Technische Universität München Fakultät für Informatik PD Dr. Tobias Lasser Rüdiger Göbl Anca Stefanoiu Walter Simson WiSe 2017 Exercise Sheet 1 October 24, 2017

Exercises in Basic Mathematical Tools

Assignment 1 Norm – Equality

Consider $\mathbf{x}, \mathbf{v} \in \mathbb{R}^3$ and the *Euclidean norm* as defined in the lecture. Show that

$$\|\mathbf{x} - \mathbf{y}\| = 0 \Leftrightarrow \mathbf{x} = \mathbf{y} . \tag{1}$$

Hint Use the definition of the Euclidean norm and the properties of the scalar product.

Assignment 2 Cauchy-Schwarz Inequality

Prove the Cauchy-Schwarz Inequality

$$\langle \mathbf{x}, \mathbf{y} \rangle^2 \le \langle \mathbf{x}, \mathbf{x} \rangle \langle \mathbf{y}, \mathbf{y} \rangle$$

using the properties of the scalar product discussed in the lecture.

Hint Check out $\langle \mathbf{x} + \lambda \mathbf{y}, \mathbf{x} + \lambda \mathbf{y} \rangle$!

Assignment 3 Function Space

Let $X = \mathbb{R}^{\mathbb{R}}$ denote the function space of all functions $f : \mathbb{R} \to \mathbb{R}$.

- a) Show that *X* is a vector space!
- b) For each of the following subsets $S \subset X$, decide whether it is a subspace, and justify your statement!

(i)
$$S := \{ f \in X | f(0) = 1 + f(1) \} \subset X$$

(ii)
$$S := \{ f \in X | 2f(-1) = f(1) \} \subset X$$

(iii)
$$S := \{ f \in X | f(-1) = 0 \} \subset X$$

(iv)
$$S := \{ f \in X | f(x) = f(1-x) \quad \forall x \in \mathbb{R} \} \subset X$$

(v)
$$S := \{ f \in X | f(x^3) = f(x)^5 \quad \forall x \in \mathbb{R} \} \subset X$$

(vi)
$$S := \{ f \in X | f \text{ is continuous} \} \subset X$$

Assignment 4 Linear Dependence

Let $\mathbf{x}, \mathbf{y}, \mathbf{z} \in \mathbb{R}^3$. Is it possible to write the vector $\mathbf{v} = (3,0,2)^{\top} \in \mathbb{R}$ as linear combination of the three other vectors, i. e.

$$\mathbf{v} = \lambda \mathbf{x} + \mu \mathbf{y} + \nu \mathbf{z}$$

for some scalars $\lambda, \mu, \nu \in \mathbb{R}$, given the following values?

- a) $\mathbf{x} = (1, 1, 0)^{\top}, \mathbf{y} = (1, 0, 1)^{\top}, \mathbf{z} = (0, 1, 0)^{\top}$
- b) $\mathbf{x} = (1, 1, 0)^{\top}, \mathbf{y} = (-2, -3, 1)^{\top}, \mathbf{z} = (1, 0, 1)^{\top}$
- c) $\mathbf{x} = (1,0,0)^{\top}, \mathbf{y} = (0,0,1)^{\top}, \mathbf{z} = (1,0,1)^{\top}$
- d) Which of these sets form a basis of \mathbb{R}^3 ?

Assignment 5 Properties of the Matrix Product

In the following we will discuss certain properties of the matrix product.

- a) *No commutativity:* Find two matrices $A, B \in \mathbb{R}^{2 \times 2}$ such that $AB \neq BA$.
- b) Matrix multiplication is not commutative in general. However, there exists a subset of matrices, such that AB = BA holds: Consider two matrices $A, B \in \mathbb{R}^{n \times n}$ with $A^{\top} = A$ and $B^{\top} = B$ and $(BA)^{\top} = BA$ (such matrices are called symmetric). Show that in this case AB = BA holds.

Hint
$$AB = (B^{\top}A^{\top})^{\top} \quad \forall A, B \in \mathbb{R}^{n \times n}$$

c) *Distributivity:* Consider three matrices $A, B \in \mathbb{R}^{n \times m}$, $C \in \mathbb{R}^{m \times k}$. Show:

$$(A+B)C = AC + BC$$

Hint For two matrices $A \in \mathbb{R}^{n \times m}$, $B \in \mathbb{R}^{m \times k}$, the elements of the product C = AB are given by:

$$c_{ij} = \sum_{l=1}^{m} a_{il} b_{lj}$$