HW for 2019-05-21

(due: 2019-05-21)

1: Trial and error Using your favorite language and plotting system, produce a log-log plot of $\|(A+hE)^{-1}-(A^{-1}-hA^{-1}EA^{-1})\|$ versus h for small h and for

$$A = \begin{bmatrix} 6 & 3 \\ 1 & 3 \end{bmatrix}, \quad E = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}.$$

What is the asymptotic slope on the log-log plot, and why?

2: Quadratics and bilinears Given a quadratic form $\phi: \mathcal{V} \to \mathbb{R}$, show that $\phi(v) = a(v, v)$ where the bilinear form a is

$$a(v, w) = \frac{1}{2} (\phi(v + w) - \phi(v) - \phi(w)).$$

3: Convexity and inertia Show that a quadratic form is only strongly convex if the inertia is (n, 0, 0).