Present your answers in order, showing the working for each answer.

1. Consider the function $f : \mathbb{R}^2 \to \mathbb{R}^2$ defined via

$$f(\begin{bmatrix} u & v \end{bmatrix}^T) = \begin{bmatrix} uv^2 + e^{u+v} \\ u^2v^2 \end{bmatrix}.$$

Further, define the function $g: \mathbb{R}^2 \to \mathbb{R}^{2 \times 2}$,

$$g(x) = f(x)[1 \ 2].$$

Note here that $\begin{bmatrix} 1 & 2 \end{bmatrix}$ is a row vector. Also let $z = \begin{bmatrix} 1 & -1 \end{bmatrix}^T$ be a (column) vector in \mathbb{R}^2 .

- (a) Evaluate f(z).
- (b) Evaluate g(z).
- (c) Evaluate ||g(z)z||.
- (d) Evaluate the inner product between the two columns of g(z).
- (e) Determine det(g(x)) for any $x \in \mathbb{R}^2$. Explain why the answer does not depend on x.
- (f) Find the Jacobian matrix Df(u, v) associated with the function $f(\cdot)$.
- (g) Consider now the linear approximation around z at a point $x \in \mathbb{R}^2$,

$$\hat{f}(x) = f(z) + Df(z)(x - z).$$

Find a point $x^0 \in \mathbb{R}^2$ such that $\hat{f}(x^0) = 0$.

- 2. Let A and B be two upper triangular $n \times n$ matrices. That is for i > j, $A_{i,j} = 0$ and $B_{i,j} = 0$. Consider now the unit vector $e_n \in \mathbb{R}^n$ with 0 entries everywhere except the last entry which is 1. Determine the value of $e_n^T ABe_n$.
- 3. Let $u, v \in \mathbb{R}^n$. Use the definition of the 2-norm $|| \cdot ||$ to prove,

$$\frac{1}{2}||u+v||^2 + \frac{1}{2}||u-v||^2 - ||u||^2 - ||v||^2 = 0.$$