Homework - Serie 11

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Problem 1. Write a LATEX-file in which the following theorem of Brezzi is formulated.

Theorem (Brezzi 1974). Let X and Y be Hilbert spaces. Further, let $a: X \times X \to \mathbf{R}$ and $b: X \times Y \to \mathbf{R}$ be continuous bilinear forms and $X_0 := \{x \in X : b(x, \cdot) = 0 \in Y^*\}$. Under the assumptions

•
$$\alpha := \inf_{v \in X_0 \setminus \{0\}} \frac{a(v,v)}{\|v\|_X^2} > 0$$
, i.e., $a(\cdot,\cdot)$ is coercive auf X_0 ,

•
$$\beta := \inf_{\substack{y \in Y \\ y \neq 0}} \sup_{\substack{x \in X \\ x \neq 0}} \frac{b(x, y)}{\|x\|_X \|y\|_Y} > 0$$

there holds the assertion: For each $(x^*, y^*) \in X^* \times Y^*$ there is a unique solution $(x, y) \in X \times Y$ of the so-called saddle point problem

$$\begin{array}{lll} a(x,\widetilde{x}) \ + \ b(\widetilde{x},y) & = \ x^*(\widetilde{x}) & \text{ for all } \widetilde{x} \in X, \\ b(x,\widetilde{y}) & = \ y^*(\widetilde{y}) & \text{ for all } \widetilde{y} \in Y. \end{array} \tag{SP}$$

Problem 2. Write the following text in LaTeX: The Gamma function is defined as

$$\Gamma(x) := \lim_{n \to \infty} \frac{n! n^x}{x(x+1) \cdots (x+n)}.$$

There holds the Weierstraß product representation

$$\frac{1}{\Gamma(x)} = x \cdot e^{Cx} \cdot \prod_{k=1}^{\infty} \left(1 + \frac{x}{k} \right) e^{-x/k} \quad \text{mit} \quad C := \lim_{n \to \infty} \left(\sum_{k=1}^{n} \frac{1}{k} - \ln n \right).$$

Here, \setminus infty is the symbol ∞ , and \cdot resp. $\cdot \cdot \cdot$ is obtained by \setminus cdot resp. \setminus cdots.

Problem 3. Write the following text in LaTeX, where the symbol \pm is generated by \pm: For given $basis\ b \in \mathbb{N}_{\geq 2}$, $mantissa\ length\ t \in \mathbb{N}$ and $exponential\ bounds\ e_{\min} < 0 < e_{\max}$ we define the set of $normalized\ floating\ point\ numbers\ F := F(b, t, e_{\min}, e_{\max}) \subset \mathbb{R}$ by

$$F = \{0\} \cup \left\{ \left(\sigma \sum_{k=1}^{t} a_k b^{-k} \right) b^e \, \middle| \, \sigma \in \{\pm 1\}, a_j \in \{0, \dots, b-1\}, a_1 \neq 0, e \in \mathbb{Z}, e_{\min} \leq e \leq e_{\max} \right\}.$$

The finite sum $a = \sum_{k=1}^{t} a_k b^{-k}$ is called **normalized mantissa** of a floating point number.

Problem 4. Write the following formula in LATEX-file: For $q \in \mathbf{R}$, it holds that

$$\lim_{n \to \infty} q^n = \begin{cases} +\infty & \text{falls } q > 1, \\ 1 & \text{falls } q = 1, \\ 0 & \text{falls } -1 < q < 1, \\ \nexists & \text{falls } q \le -1. \end{cases}$$

The symbol ∄ is generated via \nexists or \not\exists.

Problem 5. Write the following definition of a Vandermonde matrix:

$$V := \begin{pmatrix} 1 & x_1 & x_2^2 & \cdots & x_1^{n-1} \\ 1 & x_2 & x_2^2 & \cdots & x_2^{n-1} \\ 1 & x_3 & x_3^2 & \cdots & x_3^{n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^{n-1} \end{pmatrix} \in \mathbf{R}^{n \times n}$$

in LaTeX. The dots are generated by \cdots , \dots and \dots , the symbol \times by \times .

Problem 6. In sympy a matrix can be defined with sympy.Matrix (syntax is the same as for numpy arrays). Define the matrix V from the previous exercise for n=6 in sympy and compute its determinant. Use sympy.simplify to simplify the expression. Now use sympy.latex to convert the expression into latex code and put this into a LaTeX file.

Problem 7. The matrix $L \in \mathbf{R}^{n \times n}$ has the following form

$$L = \left(\begin{array}{cc} L_{11} & 0\\ L_{21} & L_{22} \end{array}\right)$$

with $L_{11} \in \mathbf{R}^{k \times k}$ and 0 < k < n. If L_{11} and L_{22} are regular, then L is regular as well, and the inverse is given by

$$L^{-1} = \begin{pmatrix} L_{11}^{-1} & 0 \\ -L_{22}^{-1}L_{21}L_{11}^{-1} & L_{22}^{-1} \end{pmatrix}.$$

Formulate the result with its proof in LATEX.

Problem 8. Use \newtheorem, to generate a new theorem-environment. Write as well a proof-environment. The proof should start (as part of the environment) with bold-italic **Proof**. The end of the proof (as part of the environment) should be indicated with a right-aligned \blacksquare \blacksquare \black, i.e., there is a right-aligned \black at the end of the proof. Formulate and prove the following theorem in LaTeX. All appearing references should be realised via \label and \ref etc. Write a suitable macro for norms and dist(·,·).

Let $A, B \subset \mathbf{R}$ open intervals with compact closure $\overline{A}, \overline{B}$ and $A \cap B = \emptyset$. We define the boundary of the sets as $\partial A := \overline{A} \setminus A$ and $\partial B := \overline{B} \setminus B$ (the symbol ∂ is generated by \partial). Then, there holds for the distances of the two sets that $\operatorname{dist}(A, B) = \operatorname{dist}(\partial A, \partial B)$, where we define for arbitrary sets $C, D \subset \mathbf{R}$

$$dist(C, D) := \inf\{ \|x - y\|_2 : x \in C, y \in D \}$$
 (1)

Hint. Show that $dist(A, B) = dist(\overline{A}, \overline{B})$. Next, note that the infimum in (1) is a minimum for compact sets C, D.

Remark. The theorem also holds for open subsets $A, B \subset \mathbb{R}^n$ with $n \in \mathbb{N}$.