1998 Paper 4 Question 9

Numerical Analysis I

What are the three basic operations used in *Gaussian Elimination with partial* pivoting? [3 marks]

Consider the equations

$$\begin{pmatrix} 5 & 5 & 9\\ 1 & 0.99 & 100\\ 1 & 2 & 3.8 \end{pmatrix} \begin{pmatrix} x_1\\ x_2\\ x_3 \end{pmatrix} = \begin{pmatrix} 0.5\\ 100\\ 2.1 \end{pmatrix}$$

Perform only the operations described below. Be careful to ensure that results and all intermediate values are rounded to only 2 significant decimal digits. [A calculator may be used, but is not essential.]

- (a) Using the first equation as pivot, obtain two equations in x_2 and x_3 . [4 marks]
- (b) Solve the remaining two equations without interchanging equations. Obtain a value for x_3 . [2 marks]
- (c) Solve the same two equations again with interchange of equations. Show that the same value of x_3 is obtained to 2 significant digits. [2 marks]
- (d) Use the method of *back substitution* twice to obtain a pair of solutions $\{x_1, x_2, x_3\}$ corresponding to steps (b) and (c). [4 marks]
- (e) By substituting your results into the original equations, compute vectors of residual errors. Using any suitable norm, determine which of the pair of solutions is more accurate.[5 marks]