

PROBLEM 8.3 \Rightarrow a and x are 3-vectors.

$$a = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix}$$

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

Cross Product $f(x) = a \times x$ is given as =

$$a \times x = \begin{bmatrix} a_2 x_3 - a_3 x_2 \\ a_3 x_1 - a_1 x_3 \\ a_1 x_2 - a_2 x_1 \end{bmatrix}$$

We can represent this Cross Product in the form of following matrix multiplication \Rightarrow

$$a \times x = \begin{bmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

Hence $Ax = Ax$

where $A = \begin{bmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{bmatrix}$

and $x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$

Proof that $f(x) = Ax = Ax$ is a linear function for all x .

for any function to be linear it has to follow the principle of superposition.

for any linear function \Rightarrow

$$f(\alpha x + \beta y) = \alpha f(x) + \beta f(y)$$

Should be true.

let's assume $x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ and $y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$

are 3-vectors. and α and β are two scalars.

$$\begin{aligned}
 \text{Then } \alpha x + \beta y &= \alpha \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \beta \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} \\
 &= \begin{bmatrix} \alpha x_1 \\ \alpha x_2 \\ \alpha x_3 \end{bmatrix} + \begin{bmatrix} \beta y_1 \\ \beta y_2 \\ \beta y_3 \end{bmatrix} \\
 &= \begin{bmatrix} \alpha x_1 + \beta y_1 \\ \alpha x_2 + \beta y_2 \\ \alpha x_3 + \beta y_3 \end{bmatrix}
 \end{aligned}$$

Then Comm Product \Rightarrow

$$f(\alpha x + \beta y) = A(\alpha x + \beta y)$$

$$f(\alpha x + \beta y) = \begin{bmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{bmatrix} \begin{bmatrix} \alpha x_1 + \beta y_1 \\ \alpha x_2 + \beta y_2 \\ \alpha x_3 + \beta y_3 \end{bmatrix}$$

also \Rightarrow

$$\alpha f(x) + \beta f(y) = \alpha [Ax] + \beta [Ay]$$

$$= A\alpha x + A\beta y \quad (\text{commutative property})$$

$$= A(\alpha x + \beta y) \quad (\text{distributive Property})$$

$$= \begin{bmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{bmatrix} \begin{bmatrix} \alpha x_1 + \beta y_1 \\ \alpha x_2 + \beta y_2 \\ \alpha x_3 + \beta y_3 \end{bmatrix}$$

we can see that =

$$f(\alpha x + \beta y) = \alpha f(x) + \beta f(y)$$

Hence function

$$f(x) = a \times x = Ax$$

is a linear function for fixed a .

and $A = \begin{bmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{bmatrix}$

Problem 8.4 =

given 3×3 image irz let's say it's I .

$$I =$$

1	4	7
2	5	8
3	6	9

Then the g -vector α will be =

$$\alpha = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \end{bmatrix} \quad (\text{column major})$$

This vector α represents Image I in vector form.

given that $y = f(x)$

where y represents the transformed image. y is also a g -vector.

for each operation we have to calculate the $g \times g$ matrix A for which $y = Ax$.

(a) = Turn the original image x upside down.

given Image $I =$

1	4	7
2	5	8
3	6	9

when it's turned upside down then resultant Image =

$I_{\text{upside down}} =$

3	6	9
2	5	8
1	4	7

Then resultant g-vector γ after transformation could be represented as =

$$\gamma = \begin{bmatrix} 3 \\ 2 \\ 1 \\ 6 \\ 5 \\ 4 \\ 9 \\ 8 \\ 7 \end{bmatrix}$$

(formed using the transformed Image matrix)

In order to get =

$$\gamma = A x$$

which is =

$$\left[\begin{matrix} 3 \\ 2 \\ 1 \\ 6 \\ 5 \\ 4 \\ 9 \\ 8 \\ 7 \end{matrix} \right] = [A]_{9 \times 9} \quad \left[\begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \end{matrix} \right]$$

$\Rightarrow [A]_{9 \times 9}$ matrix has to be \Rightarrow

$$\left[\begin{matrix} 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \end{matrix} \right]$$

(B) = Rotate the original image α clockwise 90° .

original Image $I =$

1	4	7
2	5	8
3	6	9

rotate image I By 90° clockwise \Rightarrow

I rotated
By
 90°

3	2	1
6	5	4
9	8	7

Then resultant g-vector $y =$

$$y = \begin{bmatrix} 3 \\ 6 \\ 9 \\ 2 \\ 5 \\ 8 \\ 1 \\ 4 \\ 7 \end{bmatrix}$$

In this case =

$$y = Ax$$

$$\begin{bmatrix} 3 \\ 6 \\ 9 \\ 2 \\ 5 \\ 8 \\ 1 \\ 4 \\ 7 \end{bmatrix} = [A]_{9 \times 9} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \end{bmatrix}$$

Then $[A]_{9 \times 9} =$

$$\begin{bmatrix} 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \end{bmatrix}$$

(C) = Translate the image up by 1 pixel
 and to the right by 2 pixel. In
 the translated image assign value
 $y_i = 0$ to the pixels in the first
 column and the last row.

Original image $I =$

1	4	7
2	5	8
3	6	9

Then transformed image =

$I_{\text{Translated}} =$

0	2	5
0	3	6
0	0	0

In that case g-vector $\gamma, \alpha \Rightarrow$

$$\gamma = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 2 \\ 3 \\ 0 \\ 5 \\ 6 \\ 0 \end{bmatrix}$$

and

$$\alpha = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \end{bmatrix}$$

also $\gamma = A\alpha$

$$\begin{bmatrix} 0 \\ 0 \\ 0 \\ 2 \\ 3 \\ 0 \\ 5 \\ 6 \\ 0 \end{bmatrix}$$

$$= [A]_{9 \times 9}$$

$$\begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \end{bmatrix}$$

Then matrix A should be =

$$[A]_{g \times g} \Rightarrow$$

$$\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

(Φ) = Set each pixel value y_i to be the average of the neighbours of pixel i in the original image.

Original image $I =$

1	4	7
2	5	8
3	6	9

=

P_1	P_2	P_3
P_4	P_5	P_6
P_7	P_8	P_9

where $P_1 = 1$, $P_2 = 4$, $P_3 = 7$

$$P_4 = 2, \quad P_5 = 5, \quad P_6 = 8$$

$$P_7 = 3, \quad P_8 = 6, \quad P_9 = 9$$

g-vector $x =$

$$\begin{bmatrix} P_1 \\ P_4 \\ P_7 \\ P_2 \\ P_5 \\ P_8 \\ P_3 \\ P_6 \\ P_9 \end{bmatrix}$$

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The translated image I' could be formed by taking average of neighbor pixels in original image.

Let's represent the translated image by I' and the new pixels by p' .

By p' .

$I' =$	p'_1	p'_2	p'_3
	p'_4	p'_5	p'_6
	p'_7	p'_8	p'_9

$$p'_1 = \frac{p_2 + p_4}{2}$$

$$p'_2 = \frac{p_1 + p_3 + p_5}{3}$$

$$p'_3 = \frac{p_2 + p_6}{2}$$

$$p'_4 = \frac{p_1 + p_5 + p_7}{3}$$

$$p'_5 = \frac{p_2 + p_4 + p_6 + p_8}{4}$$

$$p'_6 = \frac{p_3 + p_5 + p_9}{3}$$

$$P_7' = \frac{P_4 + P_8}{2}, \quad P_8' = \frac{P_5 + P_7 + P_g}{3}, \quad P_g' = \frac{P_6 + P_8}{2}$$

Then translated image g-vector $\gamma \Rightarrow$

$$\gamma = \begin{bmatrix} P_1' \\ P_4' \\ P_7' \\ P_2' \\ P_5' \\ P_8' \\ P_3' \\ P_6' \\ P_g' \end{bmatrix} = \begin{bmatrix} \frac{P_2 + P_4}{2} \\ \frac{P_1 + P_5 + P_7}{3} \\ \frac{P_4 + P_8}{2} \\ \frac{P_1 + P_3 + P_5}{3} \\ \frac{P_2 + P_4 + P_6 + P_8}{4} \\ \frac{P_5 + P_7 + P_g}{3} \\ \frac{P_2 + P_6}{2} \\ \frac{P_3 + P_5 + P_g}{3} \\ \frac{P_6 + P_8}{2} \end{bmatrix}$$

In that case

$$y = Ax$$

$$\frac{p_2 + p_4}{\sum}$$

$$\frac{p_1 + p_5 + p_7}{3}$$

$$\frac{p_4 + p_6}{2}$$

$$\frac{p_1 + p_3 + p_5}{3}$$

$$\frac{p_2 + p_4 + p_6 + p_8}{4}$$

$$\frac{p_5 + p_7 + p_9}{3}$$

$$\frac{p_2 + p_6}{2}$$

$$\frac{p_3 + p_5 + p_9}{3}$$

$$\frac{p_6 + p_8}{2}$$

$$= [A]_{9 \times 9}$$

$$\begin{bmatrix} p_1 \\ p_4 \\ p_7 \end{bmatrix}$$

$$p_2$$

$$p_5$$

$$p_8$$

$$p_3$$

$$p_6$$

$$p_9$$

Then matrix $[A]_{9 \times 9} \Rightarrow$

$$\begin{bmatrix} 0 & y_2 & 0 & y_2 & 0 & 0 & 0 & 0 & 0 \\ y_3 & 0 & y_3 & 0 & y_3 & 0 & 0 & 0 & 0 \\ 0 & y_2 & 0 & 0 & 0 & y_2 & 0 & 0 & 0 \\ y_3 & 0 & 0 & 0 & y_3 & 0 & y_3 & 0 & 0 \\ 0 & y_4 & 0 & y_4 & 0 & y_4 & 0 & y_4 & 0 \\ 0 & 0 & y_3 & 0 & y_3 & 0 & 0 & 0 & y_3 \\ 0 & 0 & 0 & y_2 & 0 & 0 & 0 & y_2 & 0 \\ 0 & 0 & 0 & 0 & y_3 & 0 & y_3 & 0 & y_3 \\ 0 & 0 & 0 & 0 & 0 & y_2 & 0 & y_2 & 0 \end{bmatrix}$$

PROBLEM 8.12 \Rightarrow

(a) = given that \Rightarrow

$$\alpha = \int_{-1}^1 f(x) dx$$

also Standard method to calculate $\alpha \Rightarrow$

$$\hat{\alpha} = w_1 f(t_1) + w_2 f(t_2) + \dots + w_n f(t_n)$$

when $f(x) =$

$$\alpha = \int_{-1}^1 1 \cdot dx = [x]_{-1}^1 = 1 - (-1) = 2$$

$$\hat{\alpha} = w_1 \cdot 1 + w_2 \cdot 1 + \dots + w_n \cdot 1$$

$$\hat{\alpha} = 1 \cdot w_1 + 1 \cdot w_2 + \dots + 1 \cdot w_n$$

we have, $\hat{\alpha} = \alpha$, hence we get

$$1 \cdot w_1 + 1 \cdot w_2 + \dots + 1 \cdot w_n = 2$$

$\rightarrow \textcircled{1}$

when $f(x) = x$ then,

$$\alpha = \int_{-1}^1 x \cdot dx = \left[\frac{x^2}{2} \right]_{-1}^1 = \left[\frac{1}{2} - \left(\frac{1}{2} \right) \right] = 0$$

$$\hat{\alpha} = \omega_1 t_1 + \omega_2 t_2 + \dots + \omega_n t_n$$

Since $\hat{\alpha} = \alpha$ we can write.

$$t_1 \omega_1 + t_2 \omega_2 + \dots + t_n \omega_n = 0 \quad (2)$$

Similarly when $f(x) = x^2$ then,

$$\alpha = \int_{-1}^1 x^2 dx = \left[\frac{x^3}{3} \right]_{-1}^1 = \left[\frac{1}{3} - \left(-\frac{1}{3} \right) \right] = \frac{2}{3}$$

$$\hat{\alpha} = \omega_1 t_1^2 + \omega_2 t_2^2 + \dots + \omega_n t_n^2$$

Since $\hat{\alpha} = \alpha$ we can write \Rightarrow (3)

$$t_1^2 \omega_1 + t_2^2 \omega_2 + \dots + t_n^2 \omega_n = \frac{2}{3}$$

when $f(x) = x^3$ then,

$$\alpha = \int_{-1}^1 x^3 dx = \left[\frac{x^4}{4} \right]_{-1}^1 = \left[\frac{1}{4} - \left(\frac{1}{4} \right) \right] = 0$$

$$\hat{\alpha} = w_1 t_1^3 + w_2 t_2^3 + \dots + w_n t_n^3$$

$\hat{\alpha} = \alpha$ Hence we can write =

$$t_1^3 w_1 + t_2^3 w_2 + \dots + t_n^3 w_n = 0$$

↳ eqn 4

when $f(x) = x^d$ then

$$\begin{aligned} \alpha &= \int_{-1}^1 x^d dx = \left[\frac{x^{d+1}}{d+1} \right]_{-1}^1 = \left[\frac{1}{d+1} - \frac{(-1)^{d+1}}{d+1} \right] \\ &= \frac{1 - (-1)^{d+1}}{d+1} \end{aligned}$$

$$\hat{\alpha} = w_1 t_1^d + w_2 t_2^d + \dots + w_n t_n^d$$

Since $\alpha^d = \alpha$ we can write that =

$$t_1^d \omega_1 + t_2^d \omega_2 + \dots + t_n^d \omega_n = \left[\frac{1 - (-1)^d}{d+1} \right]$$

↳ Eqn. (5)

Writing all equations together =

$$1 \cdot \omega_1 + 2 \cdot \omega_2 + \dots + n \cdot \omega_n = 2$$

$$t_1 \omega_1 + t_2 \omega_2 + \dots + t_n \omega_n = 0$$

$$t_1^2 \omega_1 + t_2^2 \omega_2 + \dots + t_n^2 \omega_n = \gamma_3$$

$$t_1^3 \omega_1 + t_2^3 \omega_2 + \dots + \omega_n t_n^3 = 0$$

⋮
⋮
⋮

$$t_1^d \omega_1 + t_2^d \omega_2 + \dots + t_n^d \omega_n = \left[\frac{1 - (-1)^{d+1}}{d+1} \right]$$

Then we can represent those equations in following matrix form =

$$\begin{bmatrix} 1 & 1 & \dots & 1 \\ t_1 & t_2 & \dots & t_n \\ t_1^2 & t_2^2 & \dots & t_n^2 \\ t_1^3 & t_2^3 & \dots & t_n^3 \\ \vdots & \vdots & & \vdots \\ t_1^d & t_2^d & \dots & t_n^d \end{bmatrix} \begin{bmatrix} \omega_1 \\ \omega_2 \\ \omega_3 \\ \omega_4 \\ \vdots \\ \omega_n \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ 2/3 \\ 0 \\ \vdots \\ \frac{1-(-1)^{d+1}}{d+1} \end{bmatrix}$$

$A \omega = b$ form.

(b) = Show that following Quadrature methods have order 1, 2 and 3 respectively.

(i) = Trapezoidal rule \Rightarrow

$$n=2, t_1 = -1, t_2 = 1 \text{ and } \omega_1 = 1, \omega_2 = 1$$

lets calculate $\hat{\alpha}$ and compare with α values.

when $n=2$

$$\hat{\alpha}^1 \text{ value vector} = \begin{bmatrix} 1 & 1 \\ +_1 & +_2 \\ +_1 & +_2 \\ \vdots & \vdots \\ +_1 & +_2 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 \\ -1 & 1 \\ 1 & 1 \\ \vdots & \vdots \\ (-1)^d & (1)^d \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\hat{\alpha}^1 \text{ value vector} = \begin{bmatrix} 2 \\ 0 \\ 2 \\ \vdots \\ (-1)^d + 1 \end{bmatrix}$$

Compare $\hat{\alpha}$ and vectors.

$$\hat{\alpha}^1 \text{ vector} = \begin{bmatrix} 2 \\ 0 \\ 2 \\ \vdots \\ (-1)^d + 1 \end{bmatrix}$$

$$\hat{\alpha}^1 \text{ vector} = \begin{bmatrix} 2 \\ 0 \\ 2 \\ 0 \\ \vdots \end{bmatrix}$$

for trapezoidal rule.

$$\hat{L} = \alpha \text{ for } f(x) = 1$$

$$f(0) = 1$$

but for $f(x) = x^2$, $\hat{L} \neq \alpha$

Hence trapezoidal rule is of order 1.

(2) = Simpson's rule \Rightarrow

$$n=3, t_1 = -1, t_2 = 0 \text{ and } t_3 = 1$$

$$\omega_1 = \frac{1}{3}, \omega_2 = \frac{4}{3}, \omega_3 = \frac{1}{3}$$

value vector

$$\hat{L} = \begin{bmatrix} 1 & 1 & 1 \\ t_1 & t_2 & t_3 \\ t_1^2 & t_2^2 & t_3^2 \\ t_1^3 & t_2^3 & t_3^3 \\ t_1^4 & t_2^4 & t_3^4 \\ \vdots & \vdots & \vdots \\ t_1^d & t_2^d & t_3^d \end{bmatrix} \begin{bmatrix} \omega_1 \\ \omega_2 \\ \omega_3 \end{bmatrix}$$

$$\hat{\mathcal{L}} = \begin{bmatrix} 1 & 1 & 1 \\ -1 & 0 & 1 \\ 1 & 0 & 1 \\ -1 & 0 & 1 \\ 1 & 0 & 1 \\ \vdots & & \\ (-1)^d & 0 & 1 \end{bmatrix} \quad \begin{bmatrix} \frac{1}{3} \\ \frac{4}{3} \\ \frac{1}{3} \end{bmatrix}$$

$$\hat{\alpha} = \begin{bmatrix} 2 \\ 0 \\ \frac{2}{3} \\ 0 \\ \frac{2}{3} \\ \vdots \\ \frac{(-1)^d + 1}{3} \end{bmatrix}$$

when $d=4$, $\hat{\alpha} = \frac{1 - (-1)^{d+1}}{d+1}$

$$= \frac{1 - (-1)^{4+1}}{4+1} = \frac{2}{5}$$

Comparing $\hat{\alpha}$ and α .

$$\hat{\alpha} = \begin{bmatrix} 2 \\ 0 \\ 2 \\ 0 \\ 2 \\ \vdots \\ \frac{(-1)^d + 1}{3} \end{bmatrix}$$

$$\alpha = \begin{bmatrix} 2 \\ 0 \\ 2 \\ 0 \\ 2 \\ \vdots \\ \frac{(-1)^{d+1}}{d+1} \end{bmatrix}$$

$$\hat{\alpha} = \alpha \text{ for } f(x) =$$

$$f(x) = x$$

$$f(x) = x^2$$

$$f(x) = x^3$$

but for $f(x) = x^4$, $\hat{\alpha} \neq \alpha$

Hence Simpsons rule holds for Order 3 hence it also holds for Order 2.

(3) = Simpsons $\frac{3}{8}$ rule =

$$n=4, t_1 = -1, t_2 = -\frac{1}{3}, t_3 = \frac{1}{3}, t_4 = 1$$

$$\omega_1 = \frac{1}{4}, \omega_2 = \frac{3}{4}, \omega_3 = \frac{3}{4}, \omega_4 = \frac{1}{4}$$

$$\mathbf{Q}^1 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ t_1 & t_2 & t_3 & t_4 \\ t_1^2 & t_2^2 & t_3^2 & t_4^2 \\ t_1^3 & t_2^3 & t_3^3 & t_4^3 \\ t_1^4 & t_2^4 & t_3^4 & t_4^4 \\ \vdots & \vdots & \vdots & \vdots \\ t_1^d & t_2^d & t_3^d & t_4^d \end{bmatrix} \begin{bmatrix} \omega_1 \\ \omega_2 \\ \omega_3 \\ \omega_4 \end{bmatrix}$$

$$\hat{L} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ -1 & -\gamma_3 & \gamma_3 & 1 \\ 1 & \gamma_9 & \gamma_9 & 1 \\ -1 & \frac{-1}{27} & \frac{1}{27} & 1 \\ 1 & \frac{1}{81} & \frac{1}{81} & 1 \\ \vdots & \vdots & \vdots & \vdots \\ 1 & \vdots & \vdots & \vdots \\ (-1)^d & (-\gamma_3)^d & (\gamma_3)^d & (1)^d \end{bmatrix} \begin{bmatrix} \gamma_4 \\ 3/n \\ 3/4 \\ \gamma_4 \end{bmatrix}$$

$$\hat{L} = \left\{ \begin{array}{l} 2 \\ 0 \\ 2/3 \\ 0 \\ 2/3 \\ \vdots \\ (-1)^d \gamma_4 + (-\gamma_3)^d 3/4 + (\gamma_3)^d \gamma_4 + \gamma_4 \end{array} \right\}$$

Comparing $\hat{\alpha}$ and α vectors -

$$\hat{\alpha} = \begin{bmatrix} 2 \\ 0 \\ 2/3 \\ 0 \\ 14/27 \\ \vdots \\ \vdots \end{bmatrix}$$

$$\alpha = \begin{bmatrix} 2 \\ 0 \\ 2/3 \\ 0 \\ 2/3 \\ \vdots \\ \vdots \\ \frac{r+(-1)^{d+1}}{d+1} \end{bmatrix}$$

$\hat{\alpha} = \alpha$ for $f(x) =$

$$f(x) = x$$

$$f(x) = x^2$$

$$f(x) = x^3$$

But $\hat{\alpha} \neq \alpha$ for $f(x) = x^4$

Hence Simpson's $\frac{3}{8}$ rule order = 3.

Problem 8.16 \Rightarrow

$$f(u, v) = \theta_1 + \theta_2 u + \theta_3 v + \theta_4 uv$$

$$\textcircled{1} = f(x_1, y_1) = F_{11}$$

$$\theta_1 + \theta_2 x_1 + \theta_3 y_1 + \theta_4 x_1 y_1 = F_{11}$$

$$\textcircled{2} = f(x_1, y_2) = F_{12}$$

$$\theta_1 + \theta_2 x_1 + \theta_3 y_2 + \theta_4 x_1 y_2 = F_{12}$$

$$\textcircled{3} = f(x_2, y_1) = F_{21}$$

$$\theta_1 + \theta_2 x_2 + \theta_3 y_1 + \theta_4 x_2 y_1 = F_{21}$$

$$\textcircled{4} = f(x_2, y_2) = F_{22}$$

$$\theta_1 + \theta_2 x_2 + \theta_3 y_2 + \theta_4 x_2 y_2 = F_{22}$$

writing all four equations together

$$\theta_1 + \theta_2 x_1 + \theta_3 y_1 + \theta_4 x_1 y_1 = F_1$$

$$\theta_1 + \theta_2 x_1 + \theta_3 y_2 + \theta_4 x_1 y_2 = F_{12}$$

$$\theta_1 + \theta_2 x_2 + \theta_3 y_1 + \theta_4 x_2 y_1 = F_{21}$$

$$\theta_1 + \theta_2 x_2 + \theta_3 y_2 + \theta_4 x_2 y_2 = F_{22}$$

Then we can represent those equations in matrix form as =

$$A \theta = b$$

$$\begin{bmatrix} 1 & x_1 & y_1 & x_1 y_1 \\ 1 & x_1 & y_2 & x_1 y_2 \\ 1 & x_2 & y_1 & x_2 y_1 \\ 1 & x_2 & y_2 & x_2 y_2 \end{bmatrix} \begin{bmatrix} \theta_1 \\ \theta_2 \\ \theta_3 \\ \theta_4 \end{bmatrix} = \begin{bmatrix} F_1 \\ F_{12} \\ F_{21} \\ F_{22} \end{bmatrix}$$

$$\begin{array}{c} \uparrow \\ [A]_{4 \times 4} \end{array}$$

$$\begin{array}{c} \uparrow \\ 4\text{-vector } b \end{array}$$

PROBLEM 9.) \Rightarrow

lets consider the initial states of three compartments at time $t=0$ =

$$\text{Compartment 1} = (\chi_t)_1$$

$$\text{Compartment 2} = (\chi_t)_2$$

$$\text{Compartment 3} = (\chi_t)_3$$

① = 10% of material in comp. 1 moves to comp. 2.

$$\text{comp. 1 state} = (\chi_t)_1 - 0.10(\chi_t)_1$$

② = 5% of the material in comp. 2 moves to comp. 3.

$$\text{comp 2 state} = (\chi_t)_2 - 0.05(\chi_t)_2$$

$$+ 0.10(\chi_t)_1$$

③ = 5% of the material in compartment 3 moves to compartment 2.

$$\text{comp(3) state} = (x_+)_3 - 0.05(x_+)_3 \\ + 0.05(x_+)_2$$

④ = 5% of the material in compartment 3 is eliminated.

$$\text{comp(3) state} = (x_+)_3 - 0.05(x_+)_3 \\ - 0.05(x_+)_3 + 0.05(x_+)_2$$

final states of all compartments
at time $t+1$ =

$$(x_{t+1})_1 = 0.90(x_+)_1 + 0.05(x_+)_3$$

$$(x_{t+1})_2 = 0.10(x_+)_1 + 0.95(x_+)_2$$

$$(x_{t+1})_3 = 0.05(x_+)_2 + 0.90(x_+)_3$$

matrix form =

$$\begin{bmatrix} (x_{++})_1 \\ (x_{++})_2 \\ (x_{++})_3 \end{bmatrix} = \begin{bmatrix} 0.90 & 0 & 0.05 \\ 0.10 & 0.95 & 0 \\ 0 & 0.05 & 0.90 \end{bmatrix} \begin{bmatrix} (x_+)_1 \\ (x_+)_2 \\ (x_+)_3 \end{bmatrix}$$

$$x_{++} = A x_+$$

where $A = \begin{bmatrix} 0.90 & 0 & 0.05 \\ 0.10 & 0.95 & 0 \\ 0 & 0.05 & 0.90 \end{bmatrix}$

PROBLEM 9.3 =

we are given that

$$x_{t+1} = Ax_t + c \rightarrow \text{eqtn ①}$$

when $x_1 = z$ then $x_2 = z, x_3 = z \dots$

i.e. if system starts in state z then it stays in state z .

then we can say that =

that if $\boxed{x_t = z}$

then $\boxed{x_{t+1} = z}$

Putting this value in equation ① \Rightarrow

$$x_{t+1} = Ax_t + c$$

$$z = Az + c$$

we can write \Rightarrow

$$I \cdot z = A \cdot z + c$$

$I - \text{identity matrix}$
 $I \cdot z = z$

$$\Rightarrow I \cdot z - A \cdot z = c$$

$$= (I - A) z = c$$

Comparing Equations -

$$(I - A) z = c \quad \text{and} \quad F z = g$$

We can say that

$$F = I - A$$

$I = \text{identity matrix}$

and

$$g = c$$

PROBLEM (0.1) \Rightarrow

Trace of matrix = Sum of the diagonal entries of a square matrix is called the trace of the matrix.

(a) = A and B are $m \times n$ matrices.

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}_{m \times n}$$

$$B = \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & & & \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{bmatrix}_{m \times n}$$

lets calculate matrix product $A^T B$

$$A^T = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}_{m \times n}$$

$$A^T = \begin{bmatrix} a_{11} & a_{21} & \dots & a_{m1} \\ a_{12} & a_{22} & \dots & a_{m2} \\ \vdots & \vdots & & \vdots \\ a_{1n} & a_{2n} & & a_{mn} \end{bmatrix}_{n \times m}$$

Then Product $P = A^T B$

$$\begin{bmatrix} a_{11} & a_{21} & \dots & a_{m1} \\ a_{12} & a_{22} & \dots & a_{m2} \\ \vdots & \vdots & & \vdots \\ a_{1n} & a_{2n} & & a_{mn} \end{bmatrix}_{n \times m} \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1n} \\ b_{21} & b_{22} & \dots & b_{2n} \\ \vdots & & & \vdots \\ b_{m1} & b_{m2} & \dots & b_{mn} \end{bmatrix}_{m \times n}$$

$$= \begin{bmatrix} p_{11} & p_{12} & \dots & p_{1n} \\ p_{21} & p_{22} & \dots & p_{2n} \\ \vdots & & & \\ p_{n1} & p_{n2} & \dots & p_{nn} \end{bmatrix}$$

To find the trace of matrix Product

$(A^T B) = P$, we have to sum all

the diagonal elements of Product matrix P . that means we only need to calculate diagonal elements of matrix P .

$P_{11} = \text{multiply } (\begin{matrix} 1^{\text{st}} \text{ row of} \\ \text{matrix } A^T \end{matrix} \text{ with } \begin{matrix} 1^{\text{st}} \text{ column} \\ \text{of matrix } B \end{matrix})$

$$= a_{11} b_{11} + a_{21} b_{21} + a_{31} b_{31} \dots + a_{m1} b_{m1}$$

$P_{22} = \text{multiply } (\begin{matrix} 2^{\text{nd}} \text{ row of} \\ \text{matrix } A^T \end{matrix} \text{ with } \begin{matrix} 2^{\text{nd}} \text{ column} \\ \text{of matrix } B \end{matrix})$

$$= a_{12} b_{12} + a_{22} b_{22} + \dots + a_{m2} b_{m2}$$

⋮

$P_{nn} = \text{multiply } (\begin{matrix} n^{\text{th}} \text{ row of} \\ \text{matrix } A^T \end{matrix} \text{ with } \begin{matrix} n^{\text{th}} \text{ column} \\ \text{of matrix } B \end{matrix})$

$$= a_{1n} b_{1n} + a_{2n} b_{2n} + \dots + a_{nn} b_{nn}$$

Then $\text{trace}(A^T B) \Rightarrow P_{11} + P_{22} + P_{33} + \dots + P_{nn}$

$$\begin{aligned}\text{tr}(A^T B) &= a_{11}b_{11} + a_{21}b_{21} + a_{31}b_{31} + \dots + a_{m1}b_{m1} \\ &+ a_{12}b_{12} + a_{22}b_{22} + \dots + a_{m2}b_{m2} \\ &\vdots \\ &+ a_{1n}b_{1n} + a_{2n}b_{2n} + \dots + a_{mn}b_{mn}\end{aligned}$$

This could be written as =

$$\text{tr}(A^T B) = \sum_{i=1}^m \sum_{j=1}^n A_{ij} B_{ij}$$

* = Time complexity to calculate $\text{tr}(A^T B) \Rightarrow$

$$\begin{aligned}\text{complexity to evaluate 1 diagonal element} &= \\ (\text{m products}) + (\text{m-1 additions.}) \\ &= m + m - 1 = 2m - 1\end{aligned}$$

$$\begin{aligned}\text{complexity to evaluate n diagonal elements} &= \\ &= n(2m - 1)\end{aligned}$$

$$\begin{aligned}\text{Total complexity} &= n(2m - 1) + (n-1) \text{ additions} \\ &= 2mn - n + n - 1 \\ &= 2mn - 1\end{aligned}$$

(b) = SHOW that $\text{tr}(A^T B) = \text{tr}(B^T A)$

$$\begin{aligned}
 A^T B &= \left[\begin{matrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{matrix} \right]_m^{n \times m} \left[\begin{matrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & & & \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{matrix} \right]_{m \times n} \\
 &= \left[\begin{matrix} a_{11} & a_{21} & \cdots & a_{m1} \\ a_{12} & a_{22} & \cdots & a_{m2} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{matrix} \right]_{n \times n} \left[\begin{matrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & & & \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{matrix} \right]_{m \times n} \\
 &= \left[\begin{matrix} p_{11} & p_{12} & \cdots & p_{1n} \\ p_{21} & p_{22} & \cdots & p_{2n} \\ \vdots & & & \\ p_{m1} & p_{m2} & \cdots & p_{mn} \end{matrix} \right]_{n \times n} \quad \begin{array}{l} \text{(final product} \\ \text{representation)} \\ A^T B \end{array}
 \end{aligned}$$

Similarly \Rightarrow

$$\begin{aligned}
 B^T A &= \left[\begin{matrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & & & \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{matrix} \right]_{m \times n} \left[\begin{matrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{matrix} \right]_{n \times m} \\
 &= \left[\begin{matrix} b_{11} & b_{21} & \cdots & b_{m1} \\ b_{12} & b_{22} & \cdots & b_{m2} \\ \vdots & \vdots & & \\ b_{1n} & b_{2n} & \cdots & b_{mn} \end{matrix} \right]_{n \times n} \left[\begin{matrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{matrix} \right]_{n \times m}
 \end{aligned}$$

$$B^T A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & & & \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}_{n \times n}$$

In the products, $P = A^T B$ and $Q = B^T A$
we can see that diagonal elements are
same =

$$P_{11} = Q_{11} = a_{11} b_{11} + a_{21} b_{21} + a_{31} b_{31} + \dots + a_{m1} b_{m1}$$

$$P_{22} = Q_{22} = a_{12} b_{12} + a_{22} b_{22} + \dots + a_{m2} b_{m2}$$

⋮

$$P_{nn} = Q_{nn} = a_{1n} b_{1n} + a_{2n} b_{2n} + \dots + a_{nn} b_{nn}$$

we can write =

$$P_{11} + P_{22} + \dots + P_{nn} = Q_{11} + Q_{12} + \dots + Q_{nn}$$

Sum of diagonal of $(A^T B)$ = Sum of diagonal $(B^T A)$

$$\boxed{\text{Tr}(A^T B) = \text{Tr}(B^T A)}$$

Proved

Since the diagonals of Matrices =

$A^T B$ and $B^T A$ are identical.

The Sum of diagonals of $A^T B$ and $B^T A$ will also be identical.

Hence $\text{tr}(A^T B) = \text{tr}(B^T A)$

(c) = Show that $\text{tr}(A^T A) = \|A\|^2$

Matrix $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}_{m \times n}$

$$\|A\|^2 = \sum_{i=1}^m \sum_{j=1}^n A_{ij}^2$$

$$\begin{aligned} \|A\|^2 &= a_{11}^2 + a_{12}^2 + \dots + a_{1n}^2 \\ &\quad + a_{21}^2 + a_{22}^2 + \dots + a_{2n}^2 \\ &\quad \vdots \\ &\quad + a_{m1}^2 + a_{m2}^2 + \dots + a_{mn}^2 \end{aligned} \quad \begin{array}{l} \text{Equation} \\ (1) \end{array}$$

$$A^T A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}_m^n \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}_m^n$$

$$\Rightarrow \begin{bmatrix} a_{11} & a_{21} & \cdots & a_{m1} \\ a_{12} & a_{22} & \cdots & a_{m2} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mm} \end{bmatrix}_{n \times m} \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}_m^n$$

$$= \begin{bmatrix} p_{11} & p_{12} & \cdots & p_{1m} \\ p_{21} & p_{22} & \cdots & p_{2m} \\ \vdots & & & \\ p_{m1} & p_{m2} & \cdots & p_{mm} \end{bmatrix}_{n \times m}$$

(let, say P
represent the
final product
matrix)

To find trace we have to sum only diagonal
elements $(p_{11}, p_{22}, \dots, p_{mm})$.

p_{11} = multiply 1st row of A^T with 1st column
of A .

$$= a_{11}^2 + a_{21}^2 + a_{31}^2 + \cdots + a_{m1}^2$$

P_{22} = multiply 2nd row of A^T with 2nd column of A

$$= a_{12}^2 + a_{22}^2 + a_{32}^2 + \dots + a_{m2}^2$$

⋮

P_{nn} = multiply nth row of A^T with nth column of A .

$$= a_{1n}^2 + a_{2n}^2 + a_{3n}^2 + \dots + a_{nn}^2$$

$$\text{tr}(A^T A) = P_{11} + P_{22} + P_{33} + \dots + P_{nn}$$

$$\text{tr}(A^T A) = a_{11}^2 + a_{21}^2 + a_{31}^2 + \dots + a_{m1}^2$$

$$+ a_{12}^2 + a_{22}^2 + a_{32}^2 + \dots + a_{m2}^2$$

⋮

$$+ a_{1n}^2 + a_{2n}^2 + a_{3n}^2 + \dots + a_{nn}^2$$

$$\text{tr}(A^T A) = \|A\|^2$$

(From equation)

① Computation

(d) = Show that $\text{tr}(A^T B) = \text{tr}(BA^T)$

$$A^T B = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}_m \begin{matrix} ^T \\ \text{m} \times n \end{matrix} \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & & & \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{bmatrix}_n \begin{matrix} \\ \text{m} \times n \end{matrix}$$

$$A^T B = \begin{bmatrix} a_{11} & a_{21} & \cdots & a_{m1} \\ a_{12} & a_{22} & \cdots & a_{m2} \\ \vdots & \vdots & & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{mn} \end{bmatrix}_{n \times m} \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & & & \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{bmatrix}_{m \times n}$$

$$A^T B = \begin{bmatrix} p_{11} & p_{12} & \cdots & p_{1n} \\ p_{21} & p_{22} & \cdots & p_{2n} \\ \vdots & & & \\ p_{m1} & p_{m2} & \cdots & p_{mn} \end{bmatrix}_{n \times n} \quad \begin{matrix} (\text{Final product representation}) \\ A^T B \end{matrix}$$

$$\text{tr}(A^T B) = p_{11} + p_{22} + p_{33} + \cdots + p_{nn}$$

$$\begin{aligned} \text{tr}(A^T B) &= a_{11}b_{11} + a_{21}b_{21} + a_{31}b_{31} + \cdots + a_{m1}b_{m1} \\ &\quad + a_{12}b_{12} + a_{22}b_{22} + \cdots + a_{m2}b_{m2} \\ &\quad \vdots \\ &\quad + a_{1n}b_{1n} + a_{2n}b_{2n} + \cdots + a_{nn}b_{nn} \end{aligned}$$

→ Equation ①

$$BA^T = \left[\begin{array}{cccc} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & & & \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{array} \right]_{m \times n} \left[\begin{array}{cccc} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{array} \right]_{m \times n}^T$$

$$BA^T = \left[\begin{array}{cccc} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & & & \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{array} \right]_{m \times n} \left[\begin{array}{cccc} a_{11} & a_{21} & \cdots & a_{m1} \\ a_{12} & a_{22} & \cdots & a_{m2} \\ \vdots & \vdots & & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{mn} \end{array} \right]_{n \times m}$$

$$BA^T = \left[\begin{array}{cccc} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{array} \right]_{m \times n}$$

↳ Product BA^T
representation.

lets evaluate BA^T matrix Diagonal Elements.

$$\begin{aligned} a_{11} &= (\text{multiply 1st row of } B \text{ with 1st column of } A^T) \\ &= a_{11} b_{11} + a_{12} b_{12} + \cdots + a_{1n} b_{1n} \end{aligned}$$

$$\begin{aligned} a_{22} &= (\text{multiply 2nd row of } B \text{ with 2nd column of } A^T) \\ &= a_{21} b_{21} + a_{22} b_{22} + \cdots + a_{2n} b_{2n} \end{aligned}$$

$a_{mm} = (\text{multiply } m\text{th row of } B \text{ with } m\text{th column of } A^T)$

$$= a_{m1}b_{m1} + a_{m2}b_{m2} + \dots + a_{mn}b_{mn}$$

$$\operatorname{tr}(BA^T) = a_{11} + a_{22} + \dots + a_{mm}$$

$$= a_{11}b_{11} + a_{12}b_{12} + \dots + a_{1n}b_{1n}$$

$$+ a_{21}b_{21} + a_{22}b_{22} + \dots + a_{2n}b_{2n}$$

⋮

$$+ a_{m1}b_{m1} + a_{m2}b_{m2} + \dots + a_{mn}b_{mn}$$

↳ equation ②

On comparing equation ① and equation ②

we find that $\operatorname{tr}(A^TB) = \operatorname{tr}(BA^T)$

PROBLEM 10.13 \Rightarrow

we know that Dirichlet energy is given by =

$$\mathcal{D}(v) = \|A^T v\|^2$$

we also know that for any matrix =

$$B^T B = \|B\|^2$$

Hence we can write =

$$\mathcal{D}(v) = \|A^T v\|^2$$

$$\mathcal{D}(v) = (A^T v)^T (A^T v)$$

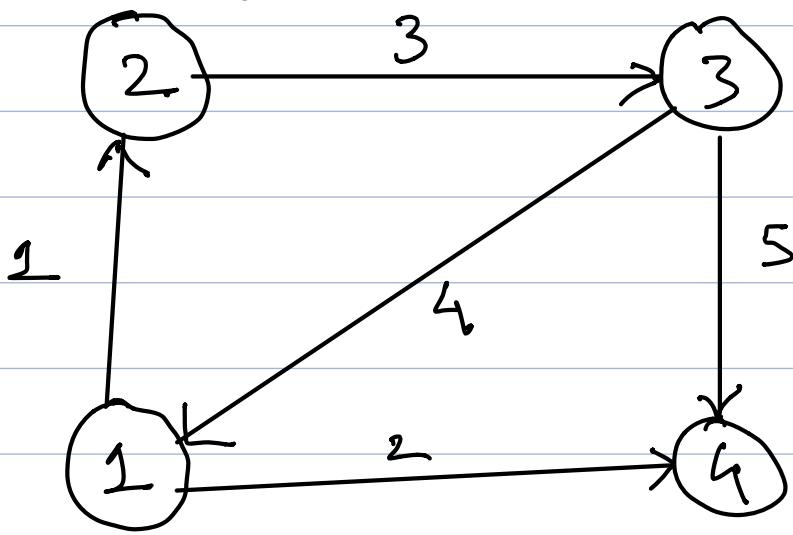
$$\mathcal{D}(v) = [v^T (A^T)^T] (A^T v)$$

$$\mathcal{D}(v) = (v^T A) (A^T v)$$

$$\mathcal{D}(v) = v^T (A A^T) v$$

$$\mathcal{D}(v) = v^T L v \quad (\text{given that } A A^T = L)$$

(b) = lets consider a graph to describe entries of L.



In that case we can say =

degree of node 1 = 3

degree of node 2 = 2

degree of node 3 = 3

degree of node 4 = 2.

for this graph \Rightarrow

$$A = \begin{bmatrix} -1 & -1 & 0 & 1 & 0 \\ 1 & 0 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 & -1 \\ 0 & 1 & 0 & 0 & 1 \end{bmatrix} \quad 4 \times 5$$

$$A^T = \begin{bmatrix} -1 & 1 & 0 & 0 \\ -1 & 0 & 0 & 1 \\ 0 & -1 & 1 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \quad 5 \times 4$$

Laplacian matrix $L = A A^T$

$$A A^T =$$

$$\begin{bmatrix} -1 & -1 & 0 & 1 & 0 \\ 1 & 0 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 & -1 \\ 0 & 1 & 0 & 0 & 1 \end{bmatrix} \quad 4 \times 5 \qquad \begin{bmatrix} -1 & 1 & 0 & 0 \\ -1 & 0 & 0 & 1 \\ 0 & -1 & 1 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \quad 5 \times 4$$

$$\Rightarrow \left[\begin{array}{ccccc} 3 & -1 & -1 & -1 \\ -1 & 2 & -1 & 0 \\ -1 & -1 & 3 & -1 \\ -1 & 0 & -1 & 2 \end{array} \right] \quad 4 \times 4$$

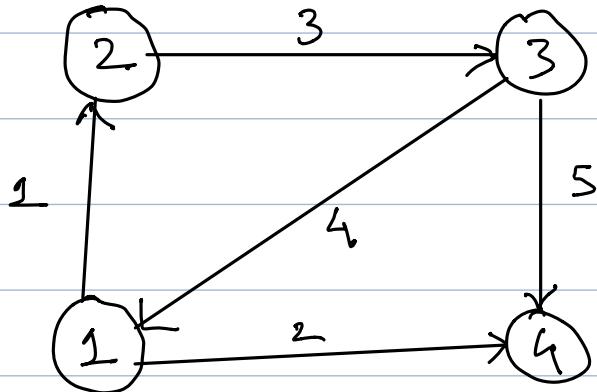
$$L = \left[\begin{array}{ccccc} 3 & -1 & -1 & -1 \\ -1 & 2 & -1 & 0 \\ -1 & -1 & 3 & -1 \\ -1 & 0 & -1 & 2 \end{array} \right] \quad 4 \times 4$$

① =

we can see that diagonal of Laplacian matrix represents the degrees of the nodes.

② = other entries tell whether there is an edge between two vertices or not. -1 explains that there

is an edge present between two vertices (nodes). 0 explains that there is no edge present between the nodes.



In this graph \Rightarrow

$$L_{12} = -1 \text{ (edge present)}$$

$$L_{21} = -1 \text{ (edge present)}$$

$$L_{23} = -1 \text{ (edge present)}$$

$$L_{32} = -1 \text{ (edge present)}$$

$$L_{13} = -1 \text{ (edge present)}$$

$$L_{31} = -1 \text{ (edge present)}$$

$$L_{14} = -1 \text{ (edge present)}$$

$$L_{41} = -1 \text{ (edge present)}$$

$L_{34} = -1$ (edge present)

$L_{43} = -1$ (edge present)

But $L_{24} = 0$ (no edge present)

$L_{42} = 0$ (no edge present)