

APPM 3310 Test 2 FALL 08 solns

1(a) See definition on p. 176 of Osher & Shaktikhan.

(b) Yes, you check.

(c) See definition p. 144

2. (a) See Theorem 3.5, p. 138.

(b) See Theorem 3.9, p. 142

(c)  $\langle f, g \rangle = \int_{-1}^1 x e^x dx = 2/e$  by integration by parts

$$\|f\| = \left( \int_{-1}^1 x^2 dx \right)^{1/2} = \left( \frac{2}{3} \right)^{1/2}, \quad \|g\| = \left( \int_{-1}^1 e^{2x} dx \right)^{1/2} = \left( \frac{e^2 - 1}{2e^2} \right)^{1/2}$$

Show  $\frac{2}{e} \leq \sqrt{\frac{2}{3}} \sqrt{\frac{e^2 - 1}{2e^2}} = \sqrt{\frac{2(e^2 - 1)}{6e^2}} = \frac{\sqrt{2(e^2 - 1)}}{\sqrt{6} e}$ .

Note  $e > 2 \Rightarrow e^2 > 4 \Rightarrow 2(e^2 - 1) > 2 \Rightarrow \sqrt{2(e^2 - 1)} > \sqrt{2}$

$$\Rightarrow \frac{\sqrt{2(e^2 - 1)}}{\sqrt{6}} > \sqrt{2} \Rightarrow \frac{\sqrt{2(e^2 - 1)}}{\sqrt{6} \cdot e} > \frac{\sqrt{2}}{e} \quad \square$$

3. (a) See definition p. 158

(b) See Theorem 3.28, p. 158.

(c) HW problem #3.4.29, see solns to HW #7.

4. (a) Note,  $K > 0 \Rightarrow K$  has positive pivots (see Thm 3.37, p. 164), and  $\det(K)$  is equal to product of pivots so  $\det(K) > 0$ .

(b) Let  $K = \begin{pmatrix} a & b \\ b & c \end{pmatrix}$ , suppose  $a > 0$ , suppose  $ac - b^2 > 0$ .

Note  $ac - b^2 > 0 \Rightarrow ac > 0 \Rightarrow$  both  $a, c$  are non-negative

or both are non-positive. Both  $a, c$  non-positive implies  $a + c \leq 0$ , a contradiction, so it must be that  $a, c > 0$ . Note if  $a = 0$

then  $\det(K) = -b^2 \leq 0$ , a contradiction. So  $a > 0$ , and  $ac - b^2 > 0$

so  $K$  is pos-def by Example 3.23, p. 155.

(c) False, not closed under scalar multiplication.

4(d) HW problem # S.2.15, see HW 10 soln's.

5. Similar to HW problem # S.2.7 (b), see HW 10 solns.

6. Similar to HW problem # 4.3.1, see HW 9 solns.