

233 Computational Techniques

Problem Sheet for Tutorial 3

Problem 1

In 2 dimensions, the ℓ_p norm of a vector $\mathbf{x} = (x_1, x_2)$ is given by

$$\|\mathbf{x}\|_p = (|x_1|^p + |x_2|^p)^{1/p} \quad \text{for } 1 \leq p < \infty, \quad \|\mathbf{x}\|_\infty = \max\{|x_1|, |x_2|\}.$$

(a) Sketch the surfaces of constant ℓ_p norm of 1,

$$C_p := \{\mathbf{x} \in \mathbb{R}^2 : \|\mathbf{x}\|_p = 1\}$$

for $p = 1, 2, \infty$ in a rectangular coordinate system.

(b) Hence explain graphically the inequality $\|x\|_1 \geq \|x\|_2 \geq \|x\|_\infty$.

Problem 2

Using the definition of the angle between two vectors, prove the *cosine theorem* of trigonometry:

$$\|\mathbf{u} - \mathbf{v}\|_2^2 = \|\mathbf{u}\|_2^2 + \|\mathbf{v}\|_2^2 - 2\|\mathbf{u}\|_2\|\mathbf{v}\|_2 \cos \phi \quad (1)$$

for all $\mathbf{u}, \mathbf{v} \neq \mathbf{0}$, where ϕ is the angle between \mathbf{u} and \mathbf{v} . Which theorem is the special case $\phi = \pi/2$?

Hint given in the tutorial: Use $\mathbf{x}^T \mathbf{x} = \|\mathbf{x}\|_2^2$ (both sides are the sum of squares of the components of \mathbf{x} .)

Problem 3

From (1) and the fact that the sum of angles in a triangle is equal to π , deduce

$$(a) \quad \cos\left(\frac{\pi}{3}\right) = \frac{1}{2}, \quad (b) \quad \cos\left(\frac{\pi}{4}\right) = \frac{1}{2}\sqrt{2}.$$

Hint: Take \mathbf{u} and \mathbf{v} in (1) as defining two sides of a triangle enclosing the desired angle. What is the third side? For (a), take an equilateral triangle, for (b) one with one right angle and the other two angles $\pi/4$.

Problem 4

Let \mathbf{A} and \mathbf{B} be two matrices

$$\mathbf{A} = \begin{bmatrix} -3 & 0 & 4 \\ 1 & 2 & 3 \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} -9 & 2 & 3 \\ -4 & 8 & 6 \\ 1 & 5 & 7 \end{bmatrix}.$$

Determine $\|\mathbf{A}\|_1$, $\|\mathbf{A}\|_\infty$ and $\|\mathbf{B}\|_1$, $\|\mathbf{B}\|_\infty$.