

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

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

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.

Problem 2

- (i) 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 $\phi = \pi/2$?

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

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

Problem 3

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

Problem 4

Which of the following sets of vectors are linearly independent:

- (a) $[1, 5]$, $[2, 3]$;
(b) $[2, 1, -3]$, $[-1, 1, -6]$, $[1, 1, -4]$;
(c) $[1, 0, 3]$, $[-1, 1, 2]$, $[2, 0, -5]$?

Problem 5

For

$$\mathbf{A} = \begin{bmatrix} 2 & 0 & 1 \\ 3 & -1 & 2 \end{bmatrix},$$

find

- (a) the nullspace of \mathbf{A} ,
- (b) the nullspace of \mathbf{A}^T ,
- (c) the range of \mathbf{A} ,
- (d) the range of \mathbf{A}^T .
- (e) Check that $\text{null}\mathbf{A}^T$ is orthogonal to $\text{range}\mathbf{A}$, and that $\text{null}\mathbf{A}$ is orthogonal to $\text{range}\mathbf{A}^T$.
- (f) For $\mathbf{x} = [1, 1, 1]^T$, find the two vectors $\mathbf{x}_R \in \text{range}\mathbf{A}^T$ and $\mathbf{x}_N \in \text{null}\mathbf{A}$ which satisfy $\mathbf{x} = \mathbf{x}_R + \mathbf{x}_N$. Check that \mathbf{x}_R and \mathbf{x}_N are orthogonal!

Problem 6

Prove:

- (a) If $\mathbf{A} \in \mathbb{R}^{n \times n}$ is invertible, then its right and left inverses are equal; that is, if $\mathbf{AB} = \mathbf{I}$ and $\mathbf{CA} = \mathbf{I}$ then $\mathbf{B} = \mathbf{C}$.
- (b) If \mathbf{A} has an inverse, then the columns of \mathbf{A} are linearly independent.
- (c) If \mathbf{A} and \mathbf{B} are both nonsingular, then \mathbf{AB} is nonsingular, and $(\mathbf{AB})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}$.
- (d) Suppose $\alpha \in \mathbb{R}$ and $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$ such that $\alpha\mathbf{u}^T\mathbf{v} \neq 1$. Then $\mathbf{E} = \mathbf{I}_n - \alpha\mathbf{u}\mathbf{v}^T$ is nonsingular, and its inverse is $\mathbf{I}_n - \beta\mathbf{u}\mathbf{v}^T$, where

$$\beta = \frac{\alpha}{\alpha\mathbf{u}^T\mathbf{v} - 1}.$$