

Mtg 3: Thu, 7 Jan 10

L3-1

norm $\|\cdot\|_\infty$ inf. norm
 $\|\cdot\|_2$ 2-norm

vectors

functions

(gen. from norms for vectors.)

Ref: A. p. 10

$$\underline{v} \in \mathbb{R}^n$$

\underline{v} underbar \equiv matrix (tensor)

$\{\underline{e}_i\} = \{\underline{e}_1, \dots, \underline{e}_n\}$, $\underline{e}_i \in \mathbb{R}^n$

orthonormal basis

$$\underline{v} = v_i \underline{e}_i \Rightarrow \{v_i\} = \begin{Bmatrix} v_1 \\ \vdots \\ v_n \end{Bmatrix}$$

$$\|\underline{v}\|_2 = \left[\sum_{i=1}^n (v_i)^2 \right]^{1/2} = (\underline{v} \cdot \underline{v})^{1/2}$$

Summation conv. on repeated indices
(Einstein Sum. Conv.)

$$\underline{v} = \sum_i v_i \underline{e}_i$$

$$\| \underline{v} \|_2 = (v_i \cdot v_i)^{1/2} \quad \underline{[3-2]}$$

$$\| \underline{v} \|_\infty = \max_i |v_i|$$

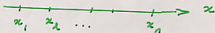
If $\| \underline{v} \|_p \rightarrow 0$ then $v_i \rightarrow 0$
 $\forall i=1, \dots, n$

Gen. to funes:

$$(f, g) = \langle f, g \rangle = \int_a^b f(x) g(x) dx$$

$$\| f \|_2 = [\langle f, f \rangle]^{1/2}$$

$$\| f \|_\infty = \max_x |f(x)|$$



$$f(x_1) \quad f(x_2) \quad \dots \quad f(x_n)$$

$$g(x_1) \quad g(x_2) \quad \dots \quad g(x_n)$$

$$\| f \|_\infty \rightarrow 0 \Rightarrow f(x) \rightarrow 0 \quad \forall x \in [a, b]$$

$$\begin{aligned} \vec{1} &= \begin{pmatrix} 1 \\ 0 \end{pmatrix} \\ \vec{j} &= \begin{pmatrix} 0 \\ 1 \end{pmatrix} \end{aligned} \left\{ \begin{aligned} \hat{\underline{v}} &= 2\underline{e}_1 + 3\underline{e}_2 \\ \underline{v} &= v_1 \underline{e}_1 + v_2 \underline{e}_2 \end{aligned} \right. \quad \underline{1.3-1}$$

$$\|\underline{v}\|_{\infty} = \max_i |v_i| = \max(v_1, v_2)$$

$$\|\hat{\underline{v}}\|_{\infty} = 3$$

$$\begin{aligned} \|f - f_n\|_{\infty} &= \max_x |f(x) - f_n(x)| \\ &\neq \underbrace{\max_x f(x)}_{f(\hat{x})} - \underbrace{\max_x |f_n(x)|}_{f_n(\hat{x}^n)} \end{aligned}$$

(matlab, scilab)
octave

HW:

$$f(x) = \sin x$$

$$g(x) = \sin\left(x - \frac{\pi}{2}\right) = -\cos x$$

Plot f, g $x \in [0, \pi]$

Find $\|f\|_{\infty}$, $\|g\|_{\infty}$, $\|f - g\|_{\infty}$

p. 2-4 IMVT cont'd

3-4

(3) p. 2-4: $m \leq \underbrace{\frac{1}{b-a} \int_a^b f(x) dx}_{\zeta} \leq M$

$\zeta \rightarrow \zeta$ zeta

Interm. Value Thm: $\exists \zeta \in [a, b]$

st $f(\zeta) = \zeta$

$\Rightarrow f(\zeta) = \frac{1}{b-a} \int_a^b f(x) dx$

