

Throughout this quiz, we consider the following linear system for large  $n$ :

$$\mathbf{Ax} = \mathbf{b}, \quad \mathbf{A} \in \mathbf{R}^{n \times n}, \quad \mathbf{b} \in \mathbf{R}^n. \quad (1)$$

We assume throughout that **matrix A is symmetric and positive definite**, and we denote by  $\mathbf{x}_*$  the exact solution to the linear system (1). Are the following statements true or false?

1. The matrix A is invertible.
2. The matrix A is diagonalizable.
3. The eigenvalues of A are all strictly positive.
4. The spectral radius  $\rho(\mathbf{A})$  is strictly positive.
5. There exists a unique lower triangular matrix  $\mathbf{C} \in \mathbf{R}^{n \times n}$  such that  $\mathbf{A} = \mathbf{C}\mathbf{C}^T$ .
6. The condition number  $\kappa_2(\mathbf{A})$  is less than or equal to the spectral radius  $\rho(\mathbf{A})$ .
7. Richardson's iterative method is convergent for  $\omega = 0.01$ .
8. For a splitting  $\mathbf{A} = \mathbf{M} - \mathbf{N}$  with  $\mathbf{M}$  an invertible matrix, consider the iterative method

$$\mathbf{M}\mathbf{x}^{(k+1)} = \mathbf{N}\mathbf{x}^{(k)} + \mathbf{b}. \quad (2)$$

Richardson's iteration is a particular case of this iterative method.

9. If  $\rho(\mathbf{M}^{-1}\mathbf{N}) < 1$ , then the basic iterative method (3) is convergent.
10. Let  $\mathbf{M}_{\text{GS}} - \mathbf{N}_{\text{GS}}$  denote the Gauss-Seidel splitting. The basic iterative method (3) is convergent for this splitting.
11. If  $\mathbf{M} = \mathbf{A}$  and  $\mathbf{N} = \mathbf{0}$  in (3), then the iterative method converges in just one iteration, which however amounts to solving the initial problem (1).
12. Assume that A is symmetric and positive definite. Then  $\mathbf{x}_*$  is a solution of (1) *if and only if*  $\mathbf{x}_*$  is a minimizer of the following convex function:

$$f(\mathbf{x}) = \frac{1}{2}\mathbf{x}^T\mathbf{A}\mathbf{x} - \mathbf{b}^T\mathbf{x}.$$

13. Let  $\mathbf{e}^{(k)} = \mathbf{x}^{(k)} - \mathbf{x}_*$  and  $\mathbf{r}^{(k)} = \mathbf{A}\mathbf{x}^{(k)} - \mathbf{b}$  denote the error and residual, respectively. Then

$$\|\mathbf{e}^{(k)}\| \leq \|\mathbf{A}\| \|\mathbf{r}^{(k)}\|$$

14. If the residual  $\mathbf{r}^{(k)}$  is zero, then so is the error  $\mathbf{e}^{(k)}$ .
15. The following iterative method is convergent:

$$\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} - \left( \frac{(\mathbf{r}^{(k)})^T \mathbf{r}^{(k)}}{(\mathbf{r}^{(k)})^T \mathbf{A} \mathbf{r}^{(k)}} \right) \mathbf{r}^{(k)}. \quad (3)$$

16. In Julia, `A[:, 3]` selects the third row of matrix A.
17. In Julia, `A[1:5, :]` returns the submatrix containing the first five rows of A.
18. In Julia, `A[1, :] + b` returns the sum of the first row of A and the vector b.
19. In Julia, `b[1:end .== 5]` returns the fifth element of b.
20. In Julia, `b[b .> 0]` returns a vector containing all and only the positive elements of b.