Mathematics for Robotics ROB-GY 6103 Homework 4 Answers

November 9, 2023

Shantanu Ghodgaonkar

Univ ID: N11344563 Net ID: sng8399 Ph.No.: +1 (929) 922-0614

Question: 1.

Answer: Firstly, consider the inner product $\langle x, y \rangle = x^T \bar{y}$. To show that it is an inner product over $(\mathbb{C}^n, \mathbb{C})$ we need to check if it follow the following properties -

a.
$$\langle x, y \rangle = \overline{\langle y, x \rangle}$$

$$LHS = \langle x, y \rangle = x^T \bar{y}$$
 (1)

Let $x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ and $y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$. Substituting in $Eq^n(1) \Rightarrow$

$$LHS = \begin{bmatrix} x_1 & x_2 \end{bmatrix} \begin{bmatrix} \bar{y_1} \\ \bar{y_2} \end{bmatrix} = x_1 \bar{y_1} + x_2 \bar{y_2}$$
 (2)

Now consider.

$$RHS = \overline{\langle x, y \rangle} = y^T \bar{x} \tag{3}$$

Substituting the values for x and y in above $Eq^n(3) \Rightarrow$

$$RHS = \overline{\begin{bmatrix} y_1 & y_2 \end{bmatrix} \begin{bmatrix} \bar{x_1} \\ \bar{x_2} \end{bmatrix}} = \overline{y_1 \bar{x_1} + y_2 \bar{x_2}} = x_1 \bar{y_1} + x_2 \bar{y_2} = LHS$$
 (4)

b.
$$\langle a_1 x_1 + a_2 x_2, y \rangle = a_1 \langle x_1, y \rangle + a_2 \langle x_2, y \rangle$$
 Let, $x_1 = \begin{bmatrix} x_{11} \\ x_{12} \end{bmatrix}$, $x_2 = \begin{bmatrix} x_{21} \\ x_{22} \end{bmatrix}$ and $y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$. So,

$$\langle a_1 x_1 + a_2 x_2, y \rangle = (a_1 x_1 + a_2 x_2)^T \bar{y} \tag{5}$$

$$= \left[a_1 \begin{bmatrix} x_{11} \\ x_{12} \end{bmatrix} + a_2 \begin{bmatrix} x_{21} \\ x_{22} \end{bmatrix} \right]^T \begin{bmatrix} \bar{y_1} \\ \bar{y_2} \end{bmatrix} \tag{6}$$

$$= \begin{bmatrix} a_1 x_{11} + a_2 x_{21} & a_1 x_{12} + a_2 x_{22} \end{bmatrix} \begin{bmatrix} \bar{y_1} \\ \bar{y_2} \end{bmatrix}$$
 (7)

$$= (a_1x_{11} + a_2x_{21})\bar{y_1} + (a_1x_{12} + a_2x_{22})\bar{y_2}$$
(8)

$$= a_1 x_{11} \bar{y_1} + a_2 x_{21} \bar{y_1} + a_1 x_{12} \bar{y_2} + a_2 x_{22} \bar{y_2}$$

$$\tag{9}$$

$$= a_1(x_{11}\bar{y}_1 + x_{12}\bar{y}_2) + a_2(x_{21}\bar{y}_1 + x_{22}\bar{y}_2)$$
(10)

$$= a_1 \begin{bmatrix} x_{11} & x_{12} \end{bmatrix} \begin{bmatrix} \bar{y_1} \\ \bar{y_2} \end{bmatrix} + a_2 \begin{bmatrix} x_{21} & x_{22} \end{bmatrix} \begin{bmatrix} \bar{y_1} \\ \bar{y_2} \end{bmatrix}$$

$$\tag{11}$$

$$= a_1 x_1^T \bar{y} + a_2 x_2^T \bar{y} \tag{12}$$

$$= a_1 \langle x_1, y \rangle + a_2 \langle x_2, y \rangle \tag{13}$$

c.
$$\langle x, x \rangle \ge 0$$
 and $\langle x, x \rangle = 0 \Leftrightarrow x = 0$ Let $x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ s.t. $x_1 = a_1 + b_1 \iota$ and $x_2 = a_2 + b_2 \iota$ So,

$$\langle x, x \rangle = \begin{bmatrix} x_1 & x_2 \end{bmatrix} \begin{bmatrix} \bar{x_1} \\ \bar{x_2} \end{bmatrix} \tag{14}$$

$$= x_1 \bar{x_1} + x_2 \bar{x_2} \tag{15}$$

$$= (a_1 + b_1 \iota)(a_1 - b_1 \iota) + (a_2 + b_2 \iota)(a_2 - b_2 \iota)$$
(16)

$$= (a_1^2 + b_1^2) + (a_2^2 + b_2^2) (17)$$

By observing above $Eq^n(17)$ we can see that $\langle x, x \rangle$ will always be ≥ 0 and iff $x = 0 \Leftrightarrow \langle x, x \rangle = 0$.

Secondly, consider the inner product $\langle x, y \rangle = \bar{x}^T y$. To show that it is an inner product over $(\mathbb{C}^n, \mathbb{C})$ we need to check if it follow the following properties -

a. $\langle x, y \rangle = \langle y, x \rangle$ for $\mathbb{F} = \mathbb{R}$.

Let
$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
 and $y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$. So,

$$LHS = \langle x, y \rangle = \bar{x}^T y \tag{18}$$

$$= \begin{bmatrix} \bar{x_1} & \bar{x_2} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \tag{19}$$

$$= \bar{x_1}y_1 + \bar{x_2}y_2 \tag{20}$$

Assuming x_1, x_2, y_1 and $y_2 \in \mathbb{R} \Rightarrow x_1 = \bar{x_1}, x_2 = \bar{x_2}, y_1 = \bar{y_1}, y_2 = \bar{y_2} \Rightarrow$

$$= x_1 y_1 + x_2 y_2 \tag{21}$$

$$=2\bar{y_1}x_1+\bar{y_2}x_2\tag{22}$$

$$= \begin{bmatrix} \bar{y_1} & \bar{y_2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \tag{23}$$

$$=\langle y, x \rangle \tag{24}$$

b.
$$\langle x,y\rangle=\overline{\langle y,x\rangle}$$
 for $\mathbb{F}=\mathbb{C}$ Let $x=\begin{bmatrix}x_1\\x_2\end{bmatrix}$ and $y=\begin{bmatrix}y_1\\y_2\end{bmatrix}$. So,

$$\langle x, y \rangle = \bar{x}^T y \tag{25}$$

$$= \begin{bmatrix} \bar{x_1} & \bar{x_2} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \tag{26}$$

$$= \bar{x_1}y_1 + \bar{x_2}y_2 \tag{27}$$

$$= \overline{y_1}x_1 + \overline{y_2}x_2 \tag{28}$$

$$= \overline{\begin{bmatrix} \bar{y_1} & \bar{y_2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}} \tag{29}$$

$$= \overline{\langle y, x \rangle} \tag{30}$$

c. $\langle a_1x_1 + a_2x_2, y \rangle = a_1\langle x_1, y \rangle + a_2\langle x_2, y \rangle$

Let,
$$x_1 = \begin{bmatrix} x_{11} \\ x_{12} \end{bmatrix}$$
, $x_2 = \begin{bmatrix} x_{21} \\ x_{22} \end{bmatrix}$ and $y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$. So,

$$\langle a_1 x_1 + a_2 x_2, y \rangle = \overline{a_1 x_1 + a_2 x_2}^T y \tag{31}$$

$$= \begin{bmatrix} a_1 \overline{x_{11}} + a_2 \overline{x_{21}} & a_1 \overline{x_{12}} + a_2 \overline{x_{22}} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$
 (32)

$$= a_1 \overline{x_{11}} y_1 + a_2 \overline{x_{21}} y_1 + a_1 \overline{x_{12}} y_2 + a_2 \overline{x_{22}} y_2 \tag{33}$$

$$= a_1(\overline{x_{11}}y_1 + \overline{x_{12}}y_2) + a_2(\overline{x_{21}}y_1 + \overline{x_{22}}y_2)$$
(34)

$$= a_1 \bar{x_1}^T y + a_2 \bar{x_2}^T y \tag{35}$$

$$= a_1 \langle x_1, y \rangle + a_2 \langle x_2, y \rangle \tag{36}$$

d.
$$\langle x, x \rangle \geq 0$$
 and $\langle x, x \rangle = 0 \Leftrightarrow x = 0$ Let $x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ s.t. $x_1 = a_1 + b_1 \iota$ and $x_2 = a_2 + b_2 \iota$ So,

$$\langle x, x \rangle = \bar{x}^T x \tag{37}$$

$$= \begin{bmatrix} \bar{x_1} & \bar{x_2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \tag{38}$$

$$= \bar{x_1}x_1 + \bar{x_2}x_2 \tag{39}$$

$$= (a_1 + b_1 \iota)(a_1 - b_1 \iota) + (a_2 + b_2 \iota)(a_2 - b_2 \iota) \tag{40}$$

$$= (a_1^2 + b_1^2) + (a_2^2 + b_2^2) (41)$$

By observing above $Eq^n(41)$ we can see that $\langle x, x \rangle$ will always be ≥ 0 and iff $x = 0 \Leftrightarrow \langle x, x \rangle = 0$.

Question: 2.

Answer: We are given $\mathbb{P}_3([-1,1])$ and the inner product $\langle p,q\rangle=\int_{-1}^1 p(x)q(x)\ dx$. It is also given that,

$$p_0 = 1 \tag{1}$$

$$p_1 = x \tag{2}$$

$$p_2 = \frac{3}{2}x^2 - \frac{1}{2} \tag{3}$$

$$p_3 = \frac{5}{2}x^3 - \frac{3}{2}x\tag{4}$$

We can form the set $p = \{p_0, p_1, p_2, p_3\} = \left\{ \begin{bmatrix} 1\\0\\0\\0\\0 \end{bmatrix} \begin{bmatrix} 0\\1\\0\\0\\0 \end{bmatrix} \begin{bmatrix} -\frac{1}{2}\\0\\\frac{3}{2}\\0 \end{bmatrix} \begin{bmatrix} 0\\-\frac{3}{2}\\0\\\frac{5}{2} \end{bmatrix} \right\}$ First, we check for linear independance \Rightarrow

$$\begin{bmatrix} 1 & 0 & -\frac{1}{2} & 0 \\ 0 & 1 & 0 & -\frac{3}{2} \\ 0 & 0 & \frac{3}{2} & 0 \\ 0 & 0 & 0 & \frac{3}{2} \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \\ \alpha_4 \end{bmatrix} = 0 \Rightarrow \alpha_1 = \alpha_2 = \alpha_3 = \alpha_4 = 0 \Rightarrow \text{ the given set is } \text{Linearly Independant.}$$

Now we shall check for orthogonality, as per the instruction given in the question \rightarrow

$$\langle p_0, p_3 \rangle = \int_{-1}^{1} (1) \cdot \frac{5}{2} x^3 - \frac{3}{2} x \, dx$$
 (5)

$$= \left[\frac{5}{8}x^4 - \frac{3}{4}x^2 \right]_{-1}^{1} \tag{6}$$

$$= \left(\frac{5}{8} - \frac{3}{4}\right) - \left(\frac{5}{8} - \frac{3}{4}\right) \tag{7}$$

$$=0 (8)$$

$$\langle p_1, p_2 \rangle = \int_{-1}^{1} x \cdot \left(\frac{3}{2} x^2 - \frac{1}{2} \right) dx$$
 (9)

$$= \int_{-1}^{1} \frac{3}{2}x^3 - \frac{1}{2}x \, dx \tag{10}$$

$$= \left[\frac{3}{8}x^4 - \frac{1}{4}x^2 \right]_{-1}^{1} \tag{11}$$

$$= \left(\frac{3}{8} - \frac{1}{4}\right) - \left(\frac{3}{8} - \frac{1}{4}\right) \tag{12}$$

$$=0 (13)$$

Hence, we can see that the set p is *Linearly Independent* and that its elements are orthogonal and it spans \mathbb{P}_3 .

 \therefore p forms a orthogonal basis of \mathbb{P}_3 .

Q.E.D.

Question: 3.

Answer: Given the standard inner product $\langle x, y \rangle = x^T y$ and the vectors,

$$y_1 = \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}, \ y_2 = \begin{bmatrix} 4 \\ 0 \\ -1 \end{bmatrix}, \ y_3 = \begin{bmatrix} -2 \\ 2 \\ 3 \end{bmatrix}$$
 (1)

We shall apply the Gram Schmidt Procedure to the given set of vectors. We know that,

$$v_k = y_k - \sum_{j=1}^{k-1} \frac{\langle y_k, v_j \rangle}{||v_j||^2} \cdot v_j$$
 (2)

So,

$$v_1 = y_1 = \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} \tag{3}$$

$$v_{2} = y_{2} - \frac{\langle y_{2}, v_{1} \rangle}{||v_{1}||^{2}} \cdot v_{1}$$

$$= \begin{bmatrix} 4 \\ 0 \\ -1 \end{bmatrix} - \begin{bmatrix} \begin{bmatrix} 4 \\ 0 \\ -1 \end{bmatrix} - \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 4 \\ 0 \\ -1 \end{bmatrix} - 0.5 \cdot \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} = \begin{bmatrix} 3.5 \\ 1 \\ -1.5 \end{bmatrix}$$

$$(4)$$

$$v_{3} = y_{3} - \frac{\langle y_{3}, v_{1} \rangle}{||v_{1}||^{2}} \cdot v_{1} - \frac{\langle y_{3}, v_{2} \rangle}{||v_{2}||^{2}} \cdot v_{2}$$

$$= \begin{bmatrix} -2 \\ 2 \\ 3 \end{bmatrix} - \begin{bmatrix} \begin{bmatrix} [-2 & 2 & 3] & 1 \\ -2 \\ 1 \end{bmatrix} & \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} \\ \begin{bmatrix} 1 \\ -2 \end{bmatrix} & \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} \end{bmatrix} - \begin{bmatrix} \begin{bmatrix} [-2 & 2 & 3] & 3.5 \\ 1 \\ -1.5 \end{bmatrix} & \begin{bmatrix} 3.5 \\ 1 \\ -1.5 \end{bmatrix} \\ \begin{bmatrix} 3.5 \\ 1 \\ -1.5 \end{bmatrix} & \begin{bmatrix} 3.5 \\ 1 \\ -1.5 \end{bmatrix} \end{bmatrix}$$

$$= \begin{bmatrix} 0.6452 \\ 1.6129 \\ 2.5806 \end{bmatrix}$$

$$(5)$$

$$\therefore v = \{v_1, v_2, v_3\} = \left\{ \begin{bmatrix} 1\\-2\\1 \end{bmatrix}, \begin{bmatrix} 3.5\\1\\-1.5 \end{bmatrix}, \begin{bmatrix} 0.6452\\1.6129\\2.5806 \end{bmatrix} \right\}$$

Question: 4.(a)

Answer: We are to prove that $(A + BCD)^{-1} = A^{-1} - A^{-1}B(C^{-1} + DA^{-1}B)^{-1}DA^{-1}$. The simplest way is by multplying $(A + BCD)^{-1}$ with (A + BCD) and it should equal to $I \Rightarrow$

$$(A + BCD)(A + BCD)^{-1} = (A + BCD)\left(A^{-1} - A^{-1}B(C^{-1} + DA^{-1}B)^{-1}DA^{-1}\right)$$
(1)

$$= \left(I - B(C^{-1} + DA^{-1}B)^{-1}DA^{-1}\right) + \left(BCDA^{-1} - BCDA^{-1}B(C^{-1} + DA^{-1}B)^{-1}DA^{-1}\right) \quad (2)$$

$$= \left(I + BCDA^{-1}\right) - \left(B(C^{-1} + DA^{-1}B)^{-1}DA^{-1} + BCDA^{-1}B(C^{-1} + DA^{-1}B)^{-1}DA^{-1}\right) \quad (3)$$

$$= I + BCDA^{-1} - (B + BCDA^{-1}B)(C^{-1} + DA^{-1}B)^{-1}DA^{-1}$$
(4)

$$= I + BCDA^{-1} - BC(C^{-1} + DA^{-1}B)(C^{-1} + DA^{-1}B)^{-1}DA^{-1}$$
(5)

$$= I + BCDA^{-1} - BCDA^{-1} (6)$$

$$=I\tag{7}$$

Q.E.D.

Question: 4.(b)

Answer: We are given the following \rightarrow

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 0.5 & 0 & 0 & 0 \\ 0 & 0 & 0.5 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0.5 \end{bmatrix}, B = \begin{bmatrix} 1 \\ 0 \\ 2 \\ 0 \\ 3 \end{bmatrix}, C = 0.2, D = B^T = \begin{bmatrix} 1 & 0 & 2 & 0 & 3 \end{bmatrix}$$
 (1)

Now,

$$BC = 0.2 \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0.4 \\ 0 \\ 0.6 \end{bmatrix}$$

$$BCD = \begin{bmatrix} 0.2 \\ 0 \\ 0.4 \\ 0 \\ 0.6 \end{bmatrix} \begin{bmatrix} 1 & 0 & 2 & 0 & 3 \end{bmatrix}$$

$$A + BCD = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 0.5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0.2 & 0 & 0.4 & 0 & 0.6 \\ 0 & 0 & 0 & 0 & 0 \\ 0.4 & 0 & 0.8 & 0 & 1.2 \\ 0 & 0 & 0 & 0 & 0 \\ 0.6 & 0 & 1.2 & 0 & 1.8 \end{bmatrix}$$

$$A + BCD = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 0.5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0.5 \end{bmatrix} \begin{bmatrix} 0.2 & 0 & 0.4 & 0 & 0.6 \\ 0 & 0 & 0 & 0 & 0 \\ 0.4 & 0 & 0.8 & 0 & 1.2 \\ 0 & 0 & 0 & 0 & 0 \\ 0.6 & 0 & 1.2 & 0 & 1.8 \end{bmatrix} = \begin{bmatrix} 1.2 & 0 & 0.4 & 0 & 0.6000 \\ 0 & 0.5 & 0 & 0 & 0 \\ 0.4 & 0 & 1.3 & 0 & 1.2 \\ 0 & 0 & 0 & 1 & 0 \\ 0.6 & 0 & 1.2 & 0 & 2.3 \end{bmatrix}$$

$$A + BCD^{-1} = \begin{bmatrix} 1.2 & 0 & 0.4 & 0 & 0.6000 \\ 0 & 0.5 & 0 & 0 & 0 \\ 0.4 & 0 & 1.3 & 0 & 1.2 \\ 0 & 0 & 0 & 1 & 0 \\ 0.4 & 0 & 1.3 & 0 & 1.5 & 0 & -0.1875 \\ 0 & 2 & 0 & 0 & 0 & 0 \\ -0.1250 & 0 & 1.5 & 0 & -0.75 \\ 0 & 0 & 0 & 1 & 0 \\ -0.1875 & 0 & -0.75 & 0 & 0.8750 \end{bmatrix}$$

Question: 5.(a)

Answer:

Question: 5.(b)

Answer:

Question: 6.(a)

Answer:

Question: 6.(b)

Answer:

Question: 8. A norm $||\cdot||$ on a vector space $(\mathcal{X}, \mathbb{R})$ is said to be strict when ||x+y|| = ||x|| + ||y|| holds if and only if there exists a non-negative constant α such that either $y = \alpha x$ or $x = \alpha y$. One then says that $(\mathcal{X}, \mathbb{R}, ||\cdot||)$ is strictly normed. Suppose that $(\mathcal{X}, \mathbb{R}, ||\cdot||)$ is strictly normed. Let M be a subspace of \mathcal{X} and suppose that $x \in \mathcal{X}$ is such that d(x, M) > 0. Show that there exists $m^* \in M$ such that

$$||x - m^*|| = d(x, M) := \inf_{y \in M} ||x - y||$$

then m^* is unique.

Answer:

Question: 9.(a)

Given $||x||_1 = |x_1| + |x_2|$. Let $x = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ and $y = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$. First let us find $||x + y||_1 \to 1$ Answer:

$$x + y = \begin{bmatrix} 2+4 \\ 3+5 \end{bmatrix} = \begin{bmatrix} 6 \\ 8 \end{bmatrix} \tag{1}$$

$$||x+y||_1 = |6| + |8| = 14 (2)$$

Now let us find $||x||_1 + ||y||_1 \rightarrow$

$$||x||_1 = |2| + |3| = 5 (3)$$

$$||y||_1 = |4| + |5| = 9 (4)$$

$$||x||_1 + ||y||_1 = 5 + 9 = 14 \tag{5}$$

From $Eq^n(2) = Eq^n(5)$ and the non-existence of an α s.t. $y = \alpha x$ or $x = \alpha y$, we can say that $||x||_1$ is not strictly normed.

Question: 9.(c)

Given $||x||_{\infty} = max\{x_1, x_2\}$. Let $x = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ and $y = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$. First let us find $||x + y||_{\infty} \to 1$ Answer:

$$x + y = \begin{bmatrix} 2+4\\3+5 \end{bmatrix} = \begin{bmatrix} 6\\8 \end{bmatrix} \tag{1}$$

$$||x+y||_{\infty} = \max\{|6|, |8|\} = 8$$
 (2)

Now let us find $||x||_{\infty} + ||y||_{\infty} \to$

$$||x||_{\infty} = \max\{|2|, |3|\} = 3 \tag{3}$$

$$||y||_{\infty} = \max\{|4|, |5|\} = 5 \tag{4}$$

$$||y||_{\infty} = \max\{|4|, |5|\} = 5$$

$$||x||_{\infty} + ||y||_{\infty} = 3 + 5 = 8$$
(5)

From $Eq^n(2) = Eq^n(5)$ and the non-existence of an α s.t. $y = \alpha x$ or $x = \alpha y$, we can say that $||x||_{\infty}$ is not strictly normed.