

## Homework #1, Due Friday, Sept. 9

1. #2.1 in Book
2. #2.3 in Book
3. #2.8 in Book
4. #2.14 in Book
5. Let

$$A = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \text{ and } b = \begin{bmatrix} 3 \\ -3 \end{bmatrix}.$$

Define  $\phi(x) = \frac{1}{2}x^T Ax - b^T x$  for  $x \in \mathfrak{R}^2$ .

- (a) Find the minimizer of  $\phi$ , i.e.  $\hat{x}$  where  $\phi(\hat{x}) \leq \phi(x)$ .
  - (b) Sketch the region in  $\mathfrak{R}^2$  of all  $x$  such that  $\phi(x) = 0$ . Hint: think about the shape of the graph of  $\phi$ . The result from part (c) might help also.
  - (c) Find a change of variable of the form  $x = Tw + c$  where  $T$  is a matrix and  $c$  a vector such that  $\phi(x) = w_1^2 + w_2^2 + \alpha$ , for some constant  $\alpha$ . Hint: find the eigenvalues and eigenvectors of  $A$ .
6. Let  $W(x) = (x - 1)^2(x - 2)^2 \cdots (x - 5)^2$ , which when multiplied out is

$$\begin{aligned} W(x) &= x^{10} - 30x^9 + 395x^8 - 3000x^7 + 14523x^6 - 46710x^5 \\ &\quad + 100805x^4 - 143700x^3 + 129076x^2 - 65760x + 14400 \end{aligned}$$

In the multiplied out form, estimate the value of  $W(3)$  when evaluated on a computer that only stores 4 significant digits. (You can write a program to compute it, or you can come up with an answer justified by what we understand about roundoff error).