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Übungen zur Vorlesung Computermathematik

Serie 2

Aufgabe 2.1. Write a function which calculates and returns for a vector $x \in \mathbb{C}^n$ and some $1 \le p < \infty$ the ℓ_p-norm

$$\|x\|_p := \Big(\sum_{j=1}^n |x_j|^p\Big)^{1/p}.$$

The function has to be implemented in two different ways: First, avoid loops and use appropriate vector functions and arithmetic instead; second, use loops and scalar arithmetic.

Aufgabe 2.2. Write a function `tensor` which returns for $n \in \mathbb{N}$ the chessboard-tensor $B \in \mathbb{N}^{n\times n\times n}$ with

$$B_{jk\ell} = \begin{cases} 0 & \text{if } j+k+\ell \text{ even} \\ 1 & \text{if } j+k+\ell \text{ odd} \end{cases}$$

The function has to be implemented in two different ways: First, avoid loops and use appropriate vector functions and arithmetic instead; second, use loops and scalar arithmetic.

Aufgabe 2.3. Write a function `dominant` which checks if $A \in \mathbb{C}^{n\times n}$ is diagonal dominant, i.e.,

$$\sum_{\substack{k=1\\k\neq j}}^n |A_{jk}| < |A_{jj}| \quad \text{for all } j \in \{1,\dots,n\}.$$

If A is diagonal dominant, the function should return 1, otherwise 0. Think about how you can test your code! What are suitable test-examples?

Aufgabe 2.4. Let $p(x) = \sum_{j=0}^n a_j x^j$ be a polynomial with coefficient vector $a \in \mathbb{C}^{n+1}$. Write a MATLAB-function which takes a and returns the coefficient vector of the derivative p'. The function has to be implemented in two different ways: First, avoid loops and use appropriate vector functions and arithmetic instead; second, use loops and scalar arithmetic. Your function should work for column and row vectors a and should always return a column vector; see, e.g., `help reshape` Think about how you can test your code! What are suitable test-examples?

Aufgabe 2.5. Let $p(x) = \sum_{j=0}^n a_j x^j$ be a polynomial with coefficient vector $a \in \mathbb{C}^{n+1}$. Let $x = (x_{jk}) \in \mathbb{C}^{M\times N}$ be a matrix of evaluation points. Write a MATLAB-function which calculates and returns the evaluation matrix $\big(p(x_{jk})\big) \in \mathbb{C}^{M\times N}$. Your function should work for column and row vectors a. The function has to be implemented in two different ways: First, avoid loops and use appropriate vector functions and arithmetic instead; second, use loops and scalar arithmetic. Think about how you can test your code! What are suitable test-examples? **Hint:** You can use `reshape` to reduce the case of a matrix x to the case of a vector. Note that the evaluation points can be complex-valued.

Aufgabe 2.6. Write a MATLAB-function which calculates for given polynomials $p(x)$ and $q(x)$ the result $r(x) = p(x) + q(x)$ and returns the coefficient vector $r \in \mathbb{C}^{n+1}$. $r(x)$ should be a polynomial of minimal degree, i.e., for the leading coefficient there holds $r_{n+1} \neq 0$. The function has to be implemented in two different ways: First, avoid loops and use appropriate vector functions and arithmetic instead; second, use loops and scalar arithmetic. Think about how you can test your code! What are suitable test-examples?

Aufgabe 2.7. The integral $\int_a^b f\,dx$ of a continuous function $f : [a, b] \to \mathbb{R}$ can be approximated by so called quadrature formulas

$$\int_a^b f\,dx \approx \sum_{j=1}^n \omega_j f(x_j),$$

where one fixes some vector $x \in [a, b]^n$ with $x_1 < \cdots < x_n$ and approximates the function f by some polynomial $p(x) = \sum_{j=1}^n a_j x^{j-1}$ of degree $\leq n-1$ with $p(x_j) = f(x_j)$ for all $j = 1, \ldots, n$. The weights ω_j can be calculated by the assumption

$$\int_a^b q\,dx = \sum_{j=1}^n \omega_j q(x_j) \quad \text{for all polynomials } q \text{ of degree } \leq n-1.$$

This is equivalent to the solution of the linear system

$$\frac{b^{k+1}}{k+1} - \frac{a^{k+1}}{k+1} = \int_a^b x^k\,dx = \sum_{j=1}^n \omega_j x_j^k \quad \text{für alle } k = 0, \ldots, n-1.$$

Why is this the case? Write a function `integrate` which takes the (column or row) vector $x \in [a, b]^n$ and the function value vector $f(x)$, and which returns the approximated value of the integral. Therefore, build the linear system as efficiently as possible and solve it with the backslash-operator. With the aid of the resulting vector $\omega \in \mathbb{R}^n$ one obtains the approximated integral as scalar product with the vector $f(x)$. Think about how you can test your code! What are suitable test-examples? Avoid loops and use appropriate vector functions and arithmetic instead.

Aufgabe 2.8. Let $L \in \mathbb{R}^{n \times n}$ a lower triangle matrix with entries $\ell_{jj} \neq 0$ for all $j = 1, \ldots, n$, i.e., L has the form

$$L = \begin{pmatrix} \ell_{11} & 0 & \cdots & \cdots & 0 \\ \ell_{21} & \ell_{22} & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ \ell_{n-1,1} & \ell_{n-1,2} & \cdots & \ell_{n-1,n-1} & 0 \\ \ell_{n1} & \ell_{n2} & \cdots & \ell_{n,n-1} & \ell_{nn} \end{pmatrix}$$

Because of $\det(L) = \prod_{j=1}^n \ell_{jj} \neq 0)$, L is invertible if and the inverse can be calculated recursively as follows: We write L in the block form

$$L = \begin{pmatrix} L_{11} & 0 \\ L_{21} & L_{22} \end{pmatrix}$$

with $L_{11} \in \mathbb{R}^{p \times p}$, $L_{21} \in \mathbb{R}^{q \times p}$ and $L_{22} \in \mathbb{R}^{q \times q}$, where $p + q = n$. Usually one chooses $p = n/2$ for even n and $p = (n-1)/2$ for odd n. Note that L_{11} und L_{22} are again regular lower triangle matrices. Elementary calculations show that the inverse has the block form

$$L^{-1} = \begin{pmatrix} L_{11}^{-1} & 0 \\ -L_{22}^{-1} L_{21} L_{11}^{-1} & L_{22}^{-1} \end{pmatrix}.$$

Write a function `invertL`, which L^{-1} recursively calculates the inverse as described. You can test your function with the aid of the function `inv`. Avoid loops and use appropriate vector functions and arithmetic instead.