

Before moving on to linear algebra, let's summarize the good and bad about the root finding methods in steps 5-10.

- ① Bisection
- ~~② false position~~
- ③ Secant method
- ④ Newton's method.

|                    | Bisection  | Secant  | Newton  |
|--------------------|--|---|---|
| When Convergence   | Guaranteed.  | unknown, need some condition on $x_1$ and $x_2$                             | If $x_1$ is close enough to the root  |
| How fast converges | Linear<br>$e_{n+1} \approx \frac{1}{2} e_n$  | Super linear but less than quadratic.<br>$e_{n+1} \approx M e_n^{1.6\dots}$ | Quadratic<br>$e_{n+1} \approx M e_n^2$  |
| Hypothesis on $f$  | Don't even need a continuous function, just one that answers the question too big or too small | only used $f$ to iterate but analysis again used $f'$ and $f''$ .           | $f'$ needs to exist and $f'(p) \neq 0$ for the quadratic conv. and $f''$ to be cont for Taylor analysis.. |

Moving on to linear algebra... LU factorization...

Example:

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 1 & 0 & 1 \end{bmatrix}$$

Eliminate below the pivot

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & -2 & -2 \end{bmatrix}$$

$$U = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & 0 & 2 \end{bmatrix}$$

$$r_2 \leftarrow r_2 - 4r_1$$

row put 4 there

$$r_3 \leftarrow r_3 - r_1$$

$$r_3 \leftarrow r_3 - \frac{2}{3}r_2$$

use these to make L

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 4 & 1 & 0 \\ 1 & 2/3 & 1 \end{bmatrix}$$

this coefficient is greater than 1 and will multiply any error in  $r_1$  by 4

```
julia> A=[1 2 3; 4 5 6; 1 0 1]
3x3 Matrix{Int64}:
 1  2  3
 4  5  6
 1  0  1

julia> using LinearAlgebra

julia> det(A)
-6.0

julia> invertiblep(Matrix(A))
true
```

$$-2 - \frac{2}{3}(-6) = -2 + 4 = 2$$

When doing Gaussian elimination by hand sometime a zero shows up where the pivot was supposed to be... then you have to swap rows to procede...

With a computer we always swap rows so the pivot has the largest value to reduce rounding errors...

Example:  $A=LU$

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 1 & 0 & 1 \end{bmatrix}$$

eliminate below the

$$\begin{bmatrix} 4 & 5 & 6 \\ 1 & 2 & 3 \\ 1 & 0 & 1 \end{bmatrix}$$

pivot

fix this by swapping rows first

$r_2 \leftarrow r_2 - 4r_1$

row col  
put 4 there

$$r_2 \leftrightarrow r_1$$

by swapping rows so the pivot has the largest magnitude, errors are kept under control.

$$r_2 \leftarrow r_2 - \frac{1}{4}r_1$$

$$r_3 \leftarrow r_3 - \frac{1}{4}r_1$$

```
julia> Ar=Rational.(A)
3x3 Matrix{Rational{Int64}}:
 1//1  2//1  3//1
 4//1  5//1  6//1
 1//1  0//1  1//1

julia> Ar[[1,2],:] = Ar[[2,1],:];

julia> Ar
3x3 Matrix{Rational{Int64}}:
 4//1  5//1  6//1
 1//1  2//1  3//1
 1//1  0//1  1//1
```

```
julia> Ar[2,:]=Ar[2,:]-1//4*Ar[1,:];

julia> Ar[3,:]=Ar[3,:]-1//4*Ar[1,:];

julia> Ar
3x3 Matrix{Rational{Int64}}:
 4//1  5//1  6//1
 0//1  3//4  3//2
 0//1  -5//4 -1//2
```

$$\begin{bmatrix} 4 & 5 & 6 \\ 0 & 3/4 & 3/2 \\ 0 & -5/4 & -1/2 \end{bmatrix}$$

Note, we are working with fractions so no rounding error. so this isn't needed and only an inconvenience... However with floating point it's a necessity...

Q: How does swapping rows scramble the LU factorization? How to unscramble it.