

TMA4145 Linear Methods Fall 2021

Exercise set 13

Please justify your answers! The most important part is how you arrive at an answer, not the answer itself.

- 1 (Continuation exam, August 2021)
  - a) Show that

$$d(x,y) = \frac{|x-y|}{1+|x-y|}$$

defines a metric on  $\mathbb{R}$ . Describe the unit ball  $B_1(0)$  in  $(\mathbb{R}, d)$ . Hint: Show that the function f(t) = t/(1+t) is increasing for all  $t \ge 0$ .

- **b)** Is  $(\mathbb{R}, d)$  a complete metric space? Either prove this, or provide a counterexample disproving it. You may use (without proof) that  $\mathbb{R}$  is complete when equipped with the usual Euclidean distance metric.
- 2 (Continuation exam, August 2021) Consider the real vector space of continuous functions C[-1,1]. Show that

$$\|f\| = \int_{-1}^{1} |tf(t)| \, dt, \quad f \in C[-1,1],$$

defines a norm on C[-1,1]. Show that this norm is not equivalent to the  $L^1$ -norm

$$||f||_1 = \int_{-1}^1 |f(t)| \, dt$$

**3** (Continuation exam, August 2021) Find  $a, b \in \mathbb{C}$  such that

$$\int_0^2 |f(t) - a - bt|^2 dt$$

is minimal when f is given by

$$f(t) = \begin{cases} \sin \pi t, & 0 \le t \le 1, \\ 0, & 1 < t \le 2 \end{cases}.$$

4 (Exam 2020, Problem 6) Let

$$A = \begin{bmatrix} 1 & 1 \\ 2 & -2 \end{bmatrix}.$$

- a) Determine if A is normal. Find the singular values of A, and determine ||A|| (the norm of the operator  $\mathbb{C}^2 \to \mathbb{C}^2$  represented by A).
- **b)** Find a singular value decomposition of A.
- c) Find the polar decomposition of A.

5 Given the matrix

$$A = \begin{pmatrix} 1 & 2\\ 2 & 2\\ 2 & 1 \end{pmatrix}.$$

- **a)** Compute the singular value decomposition of A.
- **b)** Use the result of **a)** to find the pseudoinverse of A, and the best approximation to a solution of Ax = b having minimal norm when  $b = \begin{pmatrix} 1 & 2 & 3 \end{pmatrix}^T$ .