

William Kuhns

AM147

2/5/20

1.

contraction mapping theorem

$$|g(x) - g(y)| \leq \lambda |x - y|$$

mean value theorem $|g(x) - g(y)| \leq g'(c) |x - y|$, assume λ

$g'(c) = E \cos(c)$
 $E > |E \cos(c)|$
 $\lambda = |E \cos(c)|$
 $\lambda \leq E$
since $c \in (0, 1)$

$|g(x) - g(y)| \leq E |x - y|$
true for $x, y \in \mathbb{R}$

Therefore, Kepler's equation has a unique fixed point, by contraction mapping theorem.

2.

a.) $LU = A$

$$A = \begin{bmatrix} 2 & -2 & 4 \\ 1 & -3 & 1 \\ 3 & 7 & 5 \end{bmatrix}$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ 3/2 & -5 & 1 \end{bmatrix} \quad U = \begin{bmatrix} 2 & -2 & 4 \\ 0 & -2 & -1 \\ 0 & 0 & -6 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -2 & 4 \\ 0 & -2 & -1 \\ 3 & 7 & 5 \end{bmatrix} \xrightarrow{-\frac{1}{2}R_1 + R_2} \begin{bmatrix} 2 & -2 & 4 \\ 0 & -2 & -1 \\ 0 & 0 & -6 \end{bmatrix} \xrightarrow{5R_2 + R_3}$$

$$\begin{bmatrix} 2 & -2 & 4 \\ 0 & -2 & -1 \\ 0 & 0 & -6 \end{bmatrix} \xrightarrow{-\frac{3}{2}R_1 + R_3}$$

check = $\begin{bmatrix} 1 & 0 & 0 \\ 1/2 & 1 & 0 \\ 3/2 & -5 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2 & -2 & 4 \\ 0 & -2 & -1 \\ 0 & 0 & -6 \end{bmatrix} = \begin{bmatrix} 2 & -2 & 4 \\ 1 & -3 & 1 \\ 3 & 7 & 5 \end{bmatrix}$

$LY = B$, $B = \begin{bmatrix} 0 \\ -5 \\ 7 \end{bmatrix}$

$$\begin{aligned} y_1 &= 0 \\ \frac{1}{2}y_1 + y_2 &= -5 \\ \frac{3}{2}y_1 + (-5)y_2 + y_3 &= 7 \end{aligned} \quad Y = \begin{bmatrix} 0 \\ -5 \\ -18 \end{bmatrix}$$

$UX = Y$, $\begin{aligned} 2x_1 - 2x_2 + 4x_3 &= 0 & x_1 &= -5 \\ -2x_2 - x_3 &= -5 & x_2 &= 1 \\ -6x_3 &= -18 & x_3 &= 3 \end{aligned}$

$$X = \begin{bmatrix} -5 \\ 1 \\ 3 \end{bmatrix}$$

b.) multiply diagonals to get $\det(LU)$

$$\det(LU) = (1) \cdot (2 \cdot -2 \cdot -6) = 24 = \det(A)$$

c.) $\det(A) \neq 0$, then the solution is unique

d.) did this above, I assumed solving for x is always part of LU decomposition, now I know it is just solving for the lower & upper triangular matrices

e.) A^{-1} does exist because $\det(A) \neq 0$

f.) there is a $1e-15$ absolute error due to a bunch of infinite repeating decimals in A^{-1} , leading to a round-off error tiny

3.

$$a.) x = \begin{bmatrix} -\sqrt{3} \\ -6 \\ 4 \\ 2 \end{bmatrix}$$

$$\|x\|_1 = \sum_{i=1}^n |x_i| = |\sqrt{3}| + |-6| + 4 + 2$$

$$\|x\|_1 = 12 + \sqrt{3}$$

$$\|x\|_2 = \sqrt{\sum_{i=1}^n x_i^2} = \sqrt{(-\sqrt{3})^2 + (-6)^2 + 4^2 + 2^2}$$

$$\|x\|_2 = \sqrt{59}$$

$$\|x\|_\infty = \max(|x_i|) = 6$$

$$b.) M = \begin{bmatrix} 3 & 5 & 7 \\ 2 & 6 & 4 \\ -1 & 2 & 8 \end{bmatrix}$$

$$\|M\|_1 = \max_{1 \leq j \leq n} \left(\sum_{i=1}^m |a_{ij}| \right) = (6, 13, 19) = 19$$

$$\|M\|_\infty = \max_{1 \leq i \leq n} \left(\sum_{j=1}^m |a_{ij}| \right) = (15, 12, 11) = 15$$

$$c.) (i.) A = \begin{bmatrix} 9 & 9 & 9 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

$$\|A\|_1 = 11 \quad \|A\|_\infty = 27$$

$$\|A\|_1 < \|A\|_\infty$$

$$11 < 27 \quad \checkmark$$

$$(ii.) A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\|A\|_1 = 1 \quad \|A\|_\infty = 1$$

$$\|A\|_1 = \|A\|_\infty$$

$$1 = 1 \quad \checkmark$$

$$(iii.) A = \begin{bmatrix} 9 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

$$\|A\|_1 = 27 \quad \|A\|_\infty = 11$$

$$\|A\|_1 > \|A\|_\infty$$

$$27 > 11 \quad \checkmark$$

$$d. \|M\|_2 = \sigma_{\max}(M) = \sqrt{\lambda_{\max}(MM^T)} \quad M = 19^{-1}$$

$$MM^T = \begin{bmatrix} 3 & 5 & 7 \\ 2 & 6 & 4 \\ -1 & 2 & 8 \end{bmatrix} \begin{bmatrix} 3 & 2 & -1 \\ 5 & 6 & 2 \\ 7 & 4 & 8 \end{bmatrix} = \begin{bmatrix} 83 & 4 & 63 \\ 4 & 56 & 18 \\ 63 & 18 & 69 \end{bmatrix}$$

$$\det(MM^T - \lambda I) = \det \begin{bmatrix} 83-\lambda & 4 & 63 \\ 4 & 56-\lambda & 18 \\ 63 & 18 & 69-\lambda \end{bmatrix}$$

$$83-\lambda[(56-\lambda)(69-\lambda) + 18^2] - 4[(4)(69-\lambda) - 18(63)]$$

$$+ 63[4(18) - (56-\lambda)63] = 0$$

$$-18^2(83-\lambda) + (83-\lambda)(56-\lambda)(69-\lambda) - 16(69-\lambda) \text{ etc...}$$

$$\lambda_{\max} = 142.029$$

$$\|M\|_2 = 11.917$$

Orthogonal Matrix means $M^T = M^{-1}$

$$\|M\|_2 = \sqrt{\lambda_{\max}(I)} = 1 \quad K_2(M) = 1$$

$$\|M\|_F = \sqrt{\sum \sum |a_{ij}|^2} = C \quad K_F(M) = C^2$$