

5. (a)  $n \times 2$  matrix has the form

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

$$(b) X^T X = \begin{bmatrix} 1 & \dots & 1 \\ x_1 & \dots & x_n \end{bmatrix} \begin{bmatrix} 1 & x_1 \\ \vdots & \vdots \\ 1 & x_n \end{bmatrix} = \begin{bmatrix} n & \sum_{i=1}^n x_i \\ \sum_{i=1}^n x_i & \sum_{i=1}^n x_i^2 \end{bmatrix}$$

(c) Yes, it is symmetric

$$(d) A = \begin{bmatrix} 1 & \dots & 1 \\ x_{11} & \dots & x_{1n} \\ x_{21} & \dots & x_{2n} \\ \vdots & & \vdots \\ x_{p1} & \dots & x_{pn} \end{bmatrix} \begin{bmatrix} x_{11} & x_{21} & \dots & x_{p1} \\ \vdots & \vdots & & \vdots \\ x_{1n} & x_{2n} & \dots & x_{pn} \end{bmatrix}$$

$$A = \begin{bmatrix} n & \sum_i x_{1i} & \vdots & \sum_i x_{pi} \\ \sum_i x_{1i} & \sum_{i=1}^n x_{1i}^2 & \ddots & \sum_{i=1}^n x_{pi}^2 \\ \vdots & \ddots & \ddots & \vdots \\ \sum_i x_{pi} & \sum_{i=1}^n x_{pi}^2 & \dots & \sum_{i=1}^n x_{pi}^2 \end{bmatrix}$$

we wish to show  $A_{ij} = A_{ji}$ , for all  $i \neq j$

$$A_{ij} = X^T(i,:) \cdot X(:,j), \quad A_{ji} = X^T(j,:) \cdot X(:,i)$$

Notice that  $X^T(i,:) = X(:,i)$ , Row  $i$  of  $X^T$  = Column  $i$  of  $X$   
By definition of a Transpose of a matrix

$x(:,j) = x^T(j,:)$  by same reason. Since it is a dot product, where we sum the multiple of the vector,  
 $A_{ij} = A_{ji}$  for all  $i \neq j$