

pg. 325 Show

(1) Let ~~we~~ $w = -v$, then

$$T(v+w) = T(v) + T(w) \quad \text{becomes by the substitution above}$$

$$T(0) = T(v) + T(-v) = T(v) + -T(v) = 0$$

From requirement (b) we have $T(cv) = cT(v)$

with $c=0$ we have $T(0) = 0 \cdot T(v) = 0$.

(2) By addition $T(cv) + T(dw) = cT(v) + dT(w)$

$$\Rightarrow \text{~~T(cv+dw)~~ } T(cv+dw) = cT(v) + dT(w)$$

To expand $T(cv+dw+ew)$ we can use the same expansion as before giving

$$cT(v) + dT(w) + eT(w)$$

(3) (a) T is linear

(b) T is linear

(c) T is linear

(d) $T(v) = (0,1)$ is not linear since ~~that~~

$$\text{~~T(v_1, v_2) + T(w_1, w_2)~~ } T((v_1+w_1, v_2+w_2)) \neq T(v_1, v_2) + T(w_1, w_2)$$

$$(0,1) \neq (0,1) + (0,1) = (0,2)$$

(4) If S & T are linear transformations then

$S(T(v))$ is a linear transformation.

(a) If $S(v) = v$ & $T(v) = v$ then $S(T(v)) = S(v) = v$

(b) $S(T(v_1+v_2)) = S(T(v_1) + T(v_2)) = S(T(v_1)) + S(T(v_2))$

- 5
- 6 (a) $T(v) = \frac{v}{\|v\|}$ satisfies neither of the given identities
- (b) $T(v) = v_1 + v_2 + v_3$ satisfies both identities
- (c) $T(v) = (v_1, 2v_2, 3v_3)$ satisfy $T(cv) = cT(v)$
- (d) $T(v) = \text{largest component of } v$ satisfies neither of them, c negative

5 If $T(v) = v$ but $T(0, v_2) = (0, 0)$

~~Then $T(cv) = cv$ if $cv_1 \neq 0$~~

~~+ $T(cv) = (0, 0)$ if $cv_1 = 0$~~

~~+ $T(v) = v$ if $v_1 \neq 0$~~

~~+ $T(v) = (0, 0)$ if $v_1 = 0$~~

If $c = 0$ then $T(cv) = T(0) = (0, 0) = 0 \cdot T(v)$

If $c \neq 0$ then $T(cv) = T((cv_1, cv_2)) = \begin{cases} (cv_1, cv_2) & v_1 \neq 0 \\ (0, 0) & v_1 = 0 \end{cases}$

$= \begin{cases} c(v_1, v_2) & v_1 \neq 0 \\ c(0, 0) & v_1 = 0 \end{cases}$

$= \begin{cases} cT(v) & v_1 \neq 0 \\ c \cdot T(v) & v_1 = 0 \end{cases}$

So in all cases $T(cv) = cT(v)$

Now To show $T(v+w) \neq T(v) + T(w)$ it suffices to show this equality is not true for some $v + w$

to let $v = (1, 2)$ & $w = (-1, 2)$

Then $v+w = (0, 4)$

so $T(v+w) = (0, 0)$ while

$$T(v) + T(w) = (1, 2) + (-1, 2) = (0, 4) \neq T(v+w).$$

⑦ (a) ~~$T(v) = -v$~~ $T(T(v)) = -(-v) = v$ which is linear

(b) $T(v) = v + (1, 1)$ would have

$$\begin{aligned} T(T(v)) &= T(v + (1, 1)) = T(v_1 + 1, v_2 + 1) = (v_1 + 1, v_2 + 1) + (1, 1) \\ &= (v_1 + 2, v_2 + 2) \end{aligned}$$

This is not linear.

(c) $T(v) = (-v_2, v_1)$

Then $T(T(v)) = T((-v_2, v_1)) = (-v_1, -v_2) = -v$

which is linear

(d) $T(v) = \left(\frac{v_1 + v_2}{2}, \frac{v_1 + v_2}{2} \right) = \frac{1}{2} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$

then $T(T(v)) = \frac{1}{4} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}^2 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$

So Φ which is linear

8) (a) If ~~$T(v_1, v_2) = (v_2, v_1)$~~ $T(v_1, v_2) = (v_2, v_1) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$

Then the range of T is \mathbb{R}^2 + the kernel of T is the point $(0,0)$

(b) $T(v_1, v_2, v_3) = (v_1, v_2) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$

So the Range of T is \mathbb{R}^2 + the kernel of T is $(0,0,v_3)$

(c) If $T(v_1, v_2) = (0,0)$ then the Range of T is $(0,0)$ while the kernel of T is \mathbb{R}^2

(d) $T(v_1, v_2) = (v_1, v_2)$ The range of T is $v_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \text{span} \left\{ \begin{pmatrix} 1 \\ 1 \end{pmatrix} \right\}$

while the kernel of T is on all vectors $v_1 = 0$ or $v_2 = 0$ or $v_1 = v_2 = 0$ or $\text{span} \left\{ \begin{pmatrix} 0 \\ 0 \end{pmatrix} \right\}$.

$$\textcircled{9} \quad T((v_1, v_2, v_3)) = (v_2, v_3, v_1)$$

$$T(T(v)) = (v_3, v_1, v_2)$$

$$T^3(v) = (v_1, v_2, v_3) = v$$

$$T^{100}(v) = T^{99+1}(v) = T^1(v) = (v_2, v_3, v_1)$$

$\textcircled{10}$ (a) T has a range not all of \mathbb{R}^2 but only $\text{span}\left(\begin{pmatrix} 1 \\ 1 \end{pmatrix}\right)$ + a kernel ~~is~~ given by the span of $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ which is not $(0,0)$

(b) $T(v)$ has a range that is given by the range of

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{bmatrix} \text{ or the span of } \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}. \text{ Since this is}$$

\mathbb{R} dimension 2 \neq dimension 3 the range of T is not all of W .

The ~~also~~ kernel of T is given by $(0,0)$. $\&$

(c) T has a range ~~is~~ given by all of \mathbb{R}^1 but a

kernel that ~~includes~~ is the span of $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$ which is larger

than $(0,0)$

~~(A)~~

$$\textcircled{11} \text{ (a) } V = \mathbb{R}^n + W = \mathbb{R}^m$$

(b) The range of $T = \text{span}\{Ax \mid \forall x\} = \text{column space of } A$

(c) The kernel of $T = \{x \mid Ax=0\} = \text{nullspace of } A$

$$(12) a) T(2,2) = 2T(1,1) = 2(2,2) = (4,4)$$

$$b) T(3,1) = T((1,1) + (2,0)) = T(1,1) + T(2,0) = (2,2) + (0,0) = (2,2)$$

$$c) T(-1,1) = T((1,1) - (2,0)) = T(1,1) - T(2,0) = (2,2)$$

$$d) T(a,b) = T(\cancel{\frac{a+b}{2}(1,1)} + b(1,1) + \frac{a-b}{2}(2,0))$$

$$= bT(1,1) + \left(\frac{a-b}{2}\right)T(2,0)$$

$$\cancel{(a,b)} = \cancel{(b,b)} + \cancel{(a-b,0)}$$

$$= b(2,2) + \left(\frac{a-b}{2}\right)(0,0) = b(2,2)$$

(13) ~~is~~ scalarly by a constant (when multiplied)
+ Distributivity

(14) (1) If $AM = 0$ then since $|A| = 5 - 6 = -1 \neq 0$

A is invertible + $M = 0$ (the zero matrix)

(2) Since $AM = B \Rightarrow M = A^{-1}B$

when A^{-1} is applied columnwise to B

$$(15) \text{ If } A = \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix}$$

Then to have the identity matrix in the range of A would require

$AM = I \Rightarrow \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix}$ which require that the vector $\begin{pmatrix} 1 \\ 0 \end{pmatrix}$ & $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$

are in the column space of A . Since the column space of A consists of only vectors $\propto \begin{pmatrix} 1 \\ 3 \end{pmatrix}$ neither of these vectors is possible

To ~~find~~ require a non zero M such that $AM = 0$

consider $M = \begin{bmatrix} -2 & -4 \\ 1 & 2 \end{bmatrix}$

Then $AM = \begin{bmatrix} -2+2 & -4+4 \\ -6+6 & -12+12 \end{bmatrix} = 0$

(16) We let show that no matrix will do it. Assume there existed a matrix M such that $AM = M^T$ then ~~$M^T A = M$~~

or ~~$AM(A^T) = M$~~ considering the identity for M we hence that

~~$A = I$~~ since $M^T = M$ that

$A \cdot I = I \Rightarrow A = I$ but ~~this is a~~ transformation

matrix ~~is not~~ then implies that $I \cdot M = M^T$ which is not

true for non symmetric matrices. Thus no matrix exists that

performs this test (when written with matrix notation)

This does not mean that we have a linear transformation that does not come from a matrix only that attempting to write the input & output spaces as \mathbb{R}^2 as formulated in a matrix is not the correct way to formulate the problem, they should be formulated as column vectors

Thus convert the matrix $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$ into a 4×1 vector $\begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix}$.

Then the linear transformations are given by 4×4 matrices.

(17) a) $T^2 = I$ yes

(b) True

(c) True

(d) False

$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$ is an example with $T(M) = -M$

(18) ~~suppose~~ If $T(M) = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} M \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$

$$\begin{aligned} \text{The } T\left(\begin{bmatrix} a & b \\ c & d \end{bmatrix}\right) &= \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} a & b \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & b \\ 0 & 0 \end{bmatrix} \end{aligned}$$

The pick $b \neq 0$. or ~~at~~ $M = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$ with is an example

The kernel of T is given by all matrices like $\begin{bmatrix} a & 0 \\ c & d \end{bmatrix}$

the range of T is given by the span of $\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$

(19) ~~If $A \neq 0$~~ For $M=I$ to fail we need two matrices A &

B such that $A \cdot B = 0$ let $A = \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix}$

$B = \begin{bmatrix} 2 & 2 \\ -1 & -1 \end{bmatrix}$

The $AB = \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 2 & 2 \\ -1 & -1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

to find a M such that $AMB \neq 0$ let $M = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ &

expand the product AMB .

(20) If $T(M) = AMB$

then $T^{-1}(M) = \frac{M}{AMB}$ must be such that

$T(T^{-1}(M)) = M$ & $T(T^{-1}(M)) = M$

Then let $T^{-1}(M) = A^{-1} \cdot M \cdot B^{-1}$

(21) ~~21~~

- (a) A diagonal matrix A will scale the x & y direction only. horizontal & vertical lines don't change.
- (b) A rank one matrix will scale along one direction. only sending the orthogonal direction to zero, Extreme shear. or onto a line
- (c) ~~Rank one~~ triangular matrix will have
$$\begin{bmatrix} a & 0 \\ k & d \end{bmatrix}$$
 vertical lines stay that stay vertical

(22) See Matlab code ...

(23) (a) The x coordinate of each base point cannot change, therefore.

$$A = \begin{bmatrix} a & 0 \\ k & d \end{bmatrix}$$

(b) $A = 3 \cdot I$

(c) $A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$ for $\sin \theta$

(24) (a) $|A| = 0$

(b) $|A| > 0$, $|A| < 0$ means that an "axis" is reflected

(c) $|A| = 1$

If one ~~base~~ side of the base stays in place then

both end points must not move i.e. $TA P_1 = P_1$

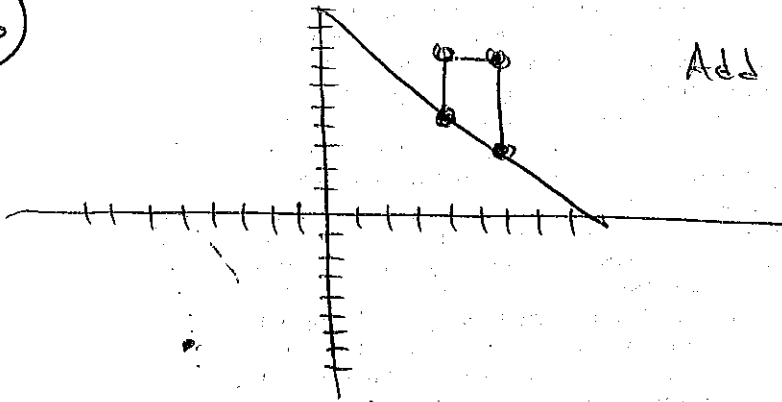
$$\downarrow$$

$$T P_2 = P_2$$

Assuming $p_1 + p_2$ are not collinear $\Rightarrow T = I$

(25) ~~(25)~~ the " $-x$ " operation flips the base through the origin, while $(1,0)$ shifts the center of the base to $(1,0)$ or one unit to the right.

(26)

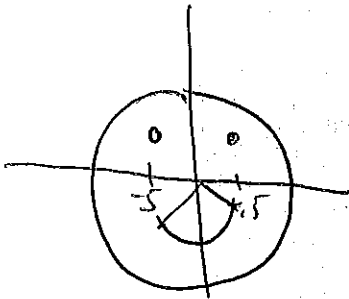


Add these points, see problem.

(27)

See Matlab.

(28)



$$\theta_{\text{unit2}} = \text{DirSpace}(-\frac{3\pi}{4}, -\frac{\pi}{4});$$

~~plot~~

$$\text{smth} = [\cos(\theta_{\text{unit2}}); \sin(\theta_{\text{unit2}})];$$

$$\text{eye1} = [-.5, +.5];$$

$$\text{eye2} = [+.5, +.5];$$

$$\text{plot}(\text{eye1}(1), \text{eye1}(2), 'o');$$

$$\text{plot}(\text{eye2}(1), \text{eye2}(2), 'o');$$

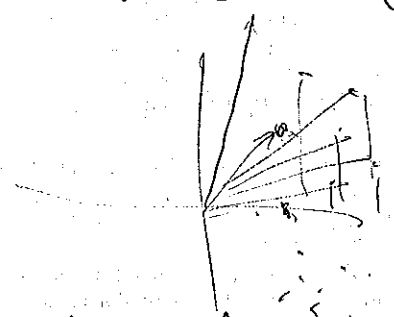
See Matlab

(29) see notes

(30) $\begin{bmatrix} 1 & 0 \\ 0 & .5 \end{bmatrix}$ shrinks the y-component by to 1/2 its original size.

$\begin{bmatrix} .5 & .5 \\ .5 & .5 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$ collapses the house along the line (1,1)

$\frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$



Not done

$\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$ keeps horizontal lines shears the house?

(31)

$A_{11} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}$ $A_{12} = I$ $A_{13} = \begin{bmatrix} \cos(45) & -\sin(45) \\ \sin(45) & \cos(45) \end{bmatrix}$

$A_{21} = \begin{bmatrix} -1 & 1 \\ -1 & 1 \end{bmatrix}$

... Not entirely sure how to do this problem

① write $v_1, v_2, v_3, + v_4$ as $1, x, x^2, x^3$ pg 337 Strang

We have $Sv_1 = \frac{d^2}{dx^2}(1) = 0 = 0 \cdot v_1$

$Sv_2 = \frac{d^2}{dx^2}(x) = 0 = 0 \cdot v_1$

$Sv_3 = \frac{d^2}{dx^2}(x^2) = 2 = 2 \cdot v_1$

$Sv_4 = \frac{d^2}{dx^2}(x^3) = 6x = 6 \cdot v_2$

Then a 4×4 matrix B for S is given by

$B = \begin{bmatrix} 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 6 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

In general, apply our linear operation to each \uparrow basis vector. Write the basis vectors in terms of the output vectors. ^{input} ~~then~~ The coefficients of these decompositions become the columns of our ~~matrix~~ matrix representation of our transformation

② Functions that have $v'' = 0$ will be in the kernel of S , or the nullspace of the matrix B . For the matrix B ~~we~~ we have $x_3 + x_4$ as pivot variables + $x_1 + x_2$ as the variables we have a nullspace spanned by

$\begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$ which translates into any function

2

given by $\begin{bmatrix} a \\ b \\ 0 \\ 0 \end{bmatrix}$ or equivalently $a+bx$.

③ Adding a zero ~~to~~ ~~rows~~ the last row of A gives

$$A' = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Then the input space is given by $\{x_1, x_2, x_3, x_4\}$ and this is also the same for the output space

Then $A^2 = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

$$= \begin{bmatrix} 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 6 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \text{ which is the same as } B \text{ from problem 1}$$

For $B=A^2$ we want the output basis equal to the input basis
(then $m=n$)

④ AB is given by

(a)

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 6 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 6 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

(b) $\int \sin^2$ represents the 4th derivative, since the basis vectors only ~~are~~ ^{are} certain polynomials of maximum degree x^3 (which has a zero 4th derivative)

(5) The matrix A is given by

$$A = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

(6) (a) If the input is $v_1 + v_2 + v_3$ then

$$\begin{aligned} T(v_1 + v_2 + v_3) &= T(v_1) + T(v_2) + T(v_3) \\ &= w_2 + 2w_1 + 2w_3 = 2w_1 + w_2 + 2w_3 \end{aligned}$$

(b) $A \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix}$ the coefficients of the class

(7) If $T(v_2) = T(v_3)$ then $T(v_2 - v_3) = 0$. Thus the vectors proportional to

$$\begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} \text{ are in the nullspace of } A.$$

Thus all solutions to $T(x) = w_2$ are given by

$$\cancel{v_2} \quad v_1 + \alpha(v_2 - v_3) \quad \forall \alpha \quad \text{or in the basis to the}$$

input space this is given by

$$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + \alpha \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

$$\textcircled{8} \text{ sin } A = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

a vector not in the column space is given by the orthogonal complement of the column space or the left null space of A

equivalently the nullspace of $A^T = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{bmatrix}$

or $\begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$

Thus the combination of $w_1 + w_2$ is not in the range of T

$\textcircled{9}$ We don't know ~~what~~ ~~the~~ what $T(w_i)$ is or given by, unless the w 's are the same as the v 's. If $w = v$'s then T^2 is given by A^2

$\textcircled{10}$ A has rank 2, which is not the dimension of the output space W (which is 3). 2 is the dimension of the range of T

(11) The matrix for T is given by

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix}$$

We are looking for a vector v such that $T(v) = w_1$ or

$$\begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

Put $a=1$ then $b=-1$ then $c=0$ so if

$v = v_1 - v_2$ we have $T(v) = w_1$. To check-

$$T(v) = T(v_1) - T(v_2)$$

$$= w_1 + w_2 + w_3 - w_2 - w_3 = w_1 \quad \text{Yes}$$

(12) For the A given in problem 11 we have

$$A^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix}$$

$$\text{Thus } T^{-1}(w_1) = v_1 - v_2$$

$$T^{-1}(w_2) = v_2 - v_3$$

$$T^{-1}(w_3) = v_3$$

to find all v 's that solve $T(v) = 0$ we are looking for the nullspace of A since A is invertible the only v that has $T(v) = 0$ is when $v = 0$.

- (13) (a) Is true if T represents the matrix of the linear transformation
 (b) Is true if T is the linear operator
 (c) w is not necessarily in the domain of T $\therefore T(w)$ may not make any sense

(14) (a) we are looking for a matrix A such that $A^2 = I$.

let ~~matrix~~ ~~matrix~~ $A = \begin{bmatrix} \text{---} & \text{---} \\ \text{---} & \text{---} \end{bmatrix}$

~~matrix~~ $A = \begin{bmatrix} \text{---} & \text{---} \\ \text{---} & \text{---} \end{bmatrix}$ $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

$$A^2 = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} a^2 + bc & ab + bd \\ ac + cd & cb + d^2 \end{bmatrix}$$

so we want $a^2 + bc = 1$ $ab + bd = 0$
 $ac + cd = 0$ $cb + d^2 = 1$

~~$b = 0 \Rightarrow a^2 + bc = 1$~~ ~~$a + b = a + d = 0$~~ ~~let $a = 1$ then $d = -1$~~

~~$1 + bc = 1$~~ ~~$c \cdot b = 0$~~
 ~~$1 + c(-1) = 0$~~

$$\overline{bc} = 0 \quad \neq \quad \overline{cb} = 1$$

The (1,1) position requires $a^2 + bc = 1$

(1,2) $(a+d)b = 0$

(2,1) $(a+d)c = 0$

(2,2) $cb + d^2 = 1$

let $a = 1 + d = -1$ then the (1,2) + (2,1) will be satisfied

also these relations require that $bc = 0 + cb = 0$

so pick $b = 0 + c = 1$ we get for $A = \begin{bmatrix} 1 & 0 \\ 1 & -1 \end{bmatrix}$

Then the transformation T this describes is given by

$$T(v_1) = v_1 + v_2$$

$$+ T(v_2) = -v_2$$

(b) This requires that $A^2 = A$

$$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 2 \\ 2 & 2 \end{pmatrix}$$

$$\text{let } A = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$$

Then the transformation T requires

$$T(v_1) = \frac{1}{\sqrt{2}} v_1 + \frac{1}{\sqrt{2}} v_2 \quad + \quad T(v_2) = \frac{1}{\sqrt{2}} v_1 + \frac{1}{\sqrt{2}} v_2$$

(C) The same T would require a matrix representation that satisfied

$$A^2 = I \quad \text{and} \quad A^2 = A \quad \text{which is impossible unless } A = I$$

(15)

(a) $A = \begin{bmatrix} 2 & 1 \\ 5 & 3 \end{bmatrix}$

(b) A^{-1} with A the matrix above in part a.

$$A^{-1} = \frac{1}{1} \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix} = \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix}$$

(c) To transform $(2, 6)$ to $(1, 0)$ + $(1, 3)$ to $(0, 1)$

the matrix would have to be the inverse of the matrix transform

$$A = \begin{bmatrix} 2 & 1 \\ 6 & 3 \end{bmatrix} \quad \text{but this matrix has no inverse so}$$

this mapping is not possible

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(16) (a) The matrix that transforms $(1,0) + (0,1)$ to $(r,t) + (s,u)$ is given by $M = \begin{bmatrix} r & s \\ t & u \end{bmatrix}$

(b) The matrix that transforms $(a,c) + (b,d)$ into $(1,0) + (0,1)$ will be the inverse of the one that takes $(1,0) + (0,1)$ into $(a,c) + (b,d)$ or

$$N^{-1} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad \text{so} \quad N = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

(c) To make N possible we must have $ad-bc \neq 0$

(17) (a) From problem 16 N transforms (a,c) into $(1,0)$
~~From~~ from which M transforms $(1,0)$ into (r,t) . Also N transforms (b,d) into $(0,1)$ from which M transforms $(0,1)$ into (s,u) which \odot is the ~~desired~~ transformation desired. Thus the transformation is given by

$$\begin{aligned} M \cdot N &= \begin{bmatrix} r & s \\ t & u \end{bmatrix} \frac{1}{(ad-bc)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \\ &= \frac{1}{(ad-bc)} \begin{bmatrix} r & s \\ t & u \end{bmatrix} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \end{aligned}$$

(b) For this part $a=2, c=5, r=1, t=1, b=1, d=3, s=0, u=2$

$$\begin{aligned}
 \text{+ we get } MN &= \frac{1}{(2 \cdot 3 - 1 \cdot 5)} \begin{bmatrix} 1 & 0 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix} \\
 &= \frac{1}{1} \begin{bmatrix} 3 & -1 \\ 3-10 & -1+4 \end{bmatrix} = \begin{bmatrix} 3 & -1 \\ -7 & 3 \end{bmatrix}
 \end{aligned}$$

(18) If you keep the same basis vectors but put them in a different order the change of basis matrix M is a permutation matrix. If you keep the basis but change the length, M is a diagonal matrix.

(19) $\begin{bmatrix} 1 \\ 0 \end{bmatrix} = a \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix} + b \begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix}$ which will be solved by

let $a = \cos \theta$ + $b = -\sin \theta$

(20) $M = \begin{bmatrix} 1 & 1 \\ 4 & 5 \end{bmatrix}$

The combination of $(1,4)$ + $(1,5)$ that equals $(1,0)$

$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} = a \begin{bmatrix} 1 \\ 4 \end{bmatrix} + b \begin{bmatrix} 1 \\ 5 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 4 & 5 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 4 & 5 \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \frac{1}{1} \begin{bmatrix} 5 & -1 \\ -4 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 5 \\ -4 \end{bmatrix}$$

the new ~~com~~ coordinates of $(1,0)$ is given by $M^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

$$(21) \quad (a) \quad w_2 = -(x-1)(x+1)$$

$$(b) \quad w_3 = \frac{1}{2}x(x-1)$$

~~-(x-1) = 2~~

$$(c) \quad y(x) = Aw_1(x) + Bw_2(x) + Cw_3(x)$$

$$y(1) = Aw_1(1) + Bw_2(1) + Cw_3(1) = A = 4$$

$$y(0) = Aw_1(0) + Bw_2(0) + Cw_3(0) = B = 5$$

$$y(-1) = Aw_1(-1) + Bw_2(-1) + Cw_3(-1) = C = 6$$

$\therefore y(x) = 4w_1 + 5w_2 + 6w_3$ which could be expanded into functions of x if needed

(22) From the w 's to the v 's we have

$$w_1 = \frac{1}{2}(x^2+x) = \frac{1}{2}x + \frac{1}{2}x^2$$

$$w_2 = -(x-1)(x+1) = -(x^2-1) = 1-x^2$$

$$w_3 = \frac{1}{2}x(x-1) = \frac{1}{2}x^2 - \frac{1}{2}x = \frac{1}{2}x + \frac{1}{2}x^2$$

So the transformation matrix is given by

$$A = \begin{bmatrix} 0 & 1 & 0 \\ \frac{1}{2} & 0 & \frac{1}{2} \\ \frac{1}{2} & -1 & \frac{1}{2} \end{bmatrix}$$

The mapping from v 's to the w 's is given by A^{-1} .

(23) If $y = Ax + Bx + Cx^2$

$$y = A + Ba + Ca^2$$

$$5 = A + Bb + Cb^2$$

$$6 = A + Bc + Cc^2$$

So $A, B, \text{ \& } C$ are given by

$$\begin{bmatrix} y \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 1 & a & a^2 \\ 1 & b & b^2 \\ 1 & c & c^2 \end{bmatrix} \begin{bmatrix} A \\ B \\ C \end{bmatrix}$$

It will be possible to invert the matrix if $\begin{vmatrix} 1 & a & a^2 \\ 1 & b & b^2 \\ 1 & c & c^2 \end{vmatrix} \neq 0$

(24) We require that the change of basis matrix be invertible i.e.

$$M = \begin{bmatrix} m_1 & m_4 & m_7 \\ m_2 & m_5 & m_8 \\ m_3 & m_6 & m_9 \end{bmatrix} \quad \& \quad |M| \neq 0.$$

(25) ~~$A = QR$~~

The change of basis matrix from a_1, a_2, a_3 to q_1, q_2, q_3 we transform a_1, a_2, a_3 into the basis q_1, q_2, q_3 . The coefficients of these transformations is ~~given by~~ go into the coefficients of the change of basis matrix. The matrix eq $A = QR$ when written in terms of the columns of A & Q

$$a_1 = r_{11}q_1$$

$$a_2 = r_{12}q_1 + r_{22}q_2$$

$$a_3 = r_{13}q_1 + r_{23}q_2 + r_{33}q_3$$

$$\begin{bmatrix} | & | & | \end{bmatrix} = \begin{bmatrix} | & | & | \end{bmatrix} \begin{bmatrix} r_{11} & r_{12} & r_{13} \\ 0 & r_{22} & r_{23} \\ 0 & 0 & r_{33} \end{bmatrix}$$

Thus the change of basis matrix is then given by

$$\begin{bmatrix} r_{11} & r_{12} & r_{13} \\ 0 & r_{22} & r_{23} \\ 0 & 0 & r_{33} \end{bmatrix}$$

(26) When $A=LU$ row 2 of A is the combination of the 1st & 2nd row of U . Writing $A^T = U^T L^T$

The 2nd column of A^T is a linear combination of the 1st two columns of U^T . So the change of basis matrix is given by L^T .
(in the same way as in problem 25)
we have bases provided the ~~matrix~~ matrices are invertible.

(27) The matrix of T when v_i is the input & set of basis is given by

$$\begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{bmatrix}$$

(28) let v_i be the input basis & $w_i = T(v_i)$. Then the transformation would be I . ~~T must be invertible~~ I don't see why T must be invertible ...

(29) a) $A = \begin{bmatrix} 0 & 3 \\ 0 & 0 \end{bmatrix}$

b) $A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$

30

$$T(xy) = (x, -y)$$

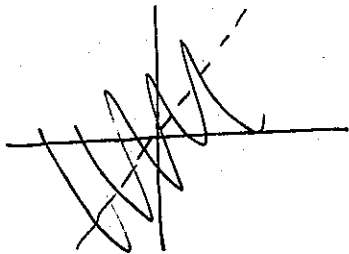
$$S(xy) = (-x, y)$$

$$S(T(v)) = S((x, -y)) = (-x, y)$$

so the transformation $ST(v) = -v$

~~$$+ T(S(v)) = T((-x, y)) = (-x, -y)$$~~

31



31) The line at 45° is the vector $p = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ & the vector that is perpendicular to the line is given by $n = \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$. The matrix that projects

through the $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ line is given by $I - \frac{2nn^T}{n^T n} = I - 2nn^T$

$$= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{2}{2} \begin{bmatrix} -1 \\ 1 \end{bmatrix} \begin{bmatrix} -1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

This is the matrix T . The matrix S is the same thing but $p = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ so with this case is given by $n = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ so

$$S = I - \frac{2nn^T}{n^T n} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - 2 \begin{bmatrix} 1 \\ 0 \end{bmatrix} \begin{bmatrix} 1 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$$

which can be checked by considering the action of S on a ^{simple} vector $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$

we have $S \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$ which is the correct

reflection.

If $v = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ then $T(v) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{pmatrix} 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$

Now $S(T(v)) = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$

$$\text{while } T(S(x)) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

From what we see that $TS = -ST$ but in general $TS \neq TS$

(32) A reflection through the ~~line~~ ^{direction} $P = \frac{1}{\sqrt{P_x^2 + P_y^2}} \begin{bmatrix} P_x \\ P_y \end{bmatrix}$ is

given by (with $n = \frac{1}{\sqrt{P_x^2 + P_y^2}} \begin{bmatrix} -P_y \\ P_x \end{bmatrix}$)

$$I - 2nn^T \quad \text{if} \quad \text{defining} \quad P = \begin{bmatrix} \frac{P_x}{\sqrt{P_x^2 + P_y^2}} \\ \frac{P_y}{\sqrt{P_x^2 + P_y^2}} \end{bmatrix} = \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix}$$

We have n in terms of θ given by $n = \begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix}$

then our reflection is given by (in terms of θ)

$$I - 2nn^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - 2 \begin{bmatrix} -\sin \theta \\ \cos \theta \end{bmatrix} \begin{bmatrix} -\sin \theta & \cos \theta \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - 2 \begin{bmatrix} \sin^2 \theta & -\sin \theta \cos \theta \\ -\sin \theta \cos \theta & \cos^2 \theta \end{bmatrix}$$

$$= \begin{bmatrix} 1 - 2\sin^2 \theta & 2\sin \theta \cos \theta \\ 2\sin \theta \cos \theta & 1 - 2\cos^2 \theta \end{bmatrix}$$

Now using the facts that $\sin^2 \theta = 1 - \cos^2 \theta$ & $2\sin \theta \cos \theta = \sin(2\theta)$
we have that ~~the~~ ~~above~~ ~~becomes~~ $1 - 2\sin^2 \theta = 1 - 2 + 2\cos^2 \theta = -1 + 2\cos^2 \theta$

$$= \begin{bmatrix} -1 + 2\cos^2 \theta & \sin(2\theta) \\ \sin(2\theta) & 1 - 2\cos^2 \theta \end{bmatrix}$$

with $\cos^2 \theta = \frac{1}{2} + \frac{1}{2} \cos(2\theta)$ we have

$t(-2\cos^2 \theta = +1 - 1 - \cos(2\theta) = -\cos(2\theta)$ & the above matrix is given

by $\begin{bmatrix} \cos(2\theta) & \sin(2\theta) \\ \sin(2\theta) & -\cos(2\theta) \end{bmatrix}$ which is given in the text.

The application of two reflections is then given by

$$\begin{bmatrix} \cos(2\theta) & \sin(2\theta) \\ \sin(2\theta) & -\cos(2\theta) \end{bmatrix} \begin{bmatrix} \cos(2\alpha) & \sin(2\alpha) \\ \sin(2\alpha) & -\cos(2\alpha) \end{bmatrix}$$

$$= \begin{bmatrix} \cos(2\theta)\cos(2\alpha) + \sin(2\theta)\sin(2\alpha) & \sin(2\alpha)\cos(2\theta) - \sin(2\theta)\cos(2\alpha) \\ \sin(2\theta)\cos(2\alpha) - \cos(2\theta)\sin(2\alpha) & \sin(2\theta)\sin(2\alpha) + \cos(2\theta)\cos(2\alpha) \end{bmatrix}$$

$$= \begin{bmatrix} \cos(2\theta - 2\alpha) & -\sin(2\theta - 2\alpha) \\ \sin(2\theta - 2\alpha) & \cos(2\theta - 2\alpha) \end{bmatrix}$$

$$= \begin{bmatrix} \cos(2(\theta - \alpha)) & -\sin(2(\theta - \alpha)) \\ \sin(2(\theta - \alpha)) & \cos(2(\theta - \alpha)) \end{bmatrix}$$

From which we see the rotation angle is given by $2(\theta - \alpha)$

(33) False ~~it~~ will not be true if the vectors are not ~~the~~ linearly independent. (I'm assuming that $T(\cdot)$ is linear).

This will be true if the n nonzero vectors are linearly independent i.e. form a basis of \mathbb{R}^n

29 345 Strong

① As in Example #1 or for each vector the components in the orthonormal basis are given by for $e = (1, 0, 0, 0)$

$$\begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} = \text{diag}\left(\frac{1}{4}, \frac{1}{4}, \frac{1}{2}, \frac{1}{2}\right) \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$= \text{diag}\left(\frac{1}{4}, \frac{1}{4}, \frac{1}{2}, \frac{1}{2}\right) \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{1}{4} \\ \frac{1}{4} \\ \frac{1}{2} \\ \frac{1}{2} \end{bmatrix}$$

For $v = (1, -1, 1, -1)$ we have

$$\begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \end{bmatrix} = \text{diag}\left(\frac{1}{4}, \frac{1}{4}, \frac{1}{2}, \frac{1}{2}\right) \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix} = \text{diag}\left(\frac{1}{4}, \frac{1}{4}, \frac{1}{2}, \frac{1}{2}\right) \begin{bmatrix} 0 \\ 0 \\ 2 \\ -2 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ 0 \\ -1 \\ -1 \end{bmatrix}$$

②

② For (7, 5, 3, 1) we list average every two blocks to get

$$\frac{7+5}{2} = 6 \quad + \quad \frac{3+1}{2} = 2 \quad \text{to get the averages vector}$$

(6, 6, 2, 2). The difference vector is obtained by subtracting

7-5 = 2 + divide by 2 to get 1. Also for 3+1 we have 3-1 = 2 divided by 2 to get 1. Thus the

difference divided by two gives the following vector (1, -1, 1, -1)

Recursly we write (6, 6, 2, 2) as an overall average i.e. $\frac{1}{4}(6+6+2+2)$

$$= \frac{1}{4}(16) = 4 \quad \text{i.e. } (4, 4, 4, 4) \quad \text{and a difference given by}$$

6-2 = 4 divided by 2 to obtain 2. + the vector

(2, 2, -2, -2). Thus our original vector is given by

$$\begin{bmatrix} 7 \\ 5 \\ 3 \\ 1 \end{bmatrix} = 4 \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} + 2 \begin{bmatrix} 1 \\ 1 \\ -1 \\ -1 \end{bmatrix} + 1 \begin{bmatrix} 1 \\ -1 \\ 0 \\ 0 \end{bmatrix} + 1 \begin{bmatrix} 0 \\ 0 \\ 1 \\ -1 \end{bmatrix}$$

which can be checked by assembling the right hand side as

$$\begin{bmatrix} 4+2+1 \\ 4+2-1 \\ 4-2+1 \\ 4-2-1 \end{bmatrix} = \begin{bmatrix} 7 \\ 5 \\ 3 \\ 1 \end{bmatrix} \quad \text{and is correct}$$

③ The eight vectors in the wavelet basis for \mathbb{R}^8 are given by

$$W = \begin{bmatrix} 1 & 1 & 1 & 0 & 1 & 0 & 0 & 0 \\ 1 & 1 & -1 & 0 & -1 & 0 & 0 & 0 \\ 1 & -1 & 1 & 0 & 0 & 1 & 0 & 0 \\ 1 & -1 & -1 & 0 & 0 & -1 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 & -1 & 0 \\ 0 & -1 & 0 & -1 & 0 & 0 & 0 & 1 \\ 0 & -1 & 0 & 1 & 0 & 0 & 0 & -1 \end{bmatrix}$$

④ From the factorization $W^T = W_2^T W_1^T$, we ~~can~~ ^{need} compute W_1^T & W_2^T .
 Since ~~each~~ columns in W_1 & W_2 are all orthogonal W^T is almost W^T
 but requires dividing by the magnitudes of the internal dot
 products i.e. $W_1^T = (w_i^T w_i)^{-1} w_i^T$

$$= \left(\begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 & 0 \\ -1 & 0 & -1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & -1 \end{bmatrix} \right)^T \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

$$= \left(\begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 2 \end{bmatrix} \right)^T \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 0 & \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} & 0 & 0 \\ 0 & 0 & \frac{1}{2} & -\frac{1}{2} \end{bmatrix}$$

also $w_2^{-1} = (w_2^T w_2)^{-1} w_2^T$

$$= \left(\begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \right)^{-1} \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ \frac{1}{2} & -\frac{1}{2} & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Then $w_2^T w_1^{-1} \begin{bmatrix} 6 \\ 4 \\ 5 \\ 1 \end{bmatrix} = w_2^T \left(\frac{1}{2}\right) \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} 6 \\ 4 \\ 5 \\ 1 \end{bmatrix}$

$$= w_2^T \left(\frac{1}{2}\right) \begin{bmatrix} 10 \\ 6 \\ 2 \\ 4 \end{bmatrix} = w_2^T \begin{bmatrix} 5 \\ 3 \\ 1 \\ 2 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ \frac{1}{2} & -\frac{1}{2} & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 5 \\ 3 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 4 \\ 1 \\ 1 \\ 2 \end{bmatrix}$$

the same as before

⑤ From the given H we recognize that its columns are orthogonal
So $H^{-1} = (H^T H)^{-1} H^T$

We 1st compute $H^T H = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$

$$= \begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 4 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 0 & 0 & 4 \end{bmatrix}$$

$$\text{So } H^{-1} = \frac{1}{4} H^T = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$$

To write the given v in terms of the columns of H we ^{will} compute $H^{-1} v$.

⑥ To compute b from C we see that

$$b = V^{-1} W C \quad \text{so the change of basis matrix}$$

is given by $V^{-1} W$

⑦ The original basis vectors when put into the columns of a matrix W , have an inverse matrix W^{-1} that satisfies

$$W \cdot W^{-1} = I. \quad \text{taking the transpose of this eq gives}$$

$$(W^{-1})^T W^T = I \quad \text{or} \quad W^* W^T = I \quad \text{or} \quad \cancel{W^*} \cancel{W^*}$$

Thus the dual of the dual would be the rows of matrix W^T i.e. the columns of the matrix W or the w_i 's themselves

pg 353 Strang

① For $A = \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix}$ with the SVD given by

$$A = U \Sigma V^T$$

$$A^T A = V \Sigma^T U^T U \Sigma V^T$$

$$= V \Sigma^2 V^T$$

So the eigenvectors of $A^T A$ are

the columns of the matrix V .

$$\dagger A v_i = \sigma_i u_i$$

Now $A^T A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} = \begin{bmatrix} 10 & 20 \\ 20 & 40 \end{bmatrix}$

The eigenvalues of $A^T A$ (~~the singular values squared~~) are given by

$$\frac{1}{2} = 0 \quad \dagger \quad \frac{1}{2} = 50$$

Null space of

$$\begin{bmatrix} -40 & 20 \\ 20 & -10 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & -1/2 \\ 1 & -1/2 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & -1/2 \\ 0 & 0 \end{bmatrix}$$

so $v_1 \propto \begin{bmatrix} 1 \\ 2 \end{bmatrix} \Rightarrow v_1 = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 2 \end{bmatrix}$

$\dagger v_2$ is given by $v_2 \propto \begin{bmatrix} -2 \\ 1 \end{bmatrix}$ so $v_2 = \frac{1}{\sqrt{5}} \begin{bmatrix} -2 \\ 1 \end{bmatrix}$

Then $V = \begin{bmatrix} 1/\sqrt{5} & -2/\sqrt{5} \\ 2/\sqrt{5} & 1/\sqrt{5} \end{bmatrix}$ Now

~~$A v_1 =$~~ The only singular value is given by $\sigma_1 = \sqrt{50}$

(2) (a) Now if $A = V^T \Sigma U$ then $AA^T = U \Sigma^2 U^T$

$$+ AA^T = \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} = \begin{bmatrix} 5 & 15 \\ 15 & 45 \end{bmatrix}$$

which has eigenvalues given by $\lambda = 6^2 = 36$ + $\lambda_2 = 0$
 then with eigenvectors given by (for $\lambda_1 = 36$) the nullspace of

$$\begin{bmatrix} -45 & 15 \\ 15 & -5 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & -1/3 \\ 1 & -1/3 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & -1/3 \\ 0 & 0 \end{bmatrix}$$

so $u_1 \propto \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ so $u_1 = \frac{1}{\sqrt{10}} \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ + we must

$$\text{have } Av_1 = \Sigma_1 u_1$$

$$\begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} \frac{1}{\sqrt{10}} \begin{bmatrix} 1 \\ 3 \end{bmatrix} \stackrel{?}{=} \frac{\sqrt{36}}{\sqrt{10}} \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

$$\frac{1}{\sqrt{10}} \begin{bmatrix} 5 \\ 15 \end{bmatrix} = \sqrt{36} \begin{bmatrix} 1 \\ 3 \end{bmatrix} \quad \text{yes.}$$

The second eigenvector is given by $u_2 \propto \begin{bmatrix} -3 \\ 1 \end{bmatrix}$

so $u_2 = \frac{1}{\sqrt{10}} \begin{bmatrix} -3 \\ 1 \end{bmatrix}$. Again we must have $Av_2 = \Sigma_2 u_2 = 0$

Then the SVD in this case is given by

$$A = U \Sigma V^T$$

$$\begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{10} & -3/\sqrt{10} \\ 3/\sqrt{10} & 1/\sqrt{10} \end{bmatrix} \begin{bmatrix} \sqrt{50} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1/\sqrt{5} & -2/\sqrt{5} \\ 2/\sqrt{5} & 1/\sqrt{5} \end{bmatrix}^T$$

which we can check by multiplying the matrices on the right

$$= \frac{\sqrt{50}}{\sqrt{50}} \begin{bmatrix} 1 & -3 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ -2 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & -3 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} \quad \text{Yes!}$$

③ For the matrix A . The basis for the 4 fundamental spaces is given by ($A = U \Sigma V^T$) \Leftrightarrow ~~$AV = U \Sigma$~~ $AV = U \Sigma$

So V must span the row space + the nullspace while

U must span the column space of A + the left nullspace of A .

So

$$V_1 = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad \text{is a basis for the row space}$$

$$V_2 = \frac{1}{\sqrt{5}} \begin{bmatrix} -2 \\ 1 \end{bmatrix} \quad \text{is a basis for the null space of } A$$

$v_1 = \frac{1}{\sqrt{10}} \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ is a basis for the column space of A

+ $v_2 = \frac{1}{\sqrt{10}} \begin{bmatrix} -3 \\ 1 \end{bmatrix}$ is a basis for the left nullspace of A .

④ ~~we can change the signs of the eigenvectors~~ let
~~require that $Av_i = \lambda_i v_i$~~ so the signs of v_1 + v_2
must change together

④ ~~We can change the sign of v_i since $A = U\Sigma V^T$~~

⑤ $A^T A = V\Sigma U^T U \Sigma V^T = V\Sigma^2 V^T$ so v_i must be the ~~eigenvectors~~ eigenvectors (normalized) of $A^T A$. For this there are two signs of each vector. Since $A v_i = b_i u_i$; Now $A A^T = U \Sigma V^T V \Sigma U^T = U \Sigma^2 U^T$ so U must hold

the eigenvectors of $A A^T$. Since $A v_i = b_i u_i$. When $b_i > 0$ $v_i \perp u_i$

have correlated signs. Thus from $A^T A$ $v_1 = \pm \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 2 \end{bmatrix} + v_2 = \pm \frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ -1 \end{bmatrix}$

So we have 4 total choices for all the v 's. From ~~$A A^T$~~ $A A^T$

the eigenvectors are given by $u_1 = \pm \frac{1}{\sqrt{10}} \begin{bmatrix} 1 \\ 3 \end{bmatrix} + u_2 = \pm \frac{1}{\sqrt{10}} \begin{bmatrix} 3 \\ -1 \end{bmatrix}$

But since $A v_i = b_i u_i$ the signs of $v_i \perp u_i$ we have

for $i=1$

$$\begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} \left(\pm \frac{1}{\sqrt{5}} \right) \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \pm \frac{1}{\sqrt{5}} \begin{bmatrix} 5 \\ 15 \end{bmatrix} = \pm \sqrt{5} \begin{bmatrix} 1 \\ 3 \end{bmatrix} = \pm \frac{\sqrt{50}}{\sqrt{10}} \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

with the plus + minus signs must agree

For $i=2$

$$\begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} \left(\pm \frac{1}{\sqrt{5}} \right) \begin{bmatrix} 2 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} = 0 \cdot \pm \frac{1}{\sqrt{10}} \begin{bmatrix} 3 \\ -1 \end{bmatrix}$$

with either sign for the left + sign for the right vector

Thus ^{one} ~~the~~ possible matrices can be given by ~~the~~

* ~~taking the plus sign on~~
#

Thus all the possible matrices can be ~~be~~ enumerated with

sign of v_1	sign of v_2	sign of u_1	sign of u_2
+	+	≠ Same as v_1	+
+	+		-
+	-		+
+	-		-
-	+		+
-	+		-
-	-		+
-	-		-

Thus we have 8 different matrices that ~~all have the same~~ could be used to decompose A.

$$\textcircled{5} \text{ with } U = \begin{bmatrix} 1/\sqrt{10} & 3/\sqrt{10} \\ 3/\sqrt{10} & -1/\sqrt{10} \end{bmatrix}; V = \begin{bmatrix} 1/\sqrt{5} & 2/\sqrt{5} \\ 2/\sqrt{5} & -1/\sqrt{5} \end{bmatrix}$$

$$+ \Sigma = \begin{bmatrix} \sqrt{50} & 0 \\ 0 & 0 \end{bmatrix} \text{ a } \mathbb{R} \text{ QH decomposition of } A$$

can be obtained from the SVD as $A = U\Sigma V^T$

$$\text{with } A = UV^T(V\Sigma V^T) = Q(V\Sigma V^T)$$

$$\text{so } Q = UV^T = \begin{bmatrix} 1/\sqrt{10} & 3/\sqrt{10} \\ 3/\sqrt{10} & -1/\sqrt{10} \end{bmatrix} \begin{bmatrix} 1/\sqrt{5} & 2/\sqrt{5} \\ 2/\sqrt{5} & -1/\sqrt{5} \end{bmatrix} = \checkmark$$

$$= \begin{bmatrix} \frac{1}{\sqrt{50}} + \frac{6}{\sqrt{50}} & \frac{2}{\sqrt{50}} - \frac{3}{\sqrt{50}} \\ \frac{3}{\sqrt{50}} - \frac{2}{\sqrt{50}} & \frac{3}{\sqrt{50}} + \frac{1}{\sqrt{50}} \end{bmatrix} = \frac{1}{\sqrt{50}} \begin{bmatrix} 7 & -1 \\ 1 & 7 \end{bmatrix}$$

$$+ H = V\Sigma V^T = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} \sqrt{50} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix} \frac{1}{\sqrt{5}}$$

$$= \frac{\sqrt{50}}{5} \begin{bmatrix} 1 & 0 \\ 2 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix} = \frac{\sqrt{50}}{5} \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$$

$$= \sqrt{2} \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$$

Also H is singular ~~cannot~~ \neq since $h_{11} = \sqrt{2} > 0$ it is semi-definite because 0 is an eigen-value. To check the decomposition we compute $U^T H U$ with

$$\frac{1}{\sqrt{10}} \begin{bmatrix} 7 & -1 \\ 1 & 7 \end{bmatrix} \sqrt{2} \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} = \frac{1}{5} \begin{bmatrix} 9 & 10 \\ 15 & 30 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix}$$

which is A

(6) The pseudoinverse ~~is given by~~ with $A = U \Sigma V^T$ is given by

$$\begin{aligned} A^+ &= V \Sigma^+ U^T = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{10}} & 0 \\ 0 & 0 \end{bmatrix} \frac{1}{\sqrt{10}} \begin{bmatrix} 1 & 3 \\ 3 & -1 \end{bmatrix} \\ &= \left(\frac{1}{\sqrt{10}}\right)^2 \begin{bmatrix} 1 & 0 \\ 2 & 0 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 3 & -1 \end{bmatrix} \\ &= \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \frac{1}{\sqrt{2}} \end{aligned}$$

~~Since $A^+ A$ is the 4 subspaces to A or the same as~~

~~$\frac{1}{\sqrt{2}} A$. Now~~

$$\overline{A^+ A} = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} 7 & 21 \\ 14 & 42 \end{bmatrix}$$

From the decomposition $A^+ = V \Sigma^+ U^T$ we have $A^+ U = V \Sigma^+$

So U spans the row space & null space of A^+ while

V spans the column space & left nullspace of A^+ . Specifically

$u_1 = \frac{1}{\sqrt{10}} \begin{bmatrix} 1 \\ 3 \end{bmatrix}$ is a basis for ~~the~~ spans the row space of A^+

$u_2 = \frac{1}{\sqrt{10}} \begin{bmatrix} 3 \\ -1 \end{bmatrix}$ is a basis for spans the null space of A^+

$v_1 = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ is a basis for the column space of A^+

$v_2 = \frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ -1 \end{bmatrix}$ is a basis for the left nullspace of A^+

Now $A^+ A = \frac{1}{10} \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} = \frac{1}{10} \begin{bmatrix} 10 & 20 \\ 20 & 40 \end{bmatrix} = \frac{1}{10} \begin{bmatrix} 2 & 4 \\ 2 & 4 \end{bmatrix}$

$= \frac{1}{5} \begin{bmatrix} 2 & 4 \\ 2 & 4 \end{bmatrix}$

\downarrow $AA^+ = \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} \left(\frac{1}{10} \right) \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} = \frac{1}{10} \begin{bmatrix} 5 & 15 \\ 15 & 45 \end{bmatrix}$

~~$\frac{1}{10} \begin{bmatrix} 5 & 15 \\ 15 & 45 \end{bmatrix}$~~
 $= \frac{1}{10} \begin{bmatrix} 1 & 3 \\ 3 & 9 \end{bmatrix}$

⑦ From $A = \begin{bmatrix} 3 & 3 \\ -1 & 1 \end{bmatrix}$ the $A^T A = \begin{bmatrix} 3 & -1 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 3 & 3 \\ -1 & 1 \end{bmatrix}$

$= \begin{bmatrix} 10 & 8 \\ 8 & 10 \end{bmatrix}$ which has an eigenvalue given by $\lambda_2 = 2$ +
the other then by $\lambda_1 = 20 - 2 = 18$.

The eigenvectors $v_1 + v_2$ are given by for λ

$\begin{bmatrix} -8 & 8 \\ 8 & -8 \end{bmatrix}$ or $\frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

for $\lambda_2 = 2$ $v_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

Thus the singular values $b_1 = \sqrt{18}$ + $b_2 = \sqrt{2}$,

⑧ For $A A^T$ we have

$$\begin{bmatrix} 3 & 3 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 3 & -1 \\ 3 & 1 \end{bmatrix} = \begin{bmatrix} 18 & 0 \\ 0 & 2 \end{bmatrix}$$

which has ~~eigenvalues~~ eigenvalues by 18 + 2 w/ eigenvectors

given by $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ + $\begin{bmatrix} 0 \\ 1 \end{bmatrix}$

Then the SVD becomes

$$A = U \Sigma V^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \sqrt{18} & 0 \\ 0 & \sqrt{2} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix}^T$$

⑨ From problem B we have

$$A = \begin{bmatrix} u_1 & u_2 \end{bmatrix} \begin{bmatrix} b_1 v_1^T \\ b_2 v_2^T \end{bmatrix} = u_1 b_1 v_1^T + u_2 b_2 v_2^T$$

$1 \times 2 \cdot 2 \times 1 = 1 \times 1$

$$= b_1 u_1 v_1^T + b_2 u_2 v_2^T$$

which using the vectors found in problems T & B gives

$$A = \sqrt{18} \begin{bmatrix} 1 \\ 0 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix} + \sqrt{2} \begin{bmatrix} 0 \\ 1 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix}$$

$$= 3 \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 1 & -1 \end{bmatrix} = \begin{bmatrix} 3 & 3 \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 1 & -1 \end{bmatrix} = A \checkmark$$

The proof that every matrix is the sum of rank 1 matrices is given by the same logic as given earlier.

⑩ $Q = UV^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix}^T = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$

$K = U \Sigma U^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \sqrt{18} & 0 \\ 0 & \sqrt{2} \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} \sqrt{18} & 0 \\ 0 & \sqrt{2} \end{bmatrix}$

Then from the SVD of $A = U \Sigma V^T = \cancel{UV^T} (V \Sigma V^T)$
 $= U \Sigma U^T (UV^T)$

$$= \begin{bmatrix} \sqrt{18} & 0 \\ 0 & \sqrt{2} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix} = \begin{bmatrix} 3 & 3 \\ 1 & -1 \end{bmatrix} = A \quad \checkmark$$

(11) The pseudoinverse of A is the sum of the inverse of A because A is invertible.

(12) For $A = [3 \ 4 \ 0]$ we have

$$A^T A = \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix} [3 \ 4 \ 0] = \begin{bmatrix} 9 & 12 & 0 \\ 12 & 16 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Which has eigenvalues given by

$$\begin{vmatrix} 9-\lambda & 12 & 0 \\ 12 & 16-\lambda & 0 \\ 0 & 0 & -\lambda \end{vmatrix} = 0 \Rightarrow -\lambda \begin{vmatrix} 9-\lambda & 12 \\ 12 & 16-\lambda \end{vmatrix} = -\lambda [(9-\lambda)(16-\lambda) - 144]$$

$\Rightarrow \lambda = 0$ But from $\begin{bmatrix} 9 & 12 \\ 12 & 16 \end{bmatrix}$ we see that $\lambda = 0$ must

be an eigenvalue for this matrix & thus the other eigenvalue is

$$\lambda = 9 + 16 = 25$$

So our eigenvalues are given by $0, 0, 25$

So the singular value of A is $\sigma_1 = \sqrt{25} = 5$.

From AA^T we have $\begin{bmatrix} 3 & 4 & 0 \end{bmatrix} \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix} = 9+16=25$

which has the same singular value $= 25$

The eigenvectors of $A^T A$ are given by

$\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$ $\begin{bmatrix} -4 \\ +3 \\ 0 \end{bmatrix}$ for $\lambda=0$ + for $\lambda=25$ we ~~have~~ ^{need to}

consider the nullspace of $A-25I = \begin{bmatrix} -16 & 12 & 0 \\ 12 & -9 & 0 \\ 0 & 0 & -25 \end{bmatrix}$

which is given by $\begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix}$

Normalizing everything we have

$$v_1 = \frac{1}{5} \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix}; v_2 = \frac{1}{5} \begin{bmatrix} -4 \\ +3 \\ 0 \end{bmatrix}; v_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

The SVD of A then becomes

$$A = [3 \ 4 \ 0] = [1] [5 \ 0 \ 0] \begin{bmatrix} 3/5 & -4/5 & 0 \\ 4/5 & 3/5 & 0 \\ 0 & 0 & 1 \end{bmatrix}^T$$

The pseudoinverse of A is given by

$$A^+ = \begin{bmatrix} 3/5 & -4/5 & 0 \\ 4/5 & 3/5 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1/5 \\ 0 \\ 0 \end{bmatrix} [1] = \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix} \left(\frac{1}{25}\right)$$

Then $AA^+ = [3 \ 4 \ 0] \frac{1}{25} \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix} = \frac{1}{25} (25) = 1$

$$+ \quad A^+A = \frac{1}{25} \begin{bmatrix} 3 \\ 4 \\ 0 \end{bmatrix} [3 \ 4 \ 0] = \frac{1}{25} \begin{bmatrix} 9 & 12 & 0 \\ 12 & 16 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

(14) This would be the 2×3 zero matrix. Then from the SVD

$$A = U \Sigma V^T \quad U \text{ must span the "range" of } A \text{ operator } \therefore U = I_{2 \times 2}$$

V must span the domain of A $\therefore V = I_{3 \times 3}$. Then

$$A = \begin{matrix} 2 \times 3 \\ \text{zero} \end{matrix} = \begin{matrix} I_{2 \times 2} \\ 0 \end{matrix} \begin{matrix} \Sigma \\ 0 \end{matrix} \begin{matrix} (V^T) \\ 0 \end{matrix} \quad \text{so } \Sigma \text{ is all zeros of size } 2 \times 3$$

$$\text{Now } A^+ = \begin{matrix} V_{3 \times 3} \\ 0 \end{matrix} \begin{matrix} \Sigma^+ \\ 0 \end{matrix} \begin{matrix} (U^T) \\ 0 \end{matrix} \quad 2 \times 2$$

Σ^+ is a zero matrix of size 3×2 thus A^+ is 3×2 where

A was 2×3

(15) If $\det(A) = 0$ then from the SVD of $A = U \Sigma V^T$

one of the diagonal elements of Σ must be zero since

$$|A| = |U| \cdot |\Sigma| \cdot |V^T| = |\Sigma| \quad \text{since } |U| = |V^T|$$

But from the definition of A^+ we have

$$A^+ = V \Sigma^+ U^T \quad \text{where } \Sigma^+ \text{ is a transpose } \text{ with the non-zero}$$

diagonal elements inverted. The zero ^{diagonal} elements of Σ do not change

$$\text{Now } |A^+| = |\Sigma^+| = 0 \quad \text{since the zero elements in } \Sigma \text{ have}$$

not changed.

(16) When on the factors in $U\Sigma V^T$ the sum is $0 \neq 0^T$
 We must have positive eigenvalues since the non-zero diagonal elements of Σ are positive. Then A must be symmetric + positive definite

(17) (a) $A^T A \hat{x} = A^T b$ has many solutions since $A^T A$ is singular

(b) $x^+ = A^+ b$ is given by computing

$$A^+ = V \Sigma^+ U^T$$

From $A^T A$ we compute the matrix V

$$A^T A = .5 \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \quad \text{so } V = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix} \text{ we have eigenvalues of}$$

$$\begin{vmatrix} .5 - \lambda & .5 \\ .5 & .5 - \lambda \end{vmatrix} = 0 \Rightarrow (.5 - \lambda)^2 - .25 = 0$$

$$\Rightarrow .25 - \lambda + \lambda^2 - .25 = 0$$

$$\Rightarrow \lambda(\lambda - 1) = 0 \Rightarrow \lambda = 0 \text{ + } \lambda = 1$$

So we have ~~two~~ v_1 given by the nullspace of

$$\begin{bmatrix} -.5 & -.5 \\ -.5 & -.5 \end{bmatrix} \quad \text{or } v_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} +1 \\ +1 \end{bmatrix} \text{ + } v_2 \text{ is given by}$$

$$v_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

Then $Av_i = \lambda_i v_i$

$$Av_1 = \begin{bmatrix} .2 & .2 \\ .1 & .1 \end{bmatrix} \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} .4 \\ .2 \end{bmatrix} = \cancel{.4} \frac{1}{\sqrt{2}} \begin{bmatrix} .4 \\ .2 \end{bmatrix}$$

Thus $v_1 = \frac{2}{10\sqrt{2}} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \frac{1}{5\sqrt{2}} \begin{bmatrix} 2 \\ 1 \end{bmatrix}$

Is this normalized? $\|v_1\| = \frac{1}{5\sqrt{2}} \sqrt{4+1} \neq 1$ No

why is this not correct??

From AA^T we can compute the vectors v_i from the eigenvectors of

$$AA^T = \begin{bmatrix} .8 & .4 \\ .4 & .2 \end{bmatrix} \text{ which gives for } \lambda_1 = 1 \text{ the following matrix}$$

$$\begin{bmatrix} -.2 & .4 \\ .4 & -.8 \end{bmatrix} \text{ which has } v_1 \propto \begin{bmatrix} 2 \\ 1 \end{bmatrix} \text{ as the eigenvector}$$

normalizing we have $v_1 = \frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ 1 \end{bmatrix}$

For $\lambda_2 = 0$ we have $v_2 \propto \begin{bmatrix} 1 \\ -2 \end{bmatrix}$ so $v_2 = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ -2 \end{bmatrix}$

Now from the problem as given $A + A^T$ don't make sense. A constant problem will be come from assuming that

$$A = \frac{1}{\sqrt{10}} \begin{bmatrix} 2 & 2 \\ 1 & 1 \end{bmatrix} \quad \text{then} \quad A^T = \frac{1}{\sqrt{10}} \begin{bmatrix} 2 & 1 \\ 2 & 1 \end{bmatrix} \quad \text{then} \quad AA^T \neq A^T A$$

or as given. We can compute A from its SVD as

$$A = U \Sigma V^T = \begin{bmatrix} 2/\sqrt{5} & 1/\sqrt{5} \\ 1/\sqrt{5} & -2/\sqrt{5} \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix}^T$$

$$= \begin{bmatrix} 2/\sqrt{5} & 0 \\ 1/\sqrt{5} & 0 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix}$$

$$= \frac{1}{\sqrt{10}} \begin{bmatrix} 2 & 2 \\ 1 & 1 \end{bmatrix} \quad \text{yes}$$

$$\text{Then } A^T = V \Sigma^+ U^T = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 2/\sqrt{5} & 1/\sqrt{5} \\ 1/\sqrt{5} & -2/\sqrt{5} \end{bmatrix}^T$$

$$= \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 2/\sqrt{5} & 1/\sqrt{5} \\ 1/\sqrt{5} & -2/\sqrt{5} \end{bmatrix}$$

$$= \frac{1}{\sqrt{10}} \begin{bmatrix} 2 & 1 \\ 2 & 1 \end{bmatrix}$$

$$\text{Then } x^+ = A^+ b = \frac{1}{\sqrt{10}} (2b_1 + b_2, 2b_1 + b_2).$$

Does this solve $A^T A x^+ = A^T b$?

We can check this equation is

$$\frac{1}{10} \begin{bmatrix} 5 & 5 \\ 5 & 5 \end{bmatrix} \begin{bmatrix} x_1^+ \\ x_2^+ \end{bmatrix} = \frac{1}{\sqrt{10}} \begin{bmatrix} 2 & 1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

Putting in x^+ given by the above we get

$$\frac{1}{10} \frac{1}{\sqrt{10}} \begin{bmatrix} 5 & 5 \\ 5 & 5 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = ?$$

$$= \frac{5}{10\sqrt{10}} \begin{bmatrix} 4 & 2 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = ?$$

$$= \frac{1}{2\sqrt{10}} \begin{bmatrix} 4 & 2 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$= \frac{1}{\sqrt{10}} \begin{bmatrix} 2 & 1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

yes the same!! so this x^+ does solve

$$A^T A x^+ = A^T b$$

$$(c) \text{ Now } AA^+ = U \Sigma V^T (V \Sigma^+ U^T) = U \Sigma \Sigma^+ U^T$$

+ since from $A = U \Sigma V^T \Rightarrow AV = U \Sigma$ we see that the vectors in \mathbb{R}^n span the column space of A + the left nullspace of A .

Thus $U \Sigma \Sigma^+ U^T$ will be a vector in the column space of A
 since $\Sigma + \Sigma^+$ will kill any vectors in the left nullspace of A

therefore AA^+ projects onto the column ~~is~~ space of A .

Therefore $I - AA^+$ projects onto the nullspace of A^T . Or in other words, $A^T(I - AA^+)b = 0$ which is the same as

$$A^T b = A^T AA^+ b$$

defining $x^+ = A^+ b$ we see that the above is equivalent to

$$A^T A x^+ = A^T b \quad \Leftrightarrow \text{the least squares solution}$$

which implies that \hat{x} the solution to $A^T A \hat{x} = A^T b$ can be

(18) given by $x^+ = A^+ b$.

(19) ~~$\| \hat{x} - x^+ \|^2 = \hat{x}^T \hat{x} - 2 \hat{x}^T x^+ + x^{+T} x^+$~~ ~~$\hat{x} - x^+$ is perpendicular to $\hat{x} - x^+$~~

Equalities like this can be shown if it can be shown

that $x^+ + \hat{x} - x^+$ are perpendicular which can

sometimes be obtained from the 2nd fundamental theorem of linear algebra. (the theorems dealing with the orthogonality of the 4 fundamental spaces). Now $x^+ = A^+ b$ is ~~is~~ $A^+ = V \Sigma^+ U^T$

so $A^+ b$ is an element that spans the last r ~~nonzero~~ columns of V that correspond to the nonzero singular values $\therefore x^+$ is an element of the row space (the space spanned by these last r columns) of A .

The vector $\hat{x} - x^+$ is in the nullspace of $A^T A$ equivalent to the nullspace of A . Since the nullspace of A is the row space of A are orthogonal the given equality holds by ~~the~~ Pythagorean right triangle identity.

(19) $AA^+p = \cancel{AA^+} p$ since p is in the column space of AA^+ projects into that ~~column~~ space.

$AA^+e = 0$ since e is orthogonal to the column space

$A^+Ax_r = \cancel{A^+(Ax_r)}$ since A brings x_r into the column space of A^+ on an element in the column space is that element back again.

$$A^+Ax_n = A^+ \cdot 0 = 0.$$

(20) If the SVD is as given for

$$A = \begin{bmatrix} 3 \\ 4 \end{bmatrix} = \begin{bmatrix} .6 & -.8 \\ .8 & .6 \end{bmatrix} \begin{bmatrix} 5 \\ 0 \end{bmatrix} \begin{bmatrix} 1 \end{bmatrix}$$

$$\text{Then } A^+ = \begin{bmatrix} 1 \end{bmatrix} \begin{bmatrix} 1/5 & 0 \end{bmatrix} \begin{bmatrix} .6 & -.8 \\ -.8 & .6 \end{bmatrix}^T$$

$$= \frac{1}{5} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} .6 & .8 \\ -.8 & .6 \end{bmatrix} = \frac{1}{5} \begin{bmatrix} .6 & .8 \\ -.8 & .6 \end{bmatrix} = \frac{1}{100} \begin{bmatrix} 6 & 8 \\ -8 & 6 \end{bmatrix}$$

$$= \frac{1}{25} \begin{bmatrix} 3 & 4 \\ -4 & 3 \end{bmatrix}$$

Then $A^+ A = \frac{1}{25} \begin{bmatrix} 3 & 4 \\ -4 & 3 \end{bmatrix} \begin{bmatrix} 3 \\ 4 \end{bmatrix} = \frac{1}{25} (9+16) = 1$

$$\dagger AA^+ = \begin{bmatrix} 3 \\ 4 \end{bmatrix} \frac{1}{25} \begin{bmatrix} 3 & 4 \end{bmatrix}$$

$$= \frac{1}{25} \begin{bmatrix} 9 & 12 \\ 12 & 16 \end{bmatrix}$$

② In the LU factorization, L has 1 unknown the L_{21} element
 † D has 3 unknowns the elements of $U_{11}, U_{12},$ † U_{22} giving
 a total of 4 unknowns.

③ In the LDU factorization, again L has 1 unknown the L_{21}
 element, D has 2 unknowns D_{11} † D_{22} † U then has one
 unknown the element of U_{21} .

In the QR decomposition Q is an orthogonal matrix
 † \therefore has only one unknown while R has $R_{11}, R_{12},$ † R_{22}
 unknowns to determine it.

in the $U\Sigma V^T$ decomposition U & V are orthogonal & require only one number to specify them, while Σ requires two #'s Σ_{11} & Σ_{22} .

The decomposition SAS^{-1} requires 2 #'s to specify Λ i.e. Λ_{11} & Λ_{22} & S requires 1 # ~~each~~ for the specification of an eigen direction i.e. the direction of the eigenvector. In all cases the total unknown count is 4.

(22) For LDL^T L requires the specification of 1 # L_{12} & D the specification of two #'s D_{11} & D_{22} . For QAO^T Q requires the specification of one # (the rotation angle) & Λ requires the specification of 2 #'s Λ_{11} & Λ_{22} . This is correct because in these cases A is symmetric.

(23) $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} E \cdot H$ w/ E lower ^{unit} triangular & H symmetric

$$\text{so } A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} g & h \\ h & k \end{bmatrix} = \begin{bmatrix} g & h \\ g+h & h+k \end{bmatrix} \stackrel{\substack{\uparrow \\ \text{set}}}{=} \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

Thus in our factorization

$$g = na \text{ and } h = b$$

$$\dagger a \cdot e + b = c \Rightarrow e = \frac{c-b}{a}$$

$$\dagger \left[\frac{c-b}{a} \right] \cdot b + k = d \Rightarrow k = d - \frac{(c-b)b}{a}$$

Thus our factorization is given by

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ \frac{c-b}{a} & 0 \end{bmatrix} \begin{bmatrix} a & b \\ b & d - \frac{(c-b)b}{a} \end{bmatrix}$$

This will obviously not be possible if $a=0$.

In general for $m \times m$ matrices A the factorization

$$A = LDU^T = (LU^{-T})(U^T D U)$$
 gives a triangular

matrix times a symmetric matrix

(24) Since we are only given ~~the~~ basis for the row space (the v 's) & the column space (the u 's) we can construct an ^{square} ~~matrix~~ matrix

$$A_{rr} = U \Sigma V^T \text{ by selecting } r \text{ positive nonzero } \Sigma$$

For ~~the~~ the diagonal of Σ . We can create a non-invertible ^{let square} A

by allowing some of the diagonal (the latter ones to be zero)

In addition we can create non square matrices A by "growing" the basis v_1, \dots, v_r and or u_1, \dots, u_r to include $n + m$ elements respectively (where $m > r + n > r$). This is ~~technically not possible since~~ assumes that the v vectors are inside \mathbb{R}^n & the u vectors are inside \mathbb{R}^m . When we complete the basis for \mathbb{R}^n & \mathbb{R}^m using the r -provided vectors v_1, \dots, v_r & u_1, \dots, u_r we obtain $n-r$ & $m-r$ extra vectors & then can reassemble A via

$$A = U \Sigma V^T$$

(25) If let $B = \begin{bmatrix} A & 0 \\ 0 & A^T \end{bmatrix}$ ~~the~~

$B \begin{bmatrix} v \\ u \end{bmatrix} = \begin{bmatrix} Av \\ A^T u \end{bmatrix}$ $B = \begin{bmatrix} 0 & A \\ A^T & 0 \end{bmatrix}$ then

$$B \begin{bmatrix} v \\ u \end{bmatrix} = \begin{bmatrix} Av \\ A^T u \end{bmatrix} = \begin{bmatrix} \dots \\ \dots \end{bmatrix}$$

$$B = \begin{bmatrix} A & 0 \\ 0 & A^T \end{bmatrix} \text{ then } B \begin{bmatrix} v \\ u \end{bmatrix} = \begin{bmatrix} Av \\ A^T u \end{bmatrix} = \begin{bmatrix} Bv \\ Bu \end{bmatrix}$$

$$= B \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} v \\ u \end{bmatrix}$$

$$\text{So } \begin{bmatrix} 0 & I \\ I & 0 \end{bmatrix}^T B \begin{bmatrix} Y \\ U \end{bmatrix} = B \begin{bmatrix} Y \\ U \end{bmatrix}$$

Now

$$\begin{bmatrix} 0 & I \\ I & 0 \end{bmatrix}^T = -1 \begin{bmatrix} 0 & -I \\ -I & 0 \end{bmatrix} = \begin{bmatrix} 0 & I \\ I & 0 \end{bmatrix}$$

Check

$$\begin{bmatrix} 0 & I \\ I & 0 \end{bmatrix} \begin{bmatrix} 0 & I \\ I & 0 \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix} \checkmark$$

So or matrix is given by

$$\begin{bmatrix} 0 & I \\ I & 0 \end{bmatrix} \begin{bmatrix} A & 0 \\ 0 & A^T \end{bmatrix} = \begin{bmatrix} 0 & A^T \\ A & 0 \end{bmatrix}$$

For this matrix

$$\begin{bmatrix} 0 & A^T \\ A & 0 \end{bmatrix} \begin{bmatrix} Y \\ U \end{bmatrix} = \begin{bmatrix} A^T U \\ A Y \end{bmatrix} = \begin{bmatrix} B Y \\ B U \end{bmatrix} = B \begin{bmatrix} Y \\ U \end{bmatrix}$$

So the symmetric matrix is $\begin{bmatrix} 0 & A^T \\ A & 0 \end{bmatrix}$ + the eigenvalue is B .