
MATH 128B: WORKSHEET 1

This worksheet is intended to give you a chance to think about and talk about (I) some basic Matlab tools and (II) some ideas in approximation theory. It will not be collected or graded.

Part I: Make Friends with Matlab

You don't need to everything described below- just try these commands if you don't know them.

If you know the name of a command you want to use but are not sure how, type 'help [name of command here]' in the Matlab console and an explanation and examples will appear. If you don't know the name of the command for what you want to do, type a description into Google.

1. (Making arrays and matrices)

- Make a grid of 50 evenly spaced points on $[1,2]$ by typing `'x = linspace(1,2,50)'`. You can also use `'x = 1:1/50:2'`.
- Make a 2D grid with `'[X,Y] = meshgrid(x)'`. Look at the matrices X and Y. Define a function `'z = sin(pi*X).*cos(3*pi*Y)'`. Now type `'surf(X,Y,z); colorbar'` to see your function. Notice that we use `'.*'` instead of `'*'` in between the matrices because we are multiplying them element-by-element, not matrix multiplying them!
- Now try making some matrices with these commands: `'zeros'`, `'ones'`, `'eye'` (identity), `'rand'`, and `'delsq'` (from your HW!). If you have a big matrix A that is mostly zeros, use `'A = sparse(A)'` to avoid storing all those zeros needlessly. Figure out how to use the `'diag'` and `'spdiags'` commands to make a matrix B which is 1000×1000 matrix with -2 on the main diagonal and 1 on the diagonals directly above and below. Type `'whos B'` to see how many bytes variable B needs in each case.

2. (What's taking so long?)

- Find the `iterdemo.m` script from course website and copy it. Set $n = 500$. Add the line `'tic'` to the beginning and `'toc'` to the end. How long did the script take to run? Change the Jacobi solver so that instead of using `'\'` to form the inverse matrix at the beginning, you apply the inverse within the loop using the `'inv'` command. How long does it take to run now?
- Now type `'Profile On'`, run the script again, type `'Profile Off,'` and then finally, `'Profile Viewer.'` The profiler lets you break down how much time your code spends on each task.

3. (Plotting)

- Try plotting a quadratic function using the array of points you used before. Type `'plot(x,x.^2)'` (what happens if you forget the `'.'` before the multiplication operator? Now make a plot with logarithmic axes by using `loglog` (also check out its cousins `semilogx` and `semilogy`).
- Make a matrix A using the commands above. Use `'spy(A)'` to make a plot showing where the nonzero entries are. Make sure to try this one on `delsq!` Now make another matrix B. Type `'subfig(2,1,1) spy(A)'` then `'subfig(2,1,2) spy(B)'`. Wow! Two plots in one figure.

Part II: Approximation Methods

1. (Normal Equations as closest point) Minimize the 2-norm of the residual

$$\mathbf{r} = \mathbf{Ax} - \mathbf{b}$$

with respect to x to obtain the normal equations

$$\mathbf{A}^T \mathbf{Ax} = \mathbf{A}^T \mathbf{y}$$

Show that the approximant \mathbf{Ax} is orthogonal to the residual.

2. (Trig Identities) Use the complex exponential definition of sine and cosine to prove the product formulas.

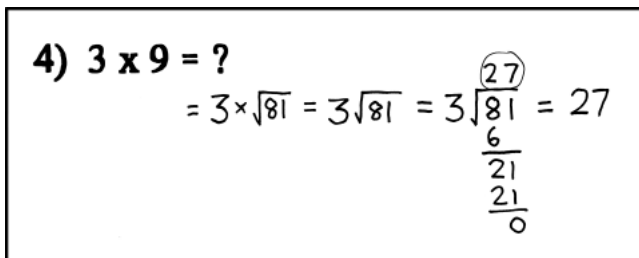
$$\cos(u) \cos(v) = \frac{1}{2} (\cos(u - v) + \cos(u + v)), \quad \sin(u) \sin(v) = \frac{1}{2} (\cos(u - v) - \cos(u + v)),$$

and now show that

$$\cos^2(x) = \frac{1}{2} (1 + \cos(2x)), \quad \sin^2 x = \frac{1}{2} (1 - \cos(2x)).$$

Remember this formula. It is incredibly handy.¹

3. (Polynomial Long Division) Find the remainder when $x^2 - 3x + 1$ is divided into $4x^3 - 2x + 5$.



4) $3 \times 9 = ?$
 $= 3 \times \sqrt{81} = 3\sqrt{81} = 3 \sqrt{\frac{27}{3}} = 27$

Figure 1: source: www.xkcd.com

4. (Chebyshev Polynomials) List your favorite property of Chebyshev polynomials. Explain. For bonus points, explain in Haiku.

¹Handy mnemonic from my high school calc teacher: the one for $\sin(x)$ has a negative sign and sin is negative