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Mathematics for Computer Scientists 2, SS 2018 Sheet 11

1. Which of the matrices

 $\begin{pmatrix} -3 & 4 \\ -1 & 1 \end{pmatrix}, \qquad \begin{pmatrix} -3 & 1 \\ -2 & -1 \end{pmatrix}, \qquad \begin{pmatrix} -3 & 3 \\ 2 & -2 \end{pmatrix}, \qquad \begin{pmatrix} 2 & -1 \\ -1 & 3 \end{pmatrix}$

are diagonalisable over \mathbb{Q} , \mathbb{R} or \mathbb{C} ?

2. Let

$$A = \left(\begin{array}{cc} -5 & 3\\ 6 & -2 \end{array}\right).$$

(a) Find a real, invertible matrix P such that $P^{-1}AP$ is diagonal.

(b) Find a real, invertible matrix B such that $B^3 = A$.

3. The Legendre polynomials are defined by the formulae

$$P_n(x) = \frac{1}{2^n n!} \frac{\mathrm{d}^n}{\mathrm{d}x^n} \left((1 - x^2)^n \right), \qquad n = 1, 2, 3, \dots$$

Show that $\{P_n\}_{n=1}^{\infty}$ is an orthogonal set in $\mathcal{P}(\mathbb{R})$ i.e. $\langle P_n, P_m \rangle = 0$ for $n \neq m$, where

$$\langle p_1, p_2 \rangle = \int_{-1}^1 p_1(x) p_2(x) \, \mathrm{d}x, \qquad p_1, p_2 \in \mathcal{P}(\mathbb{R}).$$

[Hint: derive the formula

$$\frac{\mathrm{d}}{\mathrm{d}x}((1-x^2)P_n(x)) + n(n+1)P_n(x) = 0$$

and consider the integral

$$\int_0^1 \left(P_m(x) \frac{\mathrm{d}}{\mathrm{d}x} \left((1-x^2) P_n(x) \right) - P_n(x) \frac{\mathrm{d}}{\mathrm{d}x} \left((1-x^2) P_m(x) \right) \right) \,\mathrm{d}x.$$