ACM/IDS 104 APPLIED LINEAR ALGEBRA PROBLEM SET 3

Please submit your solution as a single PDF file, that contains both the written-up and published code parts, via Gradescope by **9pm Tuesday**, **October 24**. An example of the submission process is shown here: https://www.gradescope.com/get_started#student-submission

- For theoretical problems, please use a pen, not a pencil: it is hard to read scanned submission written by a pencil.
- For coding problems, please convert your MATLAB livescripts (.mlx) to PDF by selecting Live Editor → Save → Export to PDF and merge them with the rest of your solution.
- After uploading your submission to Gradescope, please label all pages.

Problem 1. (10 Points) Inner Products vs Norms

We know that an inner product $\langle \cdot, \cdot \rangle$ on a vector space V induces a norm on V:

$$||v|| = \sqrt{\langle v, v \rangle}. (1)$$

- (a) (5 points) Suppose we know the norm in (1), i.e. we can compute ||v|| for any $v \in V$. Is it possible to reconstruct the inner product $\langle \cdot, \cdot \rangle$ from the norm? That is, to find $\langle u, v \rangle$ for any $u, v \in V$.
- (b) (5 points) Are there two distinct inner products that induce the same norm? In other words, can you find $\langle \cdot, \cdot \rangle_1$ and $\langle \cdot, \cdot \rangle_2$, $\langle \cdot, \cdot \rangle_1 \neq \langle \cdot, \cdot \rangle_2$, such that $\| \cdot \|_1 = \| \cdot \|_2$?

Problem 2. (10 POINTS) CONTINUOUSLY DIFFERENTIABLE FUNCTIONS Let $C^1[0,1]$ be a vector space of continuously differentiable functions on the interval [0,1]. Let

$$\langle f, g \rangle_1 = \int_0^1 f'(x)g'(x)dx \text{ and } \langle f, g \rangle_2 = \int_0^1 (f(x)g(x) + f'(x)g'(x))dx.$$
 (2)

- (a) (3 points) One of the two products in (2) defines an inner product on $C^1[0,1]$. Determine which one and explain why.
- (b) (3 points) Denote the inner product from part (a) by $\langle \cdot, \cdot \rangle$. Write down explicitly the Cauchy-Scharz and triangle inequalities based on $\langle \cdot, \cdot \rangle$.
- (c) (4 points) Find the angle between f(x) = 1 and $g(x) = e^x$.

<u>Remark:</u> The norm induced by $\langle \cdot, \cdot \rangle$ belongs to the family of Sobolev norms. Sobolev spaces are natural homes for solutions of PDEs (more natural that spaces of continuously differentiable functions).

Problem 3. (10 POINTS) THE K-MEANS ALGORITHM FOR CLUSTERING Complete Problem 3 in PS3.mlx.

Problem 4. (10 POINTS) GRAM MATRICES

Consider a vector space $C^1[0,1]$ of continuously differentiable functions on [0,1] with the L^2 inner product.

- (a) (3 points) Find the Gram matrix G associated with $1, e^x, e^{2x}$.
- (b) (3 points) Is G positive definite?
- (c) (3 points) Answer (a) and (b) using the inner product from Problem 2.
- (d) (1 point) Let $\langle \cdot, \cdot \rangle_1$ and $\langle \cdot, \cdot \rangle_2$ be two different inner products on $C^1[0,1]$, and G_1 and G_2 be the Gram matrices associate with $1, e^x, e^{2x}$ computed with respect to $\langle \cdot, \cdot \rangle_1$ and $\langle \cdot, \cdot \rangle_2$. Can you find $\langle \cdot, \cdot \rangle_1$ and $\langle \cdot, \cdot \rangle_2$ such that one of the Gram matrices is positive definite and the other one is not?

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Problem 5. 1 (10 points) Gram Matrices for Text Classification Complete Problem 5 in PS3.mlx.

 $^{^{1}\}mathrm{Inspired}$ by New York's presidential primary, April 19, 2016.