Homework 2 - Coding

Due: Thursday, January 27 – 10:00 am EST

Problem 1C: Speed of LU factorizations [20 Points]

- 1. Create a matrix $A \in \mathbb{M}(3 \times 3, \mathbb{R})$ with random entries.
- 2. Use a Python library (e.g. NumPy) to compute the PLU-factorization A = PLU. Print P, L, U.
- 3. Write a function LUtime which accepts an integer n as input, creates a matrix $M \in \mathbb{M}(n \times n, \mathbb{R})$ with random entries and returns the time that it takes to compute the PLU factorization of this matrix M.
- 4. Execute this function for $n \in \{1, 2, ..., 2000\}$ and plot LUtime(n). This is a computationally heavy operation. On google colab it takes about 30 seconds to complete.

5. Math 513:

Fit a cubic to this data and interpret the result (cf. problem 2T).