

## Solutions Manual, Linear Algebra Theory And Applications

### F.12 Exercises

1.6

1. Let
- $z = 5 + i9$
- . Find
- $z^{-1}$
- .

$$(5 + i9)^{-1} = \frac{5}{106} - \frac{9}{106}i$$

2. Let
- $z = 2 + i7$
- and let
- $w = 3 - i8$
- . Find
- $zw$
- ,
- $z + w$
- ,
- $z^2$
- , and
- $w/z$
- .

$$62 + 5i, 5 - i, -45 + 28i, \text{ and } -\frac{29}{15} - \frac{11}{15}i.$$

3. Give the complete solution to
- $x^4 + 16 = 0$
- .

$$x^4 + 16 = 0, \text{ Solution is: } (1 - i)\sqrt{2}, -(1 + i)\sqrt{2}, -(1 - i)\sqrt{2}, (1 + i)\sqrt{2}.$$

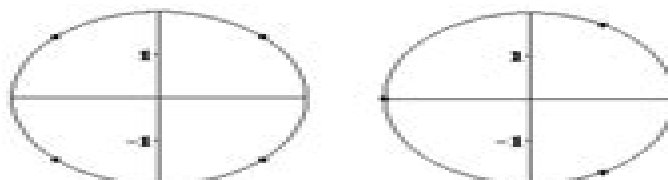
4. Graph the complex cube roots of 8 in the complex plane. Do the same for the four fourth roots of 16.

The cube roots are the solutions to  $z^3 + 8 = 0$ , Solution is:  $i\sqrt{3} + 1, 1 - i\sqrt{3}, -2$

The fourth roots are the solutions to  $z^4 + 16 = 0$ , Solution is:

$$(1 - i)\sqrt{2}, -(1 + i)\sqrt{2}, -(1 - i)\sqrt{2}, (1 + i)$$

$\sqrt{2}$ . When you graph these, you will have three equally spaced points on the circle of radius 2 for the cube roots and you will have four equally spaced points on the circle of radius 2 for the fourth roots. Here are pictures which should result.



5. If
- $z$
- is a complex number, show there exists
- $w$
- a complex number with
- $|w| = 1$
- and
- $wz = |z|$
- .

$$\text{If } z = 0, \text{ let } w = 1. \text{ If } z \neq 0, \text{ let } w = \frac{\bar{z}}{|z|}$$

6. De Moivre's theorem says
- $|r(\cos t + i \sin t)|^n = r^n (\cos nt + i \sin nt)$
- for
- $n$
- a positive integer. Does this formula continue to hold for all integers,
- $n$
- , even negative integers? Explain.

Yes, it holds for all integers. First of all, it clearly holds if  $n = 0$ . Suppose now that  $n$  is a negative integer. Then  $-n > 0$  and so

$$|r(\cos t + i \sin t)|^n = \frac{1}{|r(\cos t + i \sin t)|^{-n}} = \frac{1}{r^{-n} (\cos(-nt) + i \sin(-nt))}$$

# Algebra Theory And Applications Solutions Manual

**Michael Seilmaier**



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James R Kirkwood holds a Ph D from University of Virginia. He has authored fifteen published mathematics textbooks on various topics including calculus real analysis mathematical biology and mathematical physics. His original research was in mathematical physics and he co authored the seminal paper in a topic now called Kirkwood Thomas Theory in mathematical physics. During the summer he teaches real analysis to entering graduate students at the University of Virginia. He has been awarded several National Science Foundation grants. His texts *Elementary Linear Algebra*, *Linear Algebra and Markov Processes* are also published by CRC Press. **Paperbound Books in Print 1995** Reed Reference Publishing, Reference Reed, 1995-12 *Solution Manual to Engineering Mathematics* N. P. Bali, Dr. Manish Goyal, C. P. Gandhi, 2010 **Foreign Exchange Option Pricing** Iain J. Clark, 2011-10-20. This book covers foreign exchange options from the point of view of the finance practitioner. It contains everything a quant or trader working in a bank or hedge fund would need to know about the mathematics of foreign exchange not just the theoretical mathematics covered in other books but also comprehensive coverage of implementation pricing and calibration. With content developed with input from traders and with examples using real world data, this book introduces many of the more commonly requested products from FX options trading desks together with the models that capture the risk characteristics necessary to price these products accurately. Crucially, this book describes the numerical methods required for calibration of these models, an area often neglected in the literature which is nevertheless of paramount importance in practice. Thorough treatment is given in one unified text to the following features: Correct market conventions for FX volatility surface construction. Adjustment for settlement and delayed delivery of options. Pricing of vanillas and barrier options under the volatility smile. Barrier bending for limiting barrier discontinuity risk near expiry. Industry strength partial differential equations in one and several spatial variables using finite differences on nonuniform grids. Fourier transform methods for pricing European options using characteristic functions. Stochastic and local volatility models and a mixed stochastic local volatility model. Three factor long dated FX model. Numerical calibration techniques for all the models in this work. The augmented state variable approach for pricing strongly path dependent options using either partial differential equations or Monte Carlo simulation. Connecting mathematically rigorous theory with practice, this is the essential guide to foreign exchange options in the context of the real financial marketplace. Algebraic Number Theory Richard A. Mollin, 2011-01-05. Bringing the material up to date to reflect

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