

ue1:

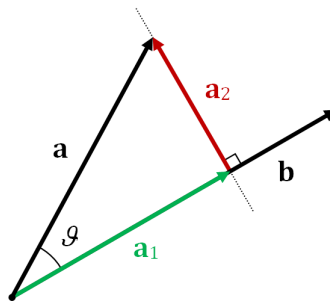
1.Aufgabe:

$$b \in \left\{ x_1 \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + x_2 \cdot \begin{pmatrix} 1 \\ -2 \\ -1 \end{pmatrix} \mid x_1, x_2 \in \mathbb{R} \right\} \quad (1)$$

eine möglichst „gute“ Lösung könnte sinnvollerweise folgendes erfüllen:

$$\|Ax - b\|_2^2 \rightarrow \min$$

2.Aufgabe:



$$u = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \quad ; \quad v = \begin{pmatrix} 0 \\ 2 \\ 1 \end{pmatrix} \quad (2)$$

$$v = v_{\perp} + v_{\parallel}$$

$$\begin{aligned} \langle v; u \rangle &= \langle v_{\perp} + v_{\parallel}; u \rangle \\ &= \langle v_{\perp}; u \rangle + \langle v_{\parallel}; u \rangle \\ &= \underbrace{\langle v_{\perp}; u \rangle}_0 + \langle v_{\parallel}; u \rangle \\ &= \langle v_{\parallel}; u \rangle \end{aligned} \quad (3)$$

$$v_u = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \quad (4)$$

$$u_v = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \quad (5)$$

Orthogonale Projektion:

$$u \rightarrow P_u : v \mapsto v_1$$

$$v \mapsto P_u(v) = \frac{\langle v; u \rangle}{\langle u; u \rangle} u = \frac{1}{\langle u; u \rangle} u \cdot u^T v \quad (6)$$

$$\begin{aligned}
 v &\mapsto \frac{1}{\|u\|^2} u^T v \cdot u = y \\
 y_i &= \frac{1}{\|u\|^2} u_i (u_1 v_1 + u_2 v_2 + u_3 v_3) \\
 &\stackrel{!}{=} a_{i1} v_1 + a_{i2} v_2 + a_{i3} v_3 \\
 a_{ij} &= \frac{1}{\|u\|^2} u_i u_j \\
 \rightsquigarrow A &= \frac{1}{\|u\|^2} u \cdot u^T
 \end{aligned} \tag{7}$$

$$\text{Bild}(P_u) = \text{span}\{u\} = \{\lambda u \mid \lambda \in \mathbb{R}\} \tag{8}$$

$$\begin{aligned}
 \text{Kern}(P_u) &= \text{Bild}(P_u)^\perp \\
 &= \{y \mid y \perp u\} \\
 &= \{y \mid \langle u, y \rangle = 0\}
 \end{aligned} \tag{9}$$

2b)

$$\begin{aligned}
 v \in V = \mathbb{R}^m \quad ; \quad u \in U = \mathbb{R}^n \\
 v &\stackrel{P_u}{\mapsto} \lambda_1 u_1 + \dots + \lambda_n u_n \\
 &\text{mit } \lambda_i = \langle v, u_i \rangle u_i
 \end{aligned} \tag{10}$$

□

3a)

$$\begin{aligned}
 f(x) &= \|b - Ax\|_2^2 \\
 &= \langle b - Ax, b - Ax \rangle \\
 &= \langle b, b - Ax \rangle - \langle Ax, b - Ax \rangle \\
 &= \langle b, b \rangle - \langle b, Ax \rangle - \langle Ax, b \rangle + \langle Ax, Ax \rangle \\
 &= \langle b, b \rangle - 2 \langle b, Ax \rangle + \langle Ax, Ax \rangle
 \end{aligned} \tag{11}$$

$$\begin{aligned}
 f'(x) &= \text{Jacobi}(f) = -2 \langle b, A \cdot \vec{1} \rangle + 2 \langle Ax, A \cdot \vec{1} \rangle \\
 f''(x) &= \text{Hess}(f) = 2 \langle A \cdot \vec{1}, A \cdot \vec{1} \rangle
 \end{aligned} \tag{12}$$

5. Aufgabe:

$$\begin{aligned}f(t) &= \alpha \cos\left(\frac{\pi}{4}t\right) + \beta \sin\left(\frac{\pi}{3}t\right) \\ \varphi(t, \alpha, \beta) &= \alpha \cos\left(\frac{\pi}{4}t\right) + \beta \sin\left(\frac{\pi}{3}t\right) \\ \rightarrow A &= \begin{pmatrix} \cos\left(\frac{\pi}{4}1\right) & \sin\left(\frac{\pi}{3}1\right) \\ \cos\left(\frac{\pi}{4}2\right) & \sin\left(\frac{\pi}{3}2\right) \\ \cos\left(\frac{\pi}{4}3\right) & \sin\left(\frac{\pi}{3}3\right) \end{pmatrix} \\ A &= \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{\sqrt{3}}{2} \\ 0 & \frac{\sqrt{3}}{2} \\ -\frac{1}{\sqrt{2}} & 0 \end{pmatrix}, \quad b = \begin{pmatrix} 2 \\ 0 \\ -3 \end{pmatrix}\end{aligned}\tag{13}$$

Normalengleichung:

$$A^T A x = A^T b$$