

report on project 2

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GitHub: <https://github.com/CEkaterina/project-no2>

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questions a)

We look at the equation

$$|t| = \left| -\tau \pm \sqrt{1 + \tau^2} \right| \quad (1)$$

and consider the three cases $\tau = 0$, $\tau > 0$ and $\tau < 0$.

For $\tau = 0$ we get

$$|t| = |\pm 1| = 1 \quad (2)$$

For $\tau > 0$ the absolute value of t is smaller for the solution with plus.

$$|t| = \left| -\tau + \sqrt{1 + \tau^2} \right| \quad (3)$$

Now we look at $\tau \rightarrow \infty$:

$$\lim_{\tau \rightarrow \infty} |t| = \lim_{\tau \rightarrow \infty} \left| -\tau + \sqrt{1 + \tau^2} \right| = 0 \quad (4)$$

For $\tau < 0$ the absolute value of t is smaller for the solution with minus.

$$|t| = \left| -\tau - \sqrt{1 + \tau^2} \right| \quad (5)$$

So now we look at $\tau \rightarrow -\infty$:

$$\lim_{\tau \rightarrow -\infty} |t| = \lim_{\tau \rightarrow -\infty} \left| -\tau - \sqrt{1 + \tau^2} \right| = 0 \quad (6)$$

We have seen that for $\tau = 0$ the absolute value of t is one and if we increase or decrease τ it approaches zero.

$$|\tan \theta| \leq 1 \text{ for } |\theta| \leq \frac{\pi}{4} \quad (7)$$

So if we choose t to be the smaller of the roots $|\theta| \leq \frac{\pi}{4}$ what is minimizing the difference between the matrices A and B. This can be seen if we look at the given equation

$$\|\mathbf{B} - \mathbf{A}\|_F^2 = 4(1 - c) \sum_{i=1, i \neq k, l}^n (a_{ik}^2 + a_{il}^2) + \frac{2a_{kl}^2}{c^2} \quad (8)$$

$(1 - c)$ at the beginning of the equation becomes zero when $\cos \theta = 1$ and then the total first part of the equation is zero. Also the second part of the equation reaches its minimum value for $\cos \theta = 1$. For $|\theta| \leq \frac{\pi}{4}$ the value of $\cos \theta$ is between 1 and ≈ 0.7 so the difference between the matrices A and B we get is near the minimum. This means that the non-diagonal matrix elements of A are nearly zero, what is what we want to achieve.