

In the grading of the exercises special attention will be paid to check that answers are substantiated and that the procedure of calculations is well documented. When results are achieved using a calculator or a pc it should be noted in the paper. All 6 problems are weighted equally in the grading. Your solution to the problem set can be written in Danish or English as you prefer.

PROBLEM 1.

- Determine the solution(s) of the following vector equation

$$x_1 \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} + x_2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -1 \\ -1 \\ 3 \end{bmatrix} = \begin{bmatrix} -3 \\ -1 \\ 11 \end{bmatrix}$$

Let B be an invertible $n \times n$ matrix.

- Reduce the expression $B^3B(B^{-1})^T B^{-1}BB^T(BB)B^{-1}(B^{-1})^2$ as much as possible and account for the rules used in each step of the reduction.

PROBLEM 2.

Consider the following 2×2 matrix

$$A = \begin{bmatrix} 1 & q \\ 4 & 2 \end{bmatrix}$$

where q is a parameter that can be adjusted.

- Calculate the eigenvalues of A as a function of q .
- Calculate q so that $\lambda = 5$ is an eigenvalue of A .

PROBLEM 3.

For the statements given below, state whether they are true or false and justify your answer for each statement.

- If $A\mathbf{x} = \mathbf{b}$ has the solution $\mathbf{x} = \mathbf{c}$, then $A\mathbf{x} = 2\mathbf{b}$ has the solution $\mathbf{x} = \frac{1}{2}\mathbf{c}$.
- The matrix $A = \begin{bmatrix} 1 & 2 \\ 2 & 3 \end{bmatrix}$ is positive definite.
- Two vectors, \mathbf{a} and \mathbf{b} are linearly dependent if $\mathbf{a}^T\mathbf{b} \neq 0$.

PROBLEM 4.

In case 1 cubic splines was introduced. In this problem we continue this line of thought and determine the parameters of an unknown function satisfying a number of constraints. Let the function $f(x)$ be given by

$$f(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

The function must pass through the following data points

x	$f(x)$
1	3
3	2

Further, the first and second derivatives of the function must satisfy

$$f'(1) = 3, \quad f''(2) = -1$$

1. Write down the equations needed to determine a_0 , a_1 , a_2 , and a_3 .
2. Solve the equations and write down the full expression for $f(x)$.

PROBLEM 5.

Consider the following matrix and vector

$$A = \begin{bmatrix} 2 & 1 \\ 2 & 0 \\ 1 & 1 \end{bmatrix} \text{ and } \mathbf{b} = \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix}$$

1. Make a QR decomposition of A with the method from the textbook.
2. Solve the equation $A\mathbf{x} = \mathbf{b}$ using the QR decomposition, i.e. substitute $A = QR$ to obtain a simplified problem.

PROBLEM 6.

Let a weighted inner product between two vectors in \mathbb{R}^3 be given by

$$\langle \mathbf{x}, \mathbf{y} \rangle = 3x_1y_1 + 2x_2y_2 + x_3y_3,$$

and let two vectors, \mathbf{x} and \mathbf{y} be given by

$$\mathbf{x} = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} \text{ and } \mathbf{y} = \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix}.$$

1. Calculate $\langle \mathbf{x}, \mathbf{y} \rangle$, $\|\mathbf{x}\|$ and the distance between \mathbf{x} and \mathbf{y} , $\text{dist}(\mathbf{x}, \mathbf{y})$ using the weighted inner product.
2. Show that the triangle inequality holds for the weighted inner product and the two vectors \mathbf{x} and \mathbf{y} .