

Required Documents and Files:

- (I.) Matlab .m file with clearly labeled sections and commented code.
- (II.) Report pdf which answers questions posed in this project with a combination of complete sentences and claims which are supported by the Matlab file.

Philosophy of Project: use built-in Matlab commands. No need to reinvent the wheel. I am fairly sure there exist Matlab commands to complete most of the tasks I ask below. I am not here to tell you which commands to use, but I am happy to explain any unclear notation in the problem set-up. I do expect you use Matlab to calculate the bulk of what is asked. To be clear, I will not give much partial credit if you were to foolishly attempt these via direct pen and paper calculation (except where I explicitly say use “pen and paper”)

Problem 1: Orthonormalize the following sets of vectors via the Gram-Schmidt algorithm:

- (I.) $S = \{(1, 2, 2, 0, 1), (1, 2, 2, 7, 1), (0, 0, 2, 4, 0), (0, 0, 0, 1, 0)\}$
- (II.) $T_4 = \{e_1 + 2e_2 + \dots + ie_i \mid 1 \leq i \leq n - 1\} \subset \mathbb{R}^n$ for $n = 4$,
- (III.) $T_8 = \{e_1 + 2e_2 + \dots + ie_i \mid 1 \leq i \leq n - 1\} \subset \mathbb{R}^n$ for $n = 8$
- (IV.) $U_5 = \{\cos(\pi i)e_i + 2^i e_{i+1} \mid 1 \leq i \leq n - 1\} \subset \mathbb{R}^n$ for $n = 5$
- (V.) $U_{10} = \{\cos(\pi i)e_i + 2^i e_{i+1} \mid 1 \leq i \leq n - 1\} \subset \mathbb{R}^n$ for $n = 10$

Remark: if any of these sets are not LI please let me know so I can give additional instructions. Please use the labels **I. II. III. IV. and V.** in what follows as appropriate.

Problem 2: Let $\{u_1, \dots, u_{n-1}\}$ denote the orthonormalized set of vectors found in a particular case of the previous problem. Find a vector $u_n \in \mathbb{R}^n$ which makes $\{u_1, \dots, u_{n-1}, u_n\}$ an orthonormal basis. Do this for each case of the previous problem.

Problem 3: Let $\beta = \{u_1, \dots, u_{n-1}, u_n\}$ be an orthonormal basis for \mathbb{R}^n and define

$$A = u_1 u_1^T + 4u_2 u_2^T + \dots + n^2 u_n u_n^T$$

- (a.) Show by direct pen and paper calculation that β is an orthonormal eigenbasis for A
- (b.) Find eigenvectors for A via Matlab for A constructed for the orthonormal basis you constructed in Problem 2. Hopefully these vectors are precisely the basis you used to construct A .
- (c.) Calculate $[\beta]^{-1} A [\beta]$ and comment on the form of the matrix.

Problem 4: For each matrix A in Problem 3, find A^{-1} and find the eigenvalues and eigenvectors of the inverse matrix.

Problem 5: For each matrix A in Problem 3, find A^2 and calculate its eigenvalues and eigenvectors.

Problem 6: For each matrix A in Problem 3, calculate e^{tA} and verify the identity $\det(e^{tB}) = \exp(\text{trace}(tB))$

Problem 7: For each matrix A in Problem 3, solve $\frac{dx}{dt} = Ax$ where $x(0) = (1, 2, \dots, n)$.