Part I. Theory

Problem 1. Prove the following statements about the order of growth of sequences, expressed using the big-$O$ notation:

a. If $f$ is a polynomial of degree $d$, then $f(n) = O(n^d)$. (This says that the order of growth depends only on the polynomial’s leading term.)

b. For every $d \in \mathbb{N}$, $n^d = O(e^n)$. (This says that exponential growth dominates every order of polynomial growth.)

Problem 2. Show that the product of two $n \times n$ upper triangular matrices is again an upper triangular matrix. (Hint: Split the sum $\sum_{k=1}^{n} u_{ik}v_{kj}$ into $\sum_{j=1}^{k} u_{ij}v_{kj} + \sum_{k=j+1}^{n} u_{ik}v_{kj}$.)

Problem 3. Given an $n \times n$ upper triangular matrix

$$U = \begin{pmatrix} u_{11} & u_{12} & \cdots & u_{1n} \\ 0 & u_{22} & \cdots & u_{2n} \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \cdots & 0 & u_{nn} \end{pmatrix}$$

show that $\det U = u_{11}u_{22}\cdots u_{nn}$, i.e., that the determinant is just the product of the diagonal entries. (Hint: Use induction on $n$ and expansion by minors.)

Part II. Programming

These programming exercises will introduce you to NumPy arrays, which are used to represent vectors and matrices. You can do these exercises by entering commands directly in the IPython console in Anaconda. Before you start, run the command `from pylab import *` in order to import all the necessary tools for working with arrays.

Problem 4. Define $x = [1,2,3]$ and $y = \text{array}([4,5,6])$. Here, $x$ is an ordinary Python list, while $x$ is a NumPy array. What is the output of the following commands?

a. $x + x$

b. $y + y$

c. $x + y$

d. $x * 3$
e. $y \times 3$

f. $x \times y$

There are several ways to reference the entries of a NumPy array $a$ of length $n$:

- **single indices**: If $i = 0, \ldots, n-1$ is nonnegative, then $a[i]$ refers to the $i$th entry of $a$. (Like C/C++/Java, but unlike MATLAB, Python indexing starts at 0, not 1!) On the other hand, if $i = -n, \ldots, -1$ is a negative integer, then $a[i]$ means the same thing as $a[n+i]$. For example $a[0]$ is the first entry of $a$, and $a[-1]$ is the last entry.

- **multiple indices**: We can access several elements using a list (or array) containing multiple indices. For example, if $i = [1,3,2]$, then $a[i]$ is a new array with entries $a[1]$, $a[3]$, and $a[2]$. This can also be done directly by writing $a[[1,3,2]]$. (Note the double brackets.)

- **slicing**: “Slicing” is a special way to access a range of multiple indices using the colon symbol `:`. (It should be especially familiar to former MATLAB users.)


  If $i$ and/or $j$ is omitted, then the range is assumed to go all the way to the beginning/end of the array. For example, $a[:3]$ contains $a[0]$, $a[1]$, and $a[2]$. Similarly, $a[2:]$ contains the consecutive entries of $a$ beginning with $a[2]$, $a[3]$, etc. As a special case, $a[:]$ is just $a$, since the range includes all indices.

  Finally, $a[i:j:k]$ contains the entries beginning with (and including) $a[i]$, up to (and excluding) $a[j]$, taking steps of size $k$. If $k$ is omitted, then it is assumed to be 1: the expressions $a[i:j:1]$, $a[i:j:]$, and $a[i:j]$ give the same result. The step size $k$ can also be negative, in which case the range goes backwards. For example, $a[0:6:2]$ contains $a[0]$, $a[2]$, and $a[4]$, while $a[6:0:-2]$ contains $a[6]$, $a[4]$, and $a[2]$. The expression $a[::2]$ gives the entries of $a$ with even indices.

(See [http://docs.scipy.org/doc/numpy/reference/arrays.indexing.html](http://docs.scipy.org/doc/numpy/reference/arrays.indexing.html) for many, many more details.)

**Problem 5.** Assume that $a$ is a NumPy array. Write the expression that gives each of the following:

a. The array containing the first and last entries of $a$.

b. The array containing the entries of $a$ in reverse order.

c. The array containing the entries of $a$ with odd indices, in order.

In addition to vectors, arrays can also represent matrices. As we have seen, a vector can be constructed by passing a list of entries to the array() constructor. To construct a matrix, we instead pass a list of rows to the
array() constructor. Each row is itself a list of entries, so this is a nested list of lists. For example, $A = \text{array}([[1,2],[3,4]])$ corresponds to the matrix $A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}$, i.e., the matrix whose rows are $(1, 2)$ and $(3, 4)$.

The $(i, j)$th entry of a matrix $A$ can be obtained either as $A[i][j]$ (i.e., the $j$th entry of the $i$th row of $A$) or as $A[i, j]$. Multiple indices and slicing can be used for both rows and columns, just as they were for vector arrays in the previous problem. (Again, remember: indices start at 0, not 1!)

Problem 6.

a. Let $A = \text{array}([[1,2],[3,4]])$ and $I = \text{eye}(2)$. (The command $\text{eye}(n)$ gives the $n \times n$ identity matrix. The name of this function is a pun that comes from MATLAB: the word “eye” sounds like “I”.) What do $A*I$ and $A*A$ do? What about $\text{dot}(A, I)$ and $\text{dot}(A, A)$? (Note: For vector arrays, the function $\text{dot}()$ takes the dot product.)

b. Write a multiple-index expression that gives the array of diagonal entries $A[0,0]$ and $A[1,1]$. (Do not use the function $\text{diag}()$—which, for future reference, is very useful!)

c. Write a slicing expression that gives the first column of $A$. 
