- 1. The computational cost of the forward substitution algorithm, for a matrix of size  $n \times n$ , scales as  $\mathcal{O}(n)$ .
- 2. The computational cost to calculate the LU decomposition of an invertible matrix scales as  $\mathcal{O}(n^2)$ .
- 3. Suppose that A is a symmetric, positive definite matrix. Calculating the Cholesky decomposition of A requires fewer floating point operations than calculating the LU decomposition of A.
- 4. The condition number  $\kappa_2(A)$  of a square invertible matrix A is always strictly larger than 1.
- 5. The spectral radius of a matrix square A is zero if and only if A is zero.
- 6. If the condition number of a matrix A is very large ( $\gg 1$ ), then it is possible that rounding errors arising from floating point arithmetic will have a large impact on the accuracy of the numerical solution to the linear system Ax = b (calculated by LU decomposition followed by forward and backward substitution, for example).
- 7. Suppose that  $A \in \mathbf{R}^{n \times n}$  is symmetric and positive definite, and let  $b \in \mathbf{R}^n$ . Consider the following iterative method for solving the linear system  $A\mathbf{x} = \mathbf{b}$ :

$$\boldsymbol{x}^{(k+1)} = \boldsymbol{x}^{(k)} + \omega \left( \boldsymbol{b} - \mathsf{A}\boldsymbol{x}^{(k)} \right). \tag{1}$$

This iteration converges to the exact solution of the linear system for all  $\omega \in \mathbf{R}$ .

- 8. The convergence speed of the iteration (1), for the optimal value of  $\omega$ , is independent of the condition number  $\kappa_2(A)$ .
- 9. If A is symmetric positive definite, there always exists  $\omega \in \mathbf{R}$  such that the iteration (1) converges.
- 10. If A is a nonzero matrix, then its norm  $\|A\|_2$  is strictly positive.
- 11. Suppose that we want to solve the linear systems Ax = b and Ax = c by a direct method. To this end, the LU decomposition of A can be calculated only once.
- 12. Assuming that the matrix **A** and the vector **b** are already defined, write (on paper) Julia code implementing 100 iterations of (1).