

Problem 1.

Solution: Note that f is continuous at every point in \mathbb{R}^3 . This implies that Jacobian exists. Let $f_1 : \mathbb{R}^3 \rightarrow \mathbb{R}$, $f_1(x_1, x_2, x_3) = x_1x_2 + \sin(x_3) + x_1^2$ and $f_2 : \mathbb{R}^3 \rightarrow \mathbb{R}^1$, $f_2(x_1, x_2, x_3) = 7 + e^{x_2}$. Therefore

$$\nabla f_1 = [x_2 + 2x_1 \quad x_2 \quad \cos(x_3)] \quad \nabla f_2 = [0 \quad e^{x_2} \quad 0]$$

This implies that

$$J_x = \begin{bmatrix} x_2 + 2x_1 & x_2 & \cos(x_3) \\ 0 & e^{x_2} & 0 \end{bmatrix}$$

We now aim to show what induced one norm on a matrix. For any $x \in \mathbb{R}^n$ and $A \in \mathbb{R}^{m \times n}$, we can see that:

$$\begin{aligned} Ax &= \sum_{j=1}^n a_{ij}x_j \\ \|Ax\|_1 &= \sum_{i=1}^m \left| \sum_{j=1}^n a_{ij}x_j \right| \\ &\leq \sum_{i=1}^m \sum_{j=1}^n |a_{ij}| \cdot |x_j| \\ &\leq \sum_{j=1}^n |x_j| \sum_{i=1}^m |a_{ij}| \\ &\leq \sum_{j=1}^n |x_j| \max_j |c_j| \\ &\leq \max_j |c_j| \end{aligned}$$

where c_j denotes the sum of the j th column. To prove the reverse direction, we can see that if we let $x = e_j$, where it is the maximum column sum, we can see that

$$\|Ax\|_1 = \sup_{\|x\|_1=1} \|Ax\|_1 \geq \max_j |c_j|$$

which implies that $\|A\|_1 = \max_j |c_j|$. Therefore, we see that

$$k_{abs} = \max\{|x_2 + 2x_1|, |x_1 + e^{x_2}|, |\cos(x_3)|\}$$

Therefore, since $k_{rel} = k_{abs} \cdot \frac{\|x\|_1}{\|f(x)\|_1}$, we see that:

$$k_{abs} = \max\{|x_2 + 2x_1|, |x_1 + e^{x_2}|, |\cos(x_3)|\} \cdot \frac{|x_1| + |x_2| + |x_3|}{|x_2 + 2x_1| + |x_1 + e^{x_2}| + |\cos(x_3)|}$$

□

Problem 2.

Solution: Let $x, X, y, Y \in \mathbb{R}$, the following are derived from the statements given.

$$\begin{aligned}x\|\cdot\|_c &\leq \|\cdot\|_a \leq X\|\cdot\|_c \\y\|\cdot\|_b &\leq \|\cdot\|_c \leq Y\|\cdot\|_b\end{aligned}$$

We can combine these inequalities to find that:

$$xy\|\cdot\|_b \leq x\|\cdot\|_c \leq \|\cdot\|_a \leq X\|\cdot\|_c \leq XY\|\cdot\|_b$$

Thus, showing that $\|\cdot\|_a$ and $\|\cdot\|_b$ are indeed equivalent. □

Problem 3. WIP

Problem 4.

Problem 5.