Prof. Ming Gu, 861 Evans, tel: 2-3145
Office Hours: W 1:00-2:000PM, F 11:00-12:00Noon
Email: mgu@math.berkeley.edu
http://www.math.berkeley.edu/~mgu/MA128BSpring2010

Math128B: Numerical Analysis
Homework #6, Due March 8, 2010

- **Section 8.6**: Problems **2, 4, 8, 9, 10**.

- The Toepliz matrix is a matrix whose entries remain constant along each diagoanl. For example, the following is a 4×4 Toepliz matrix

$$T_4 = \begin{pmatrix} a_0 & a_1 & a_2 & a_3 \\ a_{-1} & a_0 & a_1 & a_2 \\ a_{-2} & a_{-1} & a_0 & a_1 \\ a_{-3} & a_{-2} & a_{-1} & a_0 \end{pmatrix}.$$

  Let T be an $n \times n$ Toepliz matrix and let x be an n-dimensional vector. Show how to compute the matrix-vector product Tx in $O(n \log n)$ operations using the FFT.

- **Section 9.1**: Problems **2b, 4, 6b, 7, 8, 9, 10, 12, 14**.