

Basics in Applied Mathematics

Sheet 0 - 14.10.2025 (no submission)

Homepage: https://uni-freiburg.de/stochastik/schmidt/basics-am/

Task 1 (0 points). State four different characterizations for the unique solvability of the linear system Ax = b for every right-hand side $b \in \mathbb{R}^n$ and discuss their equivalences.

Task 2 (0 points). For p > 0, $\beta > 1$ and j = 1, 2, 3, 4 let the sequences $(a_n^{(j)})_{n \in \mathbb{N}}$ be defined by

 $a_n^{(1)} = n^p$, $a_n^{(2)} = \beta^n$, $a_n^{(3)} = n!$, $a_n^{(4)} = \log_2 n$.

For which pairs $1 \le i, j \le 4$ does $a_n^{(i)} = \mathcal{O}(a_n^{(j)})$ hold?

Task 3 (0 points). For $1 \le p < \infty$, a norm is defined on \mathbb{R}^{ℓ} by $||x||_p = \left(\sum_{j=1}^{\ell} |x_j|^p\right)^{1/p}$. The induced operator norm is also denoted by $||\cdot||_p$.

- (i) Show that $||A||_1 = \max_{k=1,\dots,n} \sum_{j=1}^m |a_{jk}|$ holds for all $A \in \mathbb{R}^{m \times n}$.
- (ii) For the symmetric matrix $B \in \mathbb{R}^{n \times n}$, let

 $\rho(B) = \max\{|\lambda| : \lambda \text{ is an eigenvalue of } B\}.$

Show, that $||A||_2 = \sqrt{\rho(A^T A)}$ holds for all $A \in \mathbb{R}^{m \times n}$.

Task 4 (0 points). (i) Let $A \in \mathbb{R}^{n \times n}$. Show that

$$||A||_2^2 \le ||A||_1 ||A||_{\infty}$$

holds and verify the statement explicitly for $A = \begin{bmatrix} a & b \\ b & c \end{bmatrix}$.

(ii) Show that for every matrix $A \in \mathbb{R}^{n \times n}$ the estimates

$$n^{-1/2} ||A||_2 \le ||A||_1 \le n^{1/2} ||A||_2,$$

 $n^{-1} ||A||_{\infty} \le ||A||_1 \le n ||A||_{\infty}$

hold and provide matrices $A \in \mathbb{R}^{n \times n}$ that show that the estimates cannot be improved.

Project 1 (0 points). The functions $f, g : \mathbb{R}_{>0} \to \mathbb{R}$ defined by

$$f(x) = \frac{1}{x} - \frac{1}{x+1}, \quad g(x) = \frac{1}{x(x+1)}$$

agree, but motivate two different methods for numerical computation. Determine for $x_k = 10^k$, k = 1, 2, ..., 15, the expression

$$\delta_k = \frac{|f(x_k) - g(x_k)|}{|g(x_k)|}$$

in a programming language and arrange the results in a table. What do you observe and how do you explain the observations?