; 2; 3]$. The partial pivoting strategy will require a row switch.

8.

$$\begin{bmatrix} 0 & 1 & 1 \\ 1 & 1 & 2 \end{bmatrix} = C$$

$$C = \text{swap}(C, 1, 2)$$

$$\begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \end{bmatrix}$$

$$C = \text{replace}(C, 1, -1, 2)$$

$$\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix}$$

$$\text{So } x=1, y=1$$

$$\begin{bmatrix} 0 & 1-u & 1-2u \\ 1 & 1 & 2 \end{bmatrix} = C$$

$$C = \text{swap}(C, 1, 2)$$

$$\begin{bmatrix} 1 & 1 & 2 \\ 0 & 1-u & 1-2u \end{bmatrix}$$

$$C = \text{replace}(C, 1, \frac{-1}{1-u}, 2)$$

$$\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix}$$

9.

$$A = \text{magic}(3), b = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

$$C = [A, b]$$

$$\begin{bmatrix} 8 & 1 & 6 & 1 \\ 3 & 5 & 7 & 2 \\ 4 & 9 & 2 & 3 \end{bmatrix}$$

$$C = \text{scale}(C, 1, \frac{1}{8})$$

$$\begin{bmatrix} 1 & \frac{1}{8} & \frac{3}{4} & \frac{1}{8} \\ 3 & 5 & 7 & 2 \\ 4 & 9 & 2 & 3 \end{bmatrix}$$

$$C = \text{replace}(C, 2, -3, 1)$$

$$\begin{bmatrix} 1 & \frac{1}{8} & \frac{3}{4} & \frac{1}{8} \\ 0 & 4.625 & 4.75 & 1.625 \\ 4 & 9 & 2 & 3 \end{bmatrix}$$

$$C = \text{replace}(C, 3, -4, 1)$$

$$\begin{bmatrix} 1 & \frac{1}{8} & \frac{3}{4} & \frac{1}{8} \\ 0 & 4.625 & 4.75 & 1.625 \\ 0 & 8.5 & -1 & 2.5 \end{bmatrix}$$

$$C = \text{swap}(C, 2, 3)$$

$$\begin{bmatrix} 1 & \frac{1}{8} & \frac{3}{4} & \frac{1}{8} \\ 0 & 8.5 & -1 & 2.5 \\ 0 & 4.625 & 4.75 & 1.625 \end{bmatrix}$$

$$C = \text{scale}(C, 2, \frac{1}{8.5})$$

$$\begin{bmatrix} 1 & \frac{1}{8} & \frac{3}{4} & \frac{1}{8} \\ 0 & 1 & -0.1176 & 0.2941 \\ 0 & 4.625 & 4.75 & 1.625 \end{bmatrix}$$

$$C = \text{replace}(C, 1, -\frac{1}{8}, 2)$$

$$\begin{bmatrix} 1 & 0 & .7647 & .0882 \\ 0 & 1 & -0.1176 & 0.2941 \\ 0 & 4.625 & 4.75 & 1.625 \end{bmatrix}$$

$$C = \text{replace}(C, 3, -4.625, 2)$$

$$\begin{bmatrix} 1 & 0 & .7647 & .0882 \\ 0 & 1 & -0.1176 & 0.2941 \\ 0 & 0 & 5.2941 & 0.2647 \end{bmatrix}$$

$$C = \text{scale}(C, 3, \frac{1}{5.2941})$$

$$\begin{bmatrix} 1 & 0 & .7647 & .0882 \\ 0 & 1 & -0.1176 & 0.2941 \\ 0 & 0 & 1 & .05 \end{bmatrix}$$

$$C = \text{replace}(C, 2, .1176, 3)$$

$$\begin{bmatrix} 1 & 0 & .7647 & .0882 \\ 0 & 1 & 0 & .3 \\ 0 & 0 & 1 & .05 \end{bmatrix}$$

$$C = \text{replace}(C, 1, -.7647, 3)$$

$$\begin{bmatrix} 1 & 0 & 0 & .05 \\ 0 & 1 & 0 & .3 \\ 0 & 0 & 1 & .05 \end{bmatrix}$$

$$\text{So } \bar{X} = \begin{bmatrix} .05 \\ .3 \\ .05 \end{bmatrix} = \begin{bmatrix} \frac{1}{20} \\ \frac{3}{10} \\ \frac{1}{20} \end{bmatrix}$$