Übungen zur Vorlesung Computermathematik

Serie 2

Aufgabe 2.1. 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. **Hint:** Analogously to matrices, a three dimensional array with 0 entries can be obtained by A = zeros(n,n,n). Further, the call A(i,j,k) gives the entry A_{ijk} .

Aufgabe 2.2. Write a MATLAB-function ishermitian which tests if a given matrix $A \in \mathbb{C}^{n \times n}$ is hermitian, i.e., $A = A^H := \overline{A}^T$ resp. $a_{ij} = \overline{a_{ji}}$ for all $0 \le i, j \le n$. Avoid loops, und use only appropriate vector/matrix functions and indexing instead.

Aufgabe 2.3. 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 2.4. 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 2.5. 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 $(p(x_{jk})) \in \mathbb{C}^{M \times N}$. 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. MATLAB offers a variety of ways to measure the run-time of a function resp. calculation. One easy way is the function tic-toc. In this case, tic starts the timing and t=toc saves the passed time in t; see help tic resp. help toc. Write a MATLAB-function which measures the run-time of at least 2 of the previous exercises. For each exercise, use different input-sizes to compare the run-time of the two different implementations (loops vs. vector arithmetic). Use fprinft to display your results.

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

$$\int_{a}^{b} q \, dx = \sum_{j=1}^{n} \omega_{j} q(x_{j}) \quad \text{for all polynomials } q \text{ of degree} \le n-1.$$

This is equivalent to the solution of the linear system

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

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, ..., 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.