

$$(1.) \quad A = \begin{bmatrix} 4 & -2 & 2 \\ -2 & 2 & -2 \\ 2 & -2 & 11 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & 3 \\ 1 & 3 & 1 \end{bmatrix}$$

Is PD possible using Cholesky?

$$A: |4| > 0 \quad ; \quad |A| = 88 + 8 + 8 \\ \begin{vmatrix} 4 & -2 \\ -2 & 2 \end{vmatrix} > 0 \quad ; \quad -(8 + 16 + 44) > 0 \\ \Rightarrow A \text{ is PD!}$$

$$B: |1| > 0 \\ \begin{vmatrix} 1 & 2 \\ 2 & 1 \end{vmatrix} < 0 \Rightarrow B \text{ is not PD!}$$

Cholesky

$$A = A_1 \\ a = 4, \quad b^T = [-2, 2], \quad B = \begin{bmatrix} 2 & -2 \\ -2 & 11 \end{bmatrix}$$

$$A_2 = B - \frac{1}{a} b b^T = \\ = \begin{bmatrix} 2 & -2 \\ -2 & 11 \end{bmatrix} - \frac{1}{4} \begin{bmatrix} -2 \\ 2 \end{bmatrix} \begin{bmatrix} -2 & 2 \end{bmatrix} = \\ = \begin{bmatrix} 2 & -2 \\ -2 & 11 \end{bmatrix} - \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & -3 \\ -1 & 10 \end{bmatrix}$$

$$a = 1, \quad b = b^T = -1, \quad B = [10]$$

$$A_3 = B - \frac{1}{a} b b^T = \\ = 10 - 1 = 9$$

$$a = 9$$

$$L = \begin{bmatrix} 2 & 0 & 0 \\ -1 & 1 & 0 \\ 1 & -1 & 3 \end{bmatrix}$$

2.) $A = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}; \phi: \mathbb{R}^{2 \times 2} \rightarrow \mathbb{R}^{2 \times 2}$

$$\phi(X) = AXA^T + X$$

a) Proveri, da je ϕ linearna!

$$\begin{aligned} \phi(\alpha X + \beta Y) &= A(\alpha X + \beta Y)A^T + (\alpha X + \beta Y) = \\ &= (\alpha AX + \beta AY)A^T + \alpha X + \beta Y = \\ &= \underbrace{\alpha AXA^T + \beta AY A^T}_{\text{...}} + \underbrace{\alpha X + \beta Y}_{\text{...}} = \\ &= \alpha (AXA^T + X) + \beta (AYA^T + Y) = \\ &= \alpha \phi(X) + \beta \phi(Y) \quad \checkmark \end{aligned}$$

b) Poišči matriko lin preslikave!

$$\begin{aligned} \phi(E_{11}) &= \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \\ &= \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \\ &= \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \underline{\underline{\begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix}}} \end{aligned}$$

$$\begin{aligned} \phi(E_{12}) &= \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \\ &= \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \\ &= \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \underline{\underline{\begin{bmatrix} 0 & 2 \\ 0 & 1 \end{bmatrix}}} \end{aligned}$$

$$\begin{aligned} \phi(E_{21}) &= \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \\ &= \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \\ &= \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \underline{\underline{\begin{bmatrix} 0 & 0 \\ 2 & 1 \end{bmatrix}}} \end{aligned}$$

$$\begin{aligned} \phi(E_{22}) &= \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \\ &= \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \\ &= \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \underline{\underline{\begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix}}} \end{aligned}$$

$$M = \begin{array}{cccc|l} \phi(E_{11}) & \phi(E_{12}) & \phi(E_{21}) & \phi(E_{22}) & \\ \hline 2 & 0 & 0 & 0 & E_{11} \\ 1 & 2 & 0 & 0 & E_{12} \\ 1 & 0 & 2 & 0 & E_{21} \\ 1 & 1 & 1 & 2 & E_{22} \end{array}$$

c) Ali je 2 lastna vrednost ϕ ?

Če ja, kaj so pripadajoče lastne matrike?

Ali lahko ϕ diagonaliziramo?

$$\begin{vmatrix} 2-\lambda & 0 & 0 & 0 \\ 1 & 2-\lambda & 0 & 0 \\ 1 & 0 & 2-\lambda & 0 \\ 1 & 1 & 1 & 2-\lambda \end{vmatrix} = (2-\lambda)^4 = 0$$

$\lambda_{1,2,3,4} = \underline{2} \Rightarrow 2$ je lastna vrednost ϕ !

$$M - 2I =$$

$$\begin{bmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & 0 \end{bmatrix} \sim$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$u = x_3 \begin{bmatrix} 0 \\ -1 \\ 1 \\ 0 \end{bmatrix} \quad v = x_4 \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

Lastni matriki so lastn. vrednost 2:

$$\left\{ \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

ϕ ne moremo diag. Imamo 4-lastno lastno vrednost ($\lambda=2$) ampak samo 2 lin. neodvisni lastni matriki.

Potrebujemo li 4.

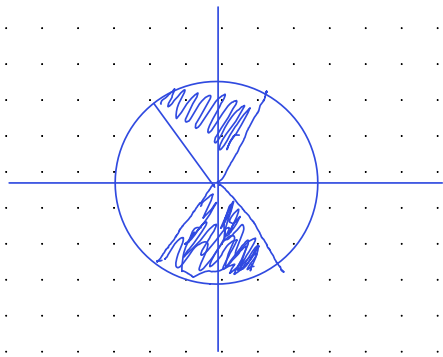
(3.) Ielo T ir $\mathbb{R}^3$ jē dots 2
mēnākluma

$$z^2 \geq x^2 + y^2 \quad \text{un} \quad x^2 + y^2 + z^2 \leq 4$$

↳ stūķis ... robežsieni kugla, $r=2$

Izrādījumā:

$$\iiint_T 2 \, dx \, dy \, dz$$



Šķērsm koordināte!

$$r \in [0, 2]$$

$$\varphi \in [0, 2\pi]$$

$$\theta \in [\frac{\pi}{4}, \frac{\pi}{2}]$$

$$\iiint_T 2 \, dx \, dy \, dz =$$

$$= \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \int_0^{2\pi} \int_0^2 r^2 \sin(\theta) \cdot \cos(\theta) \, dr \, d\varphi \, d\theta =$$

$$= 2\pi \cdot \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \left[\frac{1}{4} r^4 \cdot \sin(\theta) \cdot \cos(\theta) \right]_{r=0}^2 d\theta =$$

$$= 8\pi \cdot \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \sin(\theta) \cdot \cos(\theta) \, d\theta =$$

$$t = \sin(\theta)$$

$$dt = \cos(\theta)$$

$$t \in [\frac{\sqrt{2}}{2}, 1]$$

$$\int_{\frac{\sqrt{2}}{2}}^1 t \, dt = \left[\frac{1}{2} t^2 \right]_{t=\frac{\sqrt{2}}{2}}^1 =$$

$$= \frac{1}{2} \cdot \left(1 - \frac{2}{4} \right) = \frac{1}{4}$$

$$= 8\pi \cdot \frac{1}{4} = 2\pi$$

=> upāstulā smēr sum augšējā polārā...

konkrēt rezultāt ir 2x koliko

radī simetrija: 4π

ZA VAJO / SANITY CHECK...

ņemot, ka ir $P(x, y, z) = 1 \dots$

MASA:

$$m = \int_0^{2\pi} \int_0^2 \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} r^2 \cos(\theta) \, d\theta \, dr \, d\varphi =$$

$$= 2\pi \cdot \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \left[\frac{1}{3} r^3 \cos(\theta) \right]_{r=0}^2 d\theta$$

$$= \frac{16\pi}{3} \cdot \sin \theta \Big|_{\theta=\frac{\pi}{4}}^{\frac{\pi}{2}}$$

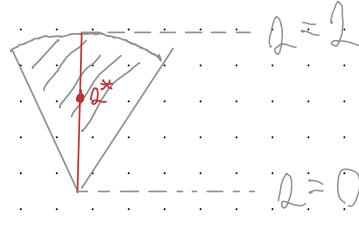
$$= \frac{16\pi}{3} \cdot \left(1 - \frac{\sqrt{2}}{2} \right)$$

MASU SREDIŠĀCE (Q^*)

$$Q^* = \frac{1}{m} \iiint_T 2 \, dx \, dy \, dz =$$

$$= \frac{2}{8 \cdot \frac{16\pi}{3} \cdot \left(1 - \frac{\sqrt{2}}{2} \right)} \cdot 2\pi =$$

$$= 1.28$$



Tā mēģinājums ir ēdiena...

Varbūt arī, tā ir lielā pārtikā $z \geq 0$.

Tā kā šis ir par mēģinājumu nepieciešams, li

par integrāli mēģināt pildīt Q.

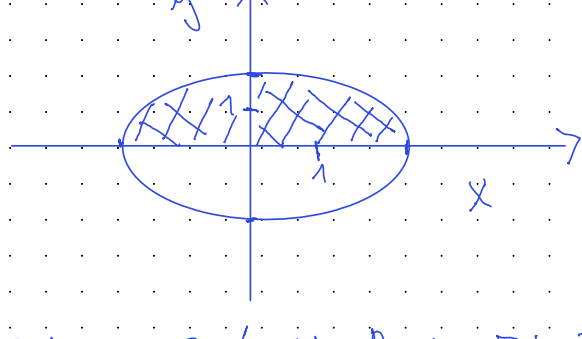
4.) Poišči min in max funkcije

$$f(x, y) = x^2 + (y-1)^2$$

ni pogoj

$$x^2 + 2y^2 \leq 4 \text{ in } y \geq 0$$

$$\frac{x^2}{4} + \frac{y^2}{2} \leq 1 \wedge y \geq 0$$



NOTRANJOST / GLOBAL EKSTREM:

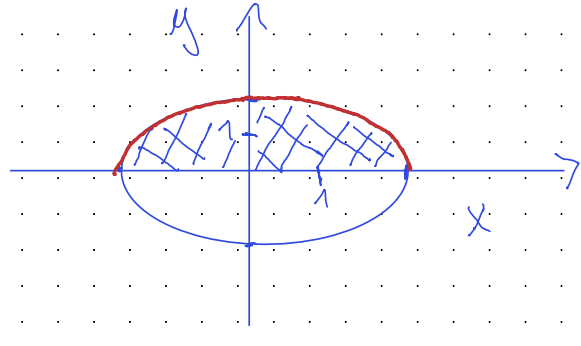
$$f_x = 2x = 0$$

$$f_y = 2(y-1) \cdot 1 = 2y - 2 = 0$$

$$\begin{cases} x=0 \\ y=1 \end{cases} \quad K_1 = (0, 1)$$

ROB (ZGORNJI)

$$x^2 + 2y^2 = 4, \quad y > 0$$



$$\mathcal{L}(x, y, \lambda) = x^2 + (y-1)^2 - \lambda(x^2 + 2y^2 - 4)$$

$$\frac{\partial \mathcal{L}}{\partial x} = 2x - 2\lambda x = 0$$

$$\frac{\partial \mathcal{L}}{\partial y} = 2(y-1) \cdot 1 - 4\lambda y = 0$$

$$\frac{\partial \mathcal{L}}{\partial \lambda} = -(x^2 + 2y^2 - 4) = 0$$

- $x(1-\lambda) = 0$
 - (1) $x=0 \dots K_2(0, \sqrt{2})$
 - (2) $\lambda=1$ ✓
- $2y - 2 = 4\lambda y$

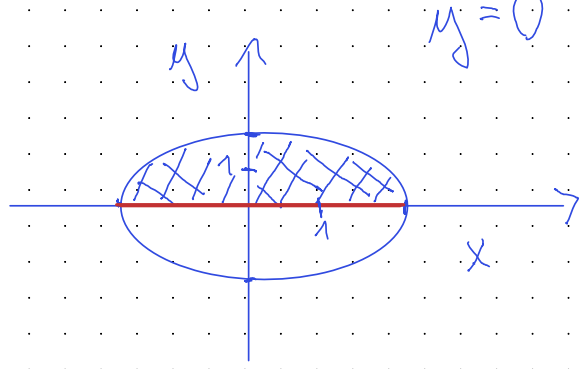
$$y - 1 = 2\lambda y$$

$$y(1 - 2\lambda) = 1$$

$$y = \frac{1}{1 - 2\lambda}$$

$$\lambda < \frac{1}{2}$$

ROB (SPODNJI)



$$\mathcal{L}(x, y, \lambda) = x^2 + (y-1)^2 - \lambda y$$

$$\frac{\partial \mathcal{L}}{\partial x} = 2x = 0$$

$$\frac{\partial \mathcal{L}}{\partial y} = 2(y-1) - \lambda = 0$$

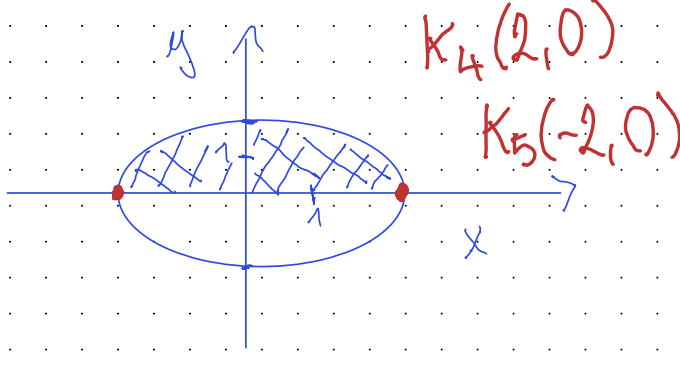
$$\frac{\partial \mathcal{L}}{\partial \lambda} = -y = 0$$

$$x = 0$$

$$2y - 2 - \lambda = 0$$

$$y = 0 \quad K_3(0, 0)$$

PRESEK ROBOV



$$f(K_1) = f(0, 1) = 0$$

$$f(K_2) = f(0, \sqrt{2}) = (\sqrt{2}-1)^2$$

$$f(K_3) = f(0, 0) = 1$$

$$f(K_4) = f(2, 0) = 4$$

$$f(K_5) = f(-2, 0) = 4$$

$$K_1 \dots \min \quad f(K_1) = 0$$

$$K_4, K_5 \dots \max \quad f(K_4) = f(K_5) = 4$$