

Musterlösung Lineare Algebra und Numerische Mathematik

Winter 2010

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1. a)

$$\begin{array}{ccc|c} 2 & 3 & -5 & -1 \\ 6 & 10 & -9 & 5 \\ -4 & 0 & 4 & 3 \end{array}$$

\rightsquigarrow

$$\begin{array}{ccc|c} 2 & 3 & -5 & -1 \\ 0 & 1 & 6 & 8 \\ 0 & 6 & -6 & 1 \end{array}$$

b) Pivots: 2, a-2, a

• $a \in \mathbb{R} \setminus \{0, 2\}$:

$$\begin{array}{ccc|c} 2 & 2-a & -2a & b \\ 0 & a-2 & a & a-1 \\ 0 & 0 & a & b \end{array}$$

$$\Downarrow \\ x_3 = b/a$$

$$\Rightarrow x_2 = \frac{1}{a-2} \cdot (a-1 - a \cdot b/a) = \frac{1}{a-2} \cdot (a-1-b)$$

$$= \frac{a-b-1}{a-2}$$

$$\Rightarrow x_3 = \frac{1}{2} \left(b - (-2a) \cdot b/a - (2-a) \cdot \frac{a-b-1}{a-2} \right)$$

$$= \frac{1}{2} \cdot (b + 2b + a - b - 1) = \frac{1}{2} (a + 2b - 1)$$

$$\Rightarrow \mathbb{L} = \left\{ \left(b/a, \frac{a-b-1}{a-2}, \frac{a+2b-1}{2} \right)^T \right\}$$

• $a = 0$:

$$\begin{array}{ccc|c} 2 & 2 & 0 & b \\ 0 & -2 & 0 & -1 \\ 0 & 0 & 0 & b \end{array}$$

$$\Rightarrow x_3 = b$$

\Rightarrow Verträglichkeits-Bedingung $b=0$.

$$\Rightarrow x_2 = \frac{1}{2}$$

$$\Rightarrow x_1 = \frac{1}{2} \cdot \left(\underset{0}{b} - 2 \cdot \frac{1}{2} \right) = \frac{1}{2} \cdot -1 = -\frac{1}{2}$$

• $b = 0$: $\mathbb{L} = \left\{ \begin{pmatrix} -1/2 \\ 1/2 \\ t \end{pmatrix} \mid t \in \mathbb{R} \right\}$

• $b \neq 0$: $\mathbb{L} = \emptyset$

$$\cdot a=2: \begin{array}{ccc|c} 2 & 0 & -4 & b \\ 0 & 0 & 2 & 1 \\ 0 & 0 & 2 & b \end{array} \rightsquigarrow \begin{array}{ccc|c} 2 & 0 & -4 & b \\ 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & b-1 \end{array} \xrightarrow{b=1} \text{VB}$$

$$\Rightarrow x_3 = 1/2$$

$$\Rightarrow x_2 = t$$

$$\Rightarrow x_1 = \frac{1}{2}(b + 4 \cdot \frac{1}{2}) = \frac{1}{2}(3) = \frac{3}{2}$$

$$\cdot b=1: \mathbb{L} = \left\{ \left(\frac{3}{2}, t, \frac{1}{2} \right)^T \mid t \in \mathbb{R} \right\}$$

$$\cdot b \neq 1: \mathbb{L} = \emptyset$$

$$\boxed{2.} \det(A) = \begin{vmatrix} -9 & 6 & -6 \\ 6 & 4 & 0 \\ -6 & 0 & -2 \end{vmatrix} = (-9) \cdot 4 \cdot (-2) + 0 + 0 - (-6) \cdot 4 \cdot (-6) - 0 - 6 \cdot 6 \cdot (-2) \\ = 9 \cdot 8 - 4 \cdot 36 + 2 \cdot 36 = 9 \cdot 8 - 2 \cdot 36 \\ = 72 - 72 = 0$$

a) Falsch

b) Wahr

c) Falsch

d) Wahr

e) Wahr

$$f) \begin{pmatrix} -9 & 6 & -6 \\ 6 & 4 & 0 \\ -6 & 0 & -2 \end{pmatrix} \cdot \begin{pmatrix} 3 \\ 6 \\ -2 \end{pmatrix} = \begin{pmatrix} -27 + 36 + 12 \\ 18 + 24 \\ -18 + 4 \end{pmatrix} = \begin{pmatrix} 21 \\ 42 \\ -14 \end{pmatrix} = 7 \cdot \begin{pmatrix} 3 \\ 6 \\ -2 \end{pmatrix}$$

$$= 7 \cdot \begin{pmatrix} 3 \\ 6 \\ -2 \end{pmatrix}$$

⇒ f) Wahr

g) Wahr

h) Wahr

3. a) $B_1 = \begin{pmatrix} 0.5 \\ 0.5 \\ 0 \end{pmatrix}, B_2 = \begin{pmatrix} 0 \\ 0.5 \\ 0.5 \end{pmatrix}, B_3 = \begin{pmatrix} 0.5 \\ 0 \\ 0.5 \end{pmatrix}$

$\Rightarrow A = \begin{pmatrix} 1/2 & 0 & 1/2 \\ 1/2 & 1/2 & 0 \\ 0 & 1/2 & 1/2 \end{pmatrix}$, denn $A \cdot E_j = B_j$

b) Geometrisch: A ist eine Rotation um den Vektor $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$
 \Rightarrow alle Punkte $\{ t \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \mid t \in \mathbb{R} \}$ sind Fixpunkte.

Rechnerisch:

$A \cdot x = x \Leftrightarrow (A - I) \cdot x = 0$

$$\begin{array}{ccc|c} -1/2 & 0 & 1/2 & 0 \\ 1/2 & -1/2 & 0 & 0 \\ 0 & 1/2 & -1/2 & 0 \end{array} \Rightarrow \begin{array}{ccc|c} -1/2 & 0 & 1/2 & 0 \\ 0 & -1/2 & 1/2 & 0 \\ 0 & 1/2 & -1/2 & 0 \end{array}$$

$$\Rightarrow \begin{array}{ccc|c} -1/2 & 0 & 1/2 & 0 \\ 0 & -1/2 & 1/2 & 0 \\ 0 & 0 & 0 & 0 \end{array}$$

\downarrow
 $x_3 = t$

$\Rightarrow x_2 = t$ $\Rightarrow L = \left\{ \begin{pmatrix} t \\ t \\ t \end{pmatrix} \mid t \in \mathbb{R} \right\}$
 $\Rightarrow x_1 = t$

c) $n_{x_0} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cdot \frac{1}{\| \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \|} = \frac{1}{\sqrt{3}} \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$

$\Rightarrow P = I - n_{x_0} n_{x_0}^T = I - \frac{1}{3} \cdot \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} = \begin{pmatrix} 2/3 & -1/3 & -1/3 \\ -1/3 & 2/3 & -1/3 \\ -1/3 & -1/3 & 2/3 \end{pmatrix}$

alternativ: Finde den Punkt $t \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$, der auf x liegt:

$$\begin{pmatrix} t \\ t \\ t \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + u \cdot \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} + v \cdot \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1-u-v \\ u \\ v \end{pmatrix}$$

$\Rightarrow u = v = 1 - u - v \Rightarrow 3u = 1 \Rightarrow u = v = 1/3$

\Rightarrow im Punkt $\begin{pmatrix} 1/3 \\ 1/3 \\ 1/3 \end{pmatrix}$

Die Punkte $E_j' = E_j - \begin{pmatrix} 1/3 \\ 1/3 \\ 1/3 \end{pmatrix}$ sind die Bildpunkte von E_1, E_2, E_3 durch P :

$$E_1' = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} - \begin{pmatrix} 1/3 \\ 1/3 \\ 1/3 \end{pmatrix} = \begin{pmatrix} 2/3 \\ -1/3 \\ -1/3 \end{pmatrix}, \quad E_2' = \begin{pmatrix} -1/3 \\ 2/3 \\ -1/3 \end{pmatrix}, \quad E_3' = \begin{pmatrix} -1/3 \\ -1/3 \\ 2/3 \end{pmatrix}.$$

Man findet P wie in (a).

d) geometrisch: $z_{k+1} = A \cdot z_k$ bewirkt eine Drehung um $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ und eine Verkleinerung des Abstands zur Geraden $\Sigma \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$.
Also ist der Fixpunkt $\begin{pmatrix} 1/3 \\ 1/3 \\ 1/3 \end{pmatrix}$.

rechnerisch: Eigenwerte von A bestimmen:

$$\begin{aligned} \det \begin{pmatrix} 1/2 - \lambda & 0 & 1/2 \\ 1/2 & 1/2 - \lambda & 0 \\ 0 & 1/2 & 1/2 - \lambda \end{pmatrix} &= (1/2 - \lambda)^3 + 1/8 - 0 - 0 - 0 \\ &= \frac{1}{8} (\frac{1}{4} - \lambda + \lambda^2) (\frac{1}{2} - \lambda) + \frac{1}{8} \\ &= \frac{1}{8} - \frac{1}{2} \lambda + \frac{1}{2} \lambda^2 - \frac{1}{4} \lambda + \lambda^2 - \lambda^3 + \frac{1}{8} \\ &= \frac{1}{4} - \frac{3}{4} \lambda + \frac{3}{2} \lambda^2 - \lambda^3 \end{aligned}$$

$$\begin{aligned} \lambda=1 \text{ Eigenwert, und } -(\lambda-1) \cdot (\lambda-a)(\lambda-b) &= (\lambda^2 - (1+a)\lambda + a)(\lambda-b) \\ &= -\lambda^3 + (1+a)\lambda^2 - a\lambda + b\lambda^2 - b(1+a)\lambda + ab \\ &= -\lambda^3 + (a+b+1)\lambda^2 - (a+b+ab)\lambda + ab \end{aligned}$$

$$\Rightarrow \begin{cases} ab = \frac{1}{4} \\ a+b = \frac{3}{2} - 1 = \frac{1}{2} \end{cases}$$

$$\Rightarrow a \cdot (\frac{1}{2} - a) = \frac{1}{4}$$

$$\Leftrightarrow \frac{1}{2}a - a^2 - \frac{1}{4} = 0 \Leftrightarrow -4a^2 + 2a - 1 = 0$$

$$\Leftrightarrow a_{1,2} = \frac{-2 \pm \sqrt{4 - 4(-4)(-1)}}{2 \cdot (-4)}$$

$$= \frac{-2 \pm \sqrt{4 - 16}}{-8} = \frac{1 \pm \sqrt{-3}}{4}$$

$$\Rightarrow \lambda_1 = 1, \lambda_2 = \frac{1 + \sqrt{3}i}{4}, \lambda_3 = \frac{1 - \sqrt{3}i}{4}$$

$$|\lambda_2| = |\lambda_3| = \frac{1}{4} \cdot \sqrt{1+3} = \frac{1}{2} < 1.$$

$$\Rightarrow A = U \cdot D \cdot U^{-1}, \quad D = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{pmatrix}, \quad U = (v_1, v_2, v_3)$$

$$z_k = A^k \cdot \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = U \cdot D^k \cdot \underbrace{U^{-1} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}}_{=y}$$

$$\lim_{k \rightarrow \infty} D^k = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \Rightarrow \lim_{k \rightarrow \infty} z_k = U \cdot \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \cdot y = v_1 \cdot \underbrace{y_1}_{\text{skalar}}$$

→ finde v_1 :

~~$$\begin{array}{ccc|ccc} -1/2 & 0 & 1/2 & 0 & -1/2 & 0 & 1/2 \\ 1/2 & -1/2 & 0 & 0 & 0 & -1/2 & 1/2 \\ 0 & 1/2 & -1/2 & 0 & 0 & 1/2 & -1/2 \end{array} \sim$$~~

$$\text{aus b) } v_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \Rightarrow \lim_{k \rightarrow \infty} z_k = \begin{pmatrix} t \\ t \\ t \end{pmatrix}$$

Da dieser Vektor auf α liegen muss, gilt

$$\begin{pmatrix} t \\ t \\ t \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + u \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} + v \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1-u-v \\ u \\ v \end{pmatrix}$$

$$\Rightarrow u=v, \quad u=1-2u \Rightarrow u=\frac{1}{3} \Rightarrow t=\frac{1}{3} \Rightarrow \lim_{k \rightarrow \infty} z_k = \begin{pmatrix} 1/3 \\ 1/3 \\ 1/3 \end{pmatrix}$$

→ Mühsamer Weg!

$$4. \quad K(x) = a \cdot \left(\frac{x^2}{2} - \frac{x}{2} + 1 \right) + b \cdot (x^2 - 2x - 1)$$

$$\rightarrow A = \begin{pmatrix} \frac{1}{2} - \frac{1}{2} + 1 & 1 + 2 - 1 \\ 1 & -1 \\ \frac{1}{2} - \frac{1}{2} + 1 & 1 - 2 - 1 \\ \frac{4}{2} - 1 + 1 & 4 - 4 - 1 \end{pmatrix} = \begin{pmatrix} 2 & 2 \\ 1 & -1 \\ 1 & -2 \\ 2 & -1 \end{pmatrix}, \quad b = \begin{pmatrix} 5 \\ 1 \\ 0 \\ 2 \end{pmatrix}$$

$$A^T A = \begin{pmatrix} 4 + 1 + 1 + 4 & 4 - 1 - 2 - 2 \\ -1 & 4 + 1 + 4 + 1 \end{pmatrix} = \begin{pmatrix} 10 & -1 \\ -1 & 10 \end{pmatrix}$$

$$A^T b = \begin{pmatrix} 10 + 1 + 4 \\ 10 - 1 - 2 \end{pmatrix} = \begin{pmatrix} 15 \\ 7 \end{pmatrix}$$

$$\begin{array}{cc|c} 10 & -1 & 15 \\ -1 & 10 & 7 \end{array} \rightsquigarrow \begin{array}{cc|c} 1 & -10 & -7 \\ 10 & -1 & 15 \end{array} \rightsquigarrow \begin{array}{cc|c} 1 & -10 & -7 \\ 0 & 99 & 85 \end{array}$$

$$\Rightarrow \underline{b = \frac{85}{99}}, \quad \underline{a = -7 + 10 \cdot \frac{85}{99}} = \frac{-7 \cdot 99 + 850}{99}$$

$$= \frac{850 - 693}{99} = \underline{\underline{\frac{157}{99}}}$$

5. a) $\dot{x} = 0 \Rightarrow Ax = -b$

$$\begin{array}{cc|c} 1 & 2\sqrt{3} & 0 \\ 2\sqrt{3} & 5 & -14 \end{array} \rightsquigarrow \begin{array}{cc|c} 1 & 2\sqrt{3} & 0 \\ 0 & -7 & -14 \end{array}$$

$$\Rightarrow x_2 = 2$$

$$\Rightarrow x_1 = -2\sqrt{3} \cdot 2 = -4\sqrt{3}$$

$$\Rightarrow x^{GG}(t) = \begin{pmatrix} -4\sqrt{3} \\ 2 \end{pmatrix}$$

b) $\left| \begin{pmatrix} 1-\lambda & 2\sqrt{3} \\ 2\sqrt{3} & 5-\lambda \end{pmatrix} \right| = (1-\lambda)(5-\lambda) - 12 = 5 - 6\lambda + \lambda^2 - 12 = \lambda^2 - 6\lambda - 7 \stackrel{!}{=} 0$

$$\lambda_{1/2} = \frac{6 \pm \sqrt{36 - 4 \cdot (-7)}}{2} = 3 \pm \sqrt{4+7} = 3 \pm 4 = 7 / -1$$

$$(\lambda+1) \cdot (\lambda-7) = \lambda^2 - 6\lambda - 7 \checkmark$$

$$v_1: \begin{array}{cc|c} 2 & 2\sqrt{3} & 0 \\ 2\sqrt{3} & 6 & 0 \end{array} \rightsquigarrow \begin{array}{cc|c} 2 & 2\sqrt{3} & 0 \\ 0 & 0 & 0 \end{array} \Rightarrow v_1 = \begin{pmatrix} \sqrt{3} \\ -1 \end{pmatrix}$$

$$v_7: \begin{array}{cc|c} -6 & 2\sqrt{3} & 0 \\ 2\sqrt{3} & -2 & 0 \end{array} \rightsquigarrow \begin{array}{cc|c} 0 & 0 & 0 \\ 2\sqrt{3} & -2 & 0 \end{array} \Rightarrow v_7 = \begin{pmatrix} 1 \\ \sqrt{3} \end{pmatrix}$$

$$\Rightarrow U = \begin{pmatrix} \sqrt{3} & 1 \\ -1 & \sqrt{3} \end{pmatrix}, D = \begin{pmatrix} -1 & 0 \\ 0 & 7 \end{pmatrix}$$

c) $x^{hom}(t) = ? \quad \overset{hom}{\dot{x}}(t) = A \cdot \overset{hom}{x}(t) = U D U^{-1} \overset{hom}{x}(t)$

$$\Rightarrow \overset{hom}{x}(t) U^{-1} = D U^{-1} \overset{hom}{x}(t) = D y(t)$$

$$\Rightarrow y(t) = \begin{pmatrix} y_1 \cdot e^{-t} \\ y_2 \cdot e^{7t} \end{pmatrix}, \overset{hom}{x}(t) = U \cdot y(t) = \begin{pmatrix} \sqrt{3} y_1 e^{-t} + y_2 e^{7t} \\ -y_1 e^{-t} + \sqrt{3} y_2 e^{7t} \end{pmatrix}$$

$$\rightarrow x(t) = x^{GG}(t) + x^{hom}(t) = \begin{pmatrix} -4\sqrt{3} \\ 2 \end{pmatrix} + \begin{pmatrix} \sqrt{3} y_1 e^{-t} + y_2 e^{7t} \\ -y_1 e^{-t} + \sqrt{3} y_2 e^{7t} \end{pmatrix}$$

$$AB: x(0) = \begin{pmatrix} -4\sqrt{3} + \sqrt{3} y_1 + y_2 \\ 2 y_1 + \sqrt{3} y_2 \end{pmatrix} \stackrel{!}{=} \begin{pmatrix} -3\sqrt{3} \\ 9 \end{pmatrix}$$

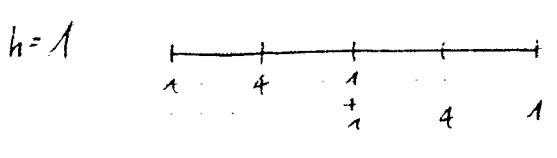
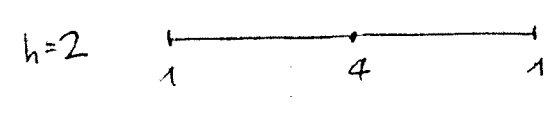
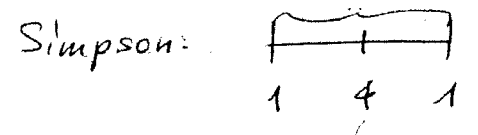
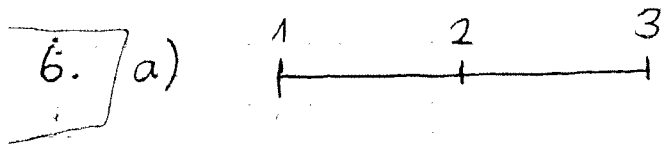
$$d.h. \begin{cases} \sqrt{3} y_1 + y_2 = \sqrt{3} \\ -y_1 + \sqrt{3} y_2 = 7 \end{cases}$$

$$\begin{array}{cc|c} \sqrt{3} & 1 & \sqrt{3} \\ -1 & \sqrt{3} & 7 \end{array} \rightsquigarrow \begin{array}{cc|c} 1 & -\sqrt{3} & -7 \\ 0 & 4 & \sqrt{3} + 7\sqrt{3} = 8\sqrt{3} \end{array}$$

$$\Rightarrow y_2 = 2\sqrt{3}$$

$$\Rightarrow y_1 = -7 + \sqrt{3} \cdot 2\sqrt{3} = -7 + 6 = -1$$

$$\Rightarrow x(t) = \begin{pmatrix} -4\sqrt{3} - \sqrt{3} e^{-t} + 2\sqrt{3} e^{7t} \\ 2 + e^{-t} + 6 e^{7t} \end{pmatrix} = \begin{pmatrix} \sqrt{3} \cdot (-4 - e^{-t} + 2e^{7t}) \\ 2 + e^{-t} + 6 e^{7t} \end{pmatrix}$$



$$\hat{I}(2) = \frac{2}{6} \cdot \left(1 \cdot \frac{1}{1} + 4 \cdot \frac{1}{2} + 1 \cdot \frac{1}{3} \right) = \frac{2}{6} \cdot \left(1 + 2 + \frac{1}{3} \right) = \frac{2}{6} \cdot \frac{9+1}{3} = \frac{20}{18} = \frac{10}{9}$$

$$\hat{I}(1) = \frac{2}{12} \cdot \left(1 \cdot \frac{1}{1} + 4 \cdot \frac{1}{1.5} + 2 \cdot \frac{1}{2} + 4 \cdot \frac{1}{2.5} + 1 \cdot \frac{1}{3} \right)$$

$$= \frac{1}{6} \cdot \left(1 + 4 \cdot \frac{2}{3} + 1 + 4 \cdot \frac{2}{5} + \frac{1}{3} \right) = \frac{1}{6} \cdot \left(2 + \frac{1}{3} + \frac{8}{3} + \frac{8}{5} \right) = \frac{1}{6} \cdot \left(\frac{25+8}{5} \right)$$

$$= \frac{33}{30} = \frac{11}{10}$$

b) $\hat{I}(1) = I + c_4 \cdot 1^4 + c_5 \cdot 1^5 + O(h^6)$

$\hat{I}(2) = I + c_4 \cdot 2^4 + c_5 \cdot 2^5 + O(h^6)$

$$\Rightarrow 2^4 \cdot \hat{I}(1) - \hat{I}(2) = 2^4 I + 2^4 c_4 + 2^4 c_5 + 2^4 O(h^6)$$

$$- I - 2^4 c_4 - 2^5 c_5 + O(h^6)$$

$$= (16-1) I + 0 \cdot c_4 + (16-32) c_5 + O(h^6)$$

$$\Rightarrow I = \frac{1}{15} \cdot [(2^4 \hat{I}(1) - \hat{I}(2)) + 16 c_5 + O(h^6)]$$

$$\approx I^{ext} = \frac{1}{15} \cdot (16 \hat{I}(1) - \hat{I}(2)) = \frac{1}{15} \left(16 \cdot \frac{11}{10} - \frac{10}{9} \right)$$

$$= \frac{1}{15} \left(\frac{16 \cdot 99}{90} - \frac{100}{90} \right) = \frac{1}{15} \cdot \frac{990 + 594 - 100}{90}$$

$$= \frac{1}{15} \cdot \frac{1484}{90} = \frac{7 \cdot 106}{3 \cdot 5 \cdot 5 \cdot 9} = \frac{7 \cdot 2 \cdot 53}{5 \cdot 5 \cdot 3 \cdot 3 \cdot 3} = \frac{742}{675}$$

c) $\left| \frac{\hat{I}(1) - \ln(3)}{\ln(3)} \right| \approx 1.1377 \cdot 10^{-2}$

$\left| \frac{I^{ext} - \ln(3)}{\ln(3)} \right| \approx 5.88898 \cdot 10^{-4}$

$\left| \frac{\hat{I}(2) - \ln(3)}{\ln(3)} \right| \approx 1.2631 \cdot 10^{-3}$