

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.

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.

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

### PROBLEM 2.

Consider the following  $2 \times 2$  matrix

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

where  $q$  is a parameter that can be adjusted.

1. Calculate the eigenvalues of  $A$  as a function of  $q$ .
2. 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.

1. If  $A\mathbf{x} = \mathbf{b}$  has the solution  $\mathbf{x} = \mathbf{c}$ , then  $A\mathbf{x} = 2\mathbf{b}$  has the solution  $\mathbf{x} = \frac{1}{2}\mathbf{c}$ .
2. The matrix  $A = \begin{bmatrix} 1 & 2 \\ 2 & 3 \end{bmatrix}$  is positive definite.
3. 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

$$\begin{array}{c|c} x & f(x) \\ \hline 1 & 3 \\ 3 & 2 \end{array}$$

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  $\mathbf{y}$ .