Homework - Serie 12

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Problem 1. Lemma von Lax-Milgram in the finite dimensional case reads: Let X be a finite dimensional vector space over \mathbf{R} with the basis $\{v_1,\ldots,v_n\}$, $F:X\to\mathbf{R}$ linear and $a(\cdot,\cdot):X\times X\to\mathbf{R}$ a bilinear form on X, i.e. $a(\cdot,\cdot)$ is linear in both components. Further, we assume a(v,v)>0 for all $v\in X$. Then there exists a unique $u\in X$ with a(u,v)=F(v) for all $v\in X$. To prove this, one uses the approach $u=\sum_{k=1}^n x_k v_k$ and shows that the coefficient vector $x\in\mathbf{R}^n$ is unique. Formulate the Lemma of Lax-Milgram as theorem with proof in Late $x\in\mathbf{R}^n$ and $x\in\mathbf{R}^n$ document of the previous exercises. All appearing references should be realized via \label and \ref etc.

Problem 2. Write the following definition of the characteristic polynomial of a matrix $A \in \mathbb{R}^{n \times n}$

$$p(t) = \det(A - t \cdot \text{Id}) = \begin{vmatrix} a_{11} - t & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} - t & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} - t \end{vmatrix}$$

in LATEX. Note the symbol Id instead of *Id* for the identity matrix. **Hint:** To generate the right hand side you can use the **array** or **matrix** environment.

Problem 3. Formulate the following assertion as a theorem, prove it with techniques of linear algebra and write the theorem with its proof in LATEX, where all appearing references should be realized via \label and \ref etc. If $A \in \mathbf{R}^{n \times n}$ is a matrix with $\sum_{j,k=1}^{n} x_j A_{jk} x_k > 0$ for all $x \in \mathbf{R}^n$, then A is regular.

Problem 4. Let I be a nonempty open interval. Then it holds for $f, g \in C^{\infty}(I)$ and $n \in \mathbb{N}$

$$(fg)^{(n)} = \sum_{k=0}^{n} \binom{n}{k} f^{(k)} g^{(n-k)}.$$

Problem 5. Formulate the following result as theorem including its with proof in LaTeX. All appearing references should be realised via $\$ and $\$ etc. Let $n \in \mathbb{N}$. It holds:

$$\sqrt{n} \in \begin{cases} \mathbb{N}, & \text{if } n \text{ is a square number,} \\ \mathbb{R} \setminus \mathbb{Q}, & \text{otherwise.} \end{cases}$$

Write a LATEX-file which includes the assertion (formulated as theorem) and the (detailed) proof of this assertion.

Hint. You may use the fact that each natural number x has a unique prime factorisation, i.e., there exists a unique finite sequence of prime numbers $2 \le p_1 \le \cdots \le p_k$ with $x = \prod_{j=1}^k p_j$.

Problem 6. Write a LATEX-code which produces

$$\int_{-1}^{1} \sqrt{1 - x^2} \, dx = \left[x \sqrt{1 - x^2} \right]_{x = -1}^{1} - \int_{-1}^{1} \frac{x(-2x)}{2\sqrt{1 - x^2}} \, dx$$

$$= \left[x \sqrt{1 - x^2} \right]_{x = -1}^{1} + \int_{-1}^{1} \frac{dx}{\sqrt{1 - x^2}} - \int_{-1}^{1} \frac{1 - x^2}{\sqrt{1 - x^2}} \, dx$$

$$= \left[x \sqrt{1 - x^2} + \arcsin x \right]_{x = -1}^{1} - \int_{-1}^{1} \sqrt{1 - x^2} \, dx.$$

Problem 7. Formally a triangle T with vertices $x, y, z \in \mathbf{R}^2$ is defined as convex hull of these points

$$conv(x, y, z) := \{ax + by + cz : a, b, c \ge 0 \text{ with } a + b + c = 1\}.$$

The triangle T is called non-degenerated if the vectors y-x and z-x are linearly independent. Formulate the following result with proof in LATEX. Let $T=\operatorname{conv}(x,y,z)$ and $\widetilde{T}=(\widetilde{x},\widetilde{y},\widetilde{z})$ be two non-degenerated triangles. Then, there exists an affine bijection $\Phi:T\to\widetilde{T}$, i.e., a bijective mapping of the form $\Phi(v)=Av+b$ with a matrix $A\in\mathbf{R}^{2\times 2}$ and a vector $b\in\mathbf{R}^2$. Here, the symbol \widetilde{T} is obtained by \widetilde T. The symbol \times is obtained by \times. Note the symbol conv instead of conv for the convex hull.

Problem 8. Write the following text in LaTeX: Let $\Omega \subseteq \mathbf{R}^d$ (with $d \geq 3$) be a bounded domain with Lipschitz-boundary and $u \in C^2(\Omega)$ a solution of the Laplace equation $\Delta u = 0$ in Ω . Then, there holds the representation formula

$$\forall x \in \Omega: \quad u(x) = \frac{1}{4\pi} \int_{\partial \Omega} \frac{1}{|x-y|} \frac{\partial}{\partial \nu(y)} u(y) \, dy - \frac{1}{4\pi} \int_{\partial \Omega} \left(\frac{\partial}{\partial \nu(y)} \frac{1}{|x-y|} \right) u(y) \, dy.$$

¹Recall that the Laplace operator Δ is defined for all $x \in \Omega$ by $(\Delta u)(x) := \sum_{i=1}^d \frac{\partial}{\partial x_i} u(x) = 0$.