

```
julia> H4=[1/(i+j-1) for i=1:4, j=1:4]
4x4 Matrix{Float64}:
 1.0    0.5    0.333333  0.25
 0.5    0.333333  0.25    0.2
 0.333333  0.25    0.2    0.166667
 0.25    0.2    0.166667  0.142857
```

```
julia> cond(H4)
15513.73873892924
```

$$\text{Cond} = \|H_4\| \|H_4^{-1}\|$$

general rule ... you can't solve $Ax=b$ to more than $15 - \log_{10}K$ digits of precision. Because you can't even check the answer that accurately...

```
julia> invH4=inv(H4)
4x4 Matrix{Float64}:
 16.0   -120.0   240.0   -140.0
-120.0  1200.0  -2700.0  1680.0
 240.0  -2700.0  6480.0  -4200.0
-140.0  1680.0  -4200.0  2800.0
```

$$Ha=b$$

```
julia> opnorm(H4)*opnorm(invH4)
15513.738738933602
```

recall finding H^{-1} is the same as solving $Ha=e_k$ for $k=1,2,3,4$

Math 330 ... Augmented matrix for finding inverse

$$[H \mid \underline{I}] \rightarrow \text{reduced echelon for } [I \mid H^{-1}]$$

$$I = [e_1 | e_2 | \dots | e_n] \quad \text{same as solving } Ha=e_k \text{ for } k=1,2,\dots,n$$

```
julia> H7=[1/(i+j-1) for i=1:7, j=1:7]
7x7 Matrix{Float64}:
 1.0    0.5    0.333333  0.25    0.2    0.166667  0.142857
 0.5    0.333333  0.25    0.2    0.166667  0.142857  0.125
 0.333333  0.25    0.2    0.166667  0.142857  0.125    0.111111
 0.25    0.2    0.166667  0.142857  0.125    0.111111  0.1
 0.2    0.166667  0.142857  0.125    0.111111  0.1    0.0909091
 0.166667  0.142857  0.125    0.111111  0.1    0.0909091  0.0833333
 0.142857  0.125    0.111111  0.1    0.0909091  0.0833333  0.0769231
```

```
julia> cond(H7)
4.753673567446793e8
```

← means that about 8 digits of precision are lost when solving $H_7 a = b$ using any method... because we can't even check the solution with any greater accuracy...

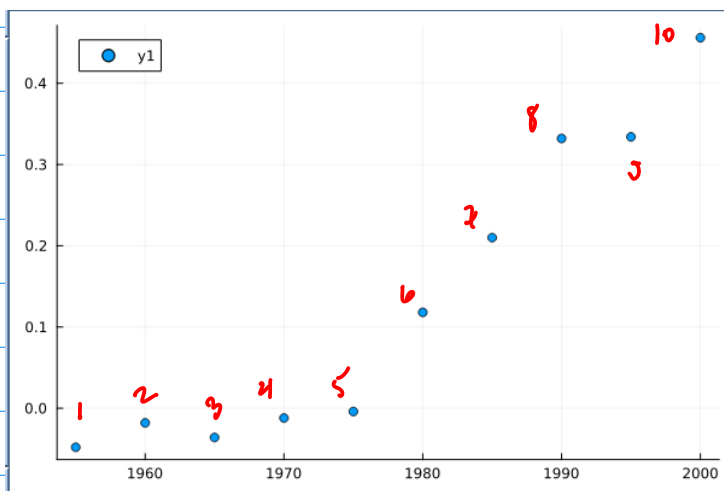
On one hand a 7×7 matrix doesn't seem large. On the other hand a 6th degree polynomial has a fairly high degree...

Recall Lecture 5

$$V = \begin{bmatrix} 1 & x_1 & x_1^2 \\ 1 & x_2 & x_2^2 \\ 1 & x_3 & x_3^2 \end{bmatrix}, \quad c = \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix}, \quad y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

```
year = 1955:5:2000
temp = [-0.0480, -0.0180, -0.0360, -0.0120, -0.0040,
        0.1180, 0.2100, 0.3320, 0.3340, 0.4560]

scatter(year, temp, label="data",
        xlabel="year", ylabel="anomaly (degrees C)", leg=:bottomright)
```



fits a polynomial
of degree 9.

$V =$

```
julia> V=[float(year[i])^j for i=1:n, j=0:n-1]
10x10 Matrix{Float64}:
```

Solve $Vc = \text{temp}$

$c = V \backslash \text{temp}$

```
julia> t=(year.-1950)/10
0.5:0.5:5.0
```

shift dates to avoid
really big numbers and small ones...

```
julia> V=[float(t[i])^j for i=1:n, j=0:n-1]
10x10 Matrix{Float64}:
```

make vandermonde matrix

```
julia> c=V\temp
10-element Vector{Float64}:
```

solve for coefficients

```
julia> p=Polynomial(c)
Polynomial{Float64, Int64}:
```

make a polynomial $p(x) = \sum_{i=0}^n c_i x^{i-1}$

```
julia> scatter(t, temp)
```

plot the points we will interpolate

```
julia> plot!(t, p.(t))
```

check that the polynomial passes through the points
(polygonal line through the points)

```
julia> ts=0.5:0.01:5.0
0.5:0.01:5.0
```

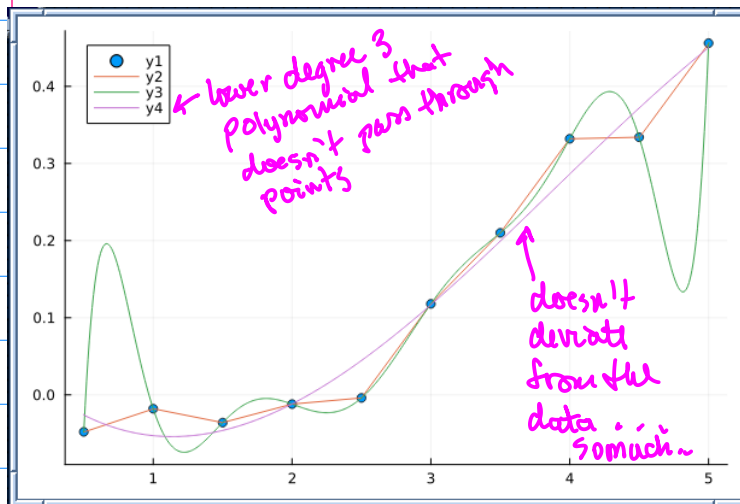
sample more times

```
julia> plot!(ts, p.(ts))
```

draw the interpolated fit,



```
julia> V=[float(t[i])^j for i=1:n, j=0:3]
10×4 Matrix{Float64}:
 1.0  0.5  0.25  0.125
 1.0  1.0  1.0    1.0
 1.0  1.5  2.25  3.375
 1.0  2.0  4.0    8.0
 1.0  2.5  6.25  15.625
 1.0  3.0  9.0    27.0
 1.0  3.5  12.25  42.875
 1.0  4.0  16.0   64.0
 1.0  4.5  20.25  91.125
 1.0  5.0  25.0   125.0
```



```
julia> c=V\temp
4-element Vector{Float64}:
 0.039866666666666851
-0.17520745920746172
 0.0901958041958051
-0.007748251748251838
```

```
julia> p3=Polynomial(c)
Polynomial{Float64}(0.039866666666666851x^3 - 0.17520745920746172x^2 + 0.0901958041958051x - 0.007748251748251838)
```

```
julia> plot!(ts,p3.(ts))
```

purple line