



Time: 3 Hrs

Answer All Questions

Max Marks: 100

## Scheme and Solution

1 a)	<p>Determine the values of a and b for which the system of equations <math>x+y+az=2b</math>, <math>x+3y+(2+2a)z=7b</math>, <math>3x+y+(3+3a)z=11b</math> will have (i) trivial solution (ii) unique non-trivial solution (iii) no solution (iv) infinity of solutions.</p> $[A:b] = \begin{bmatrix} 1 & 1 & a & 2b \\ 1 & 3 & 2+2a & 7b \\ 3 & 1 & 3+3a & 11b \end{bmatrix} \xrightarrow[R_3-3R_1]{R_2-R_1} \begin{bmatrix} 1 & 1 & a & 2b \\ 0 & 2 & 2+a & 5b \\ 0 & -2 & 3 & 5b \end{bmatrix} \xrightarrow{R_3+R_2} \begin{bmatrix} 1 & 1 & a & 2b \\ 0 & 2 & 2+a & 5b \\ 0 & 0 & 5+a & 10b \end{bmatrix}$ <p>System will have (i) trivial solution if <math>a \neq -5</math> and <math>b=0</math> <span style="color:red">-(1)</span>  (ii) unique non-trivial solution if <math>a \neq -5</math> and any <math>b \neq 0</math> <span style="color:red">-(1)</span>  (iii) no solution if <math>a = -5</math> and <math>b \neq 0</math> <span style="color:red">-(1)</span>  (iv) infinity of solutions if <math>a = -5</math> and <math>b=0</math> <span style="color:red">-(1)</span></p>	
b)	<p>Factor <math>A=LU</math> and <math>A=LDU</math> for <math>A = \begin{bmatrix} a &amp; a &amp; 0 \\ a &amp; a+b &amp; b \\ 0 &amp; b &amp; b+c \end{bmatrix}</math></p> $A = \begin{bmatrix} a & a & 0 \\ a & a+b & b \\ a & b & b+c \end{bmatrix} \xrightarrow{R_2-R_1} \begin{bmatrix} a & a & 0 \\ 0 & b & b \\ 0 & b & b+c \end{bmatrix} \xrightarrow{R_3-R_2} \begin{bmatrix} a & a & 0 \\ 0 & b & b \\ 0 & 0 & c \end{bmatrix} = U$ $A=LU = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} a & a & 0 \\ 0 & b & b \\ 0 & 0 & c \end{bmatrix}$ $A=LDU = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} a & & \\ & b & \\ & & c \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$	
c)	<p>Use Gauss-Jordan elimination on <math>[A:I]</math> to solve <math>AA^{-1}=I</math></p> $\begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 1 & 2 & 4 \end{pmatrix} \begin{pmatrix} x_1 & x_2 & x_3 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$ $[A:I] = \left[ \begin{array}{ccc ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 1 & 2 & 4 & 0 & 0 & 1 \end{array} \right] \xrightarrow{R_3-R_1} \left[ \begin{array}{ccc ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & 1 & 3 & -1 & 0 & 1 \end{array} \right] \xrightarrow{R_3-R_2} \left[ \begin{array}{ccc ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & 0 & 1 & -1 & -1 & 1 \end{array} \right]$ $\xrightarrow{R_1-R_3} \left[ \begin{array}{ccc ccc} 1 & 1 & 0 & 2 & 1 & -1 \\ 0 & 1 & 2 & 0 & 1 & 0 \\ 0 & 0 & 1 & -1 & -1 & 1 \end{array} \right] \xrightarrow{R_2-2R_3} \left[ \begin{array}{ccc ccc} 1 & 1 & 0 & 2 & 1 & -1 \\ 0 & 1 & 0 & 2 & 3 & -2 \\ 0 & 0 & 1 & -1 & -1 & 1 \end{array} \right] \xrightarrow{R_1-R_2} \left[ \begin{array}{ccc ccc} 1 & 0 & 0 & 0 & -2 & 1 \\ 0 & 1 & 0 & 2 & 3 & -2 \\ 0 & 0 & 1 & -1 & -1 & 1 \end{array} \right]$ <p><math>x_1 = 0</math>, <math>x_2 = -2</math>, <math>x_3 = 1</math>  <span style="color:red">-(1)</span> <span style="color:red">-(1)</span> <span style="color:red">-(1)</span> <span style="color:red">-(1)</span> <span style="color:red">-(1)</span></p>	

2 a)

$$\text{Let } A = \begin{pmatrix} 4 & -2 & 0 & 2 \\ -2 & 0 & -5 & -2 \\ 0 & 3 & 1 & 3 \end{pmatrix}$$

(a) If column space of A is a subspace of  $\mathbb{R}^k$ , find k?(b) Find a non-zero vector in nullspace of A. Also find l of  $\mathbb{R}^l$  such that nullspace of A is a subspace of  $\mathbb{R}^l$ .

$$A = \begin{bmatrix} 4 & -2 & 0 & 2 \\ -2 & 0 & -5 & -2 \\ 0 & 3 & 1 & 3 \end{bmatrix} \xrightarrow{R_2 + \frac{1}{2}R_1} \begin{bmatrix} 4 & -2 & 0 & 2 \\ 0 & -1 & -5 & -1 \\ 0 & 3 & 1 & 3 \end{bmatrix} \xrightarrow{R_3 + 3R_2} \begin{bmatrix} 4 & -2 & 0 & 2 \\ 0 & -1 & -5 & -1 \\ 0 & 0 & -14 & 0 \end{bmatrix} \quad \text{--- (1)}$$

C(A) is a subspace of  $\mathbb{R}^3 = \mathbb{R}^k \Rightarrow k=3$  --- (1)N(A) is a subspace of  $\mathbb{R}^4 = \mathbb{R}^l \Rightarrow l=4$  --- (1)

$$N(A) \Rightarrow Ax=0 \Rightarrow \begin{cases} 4x-2y+2z=0 \\ -y-5z-t=0 \\ -14z=0 \end{cases} \Rightarrow \begin{cases} z=0 \\ t=1 \\ y=-1 \\ x=-1 \end{cases} \quad \text{--- (2)}$$

$(-1, -1, 0, 1)$  is a non-zero vector in N(A). --- (1)

b) Find a basis and the dimension of the subspaces  $V = \{(a, b, c, d) / b - 2c + d = 0\}$ ,  $W = \{(a, b, c, d) / a = d, b = 2c\}$  and  $V \cap W$  in  $\mathbb{R}^4$ .

$$V = \left\{ \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} / b - 2c + d = 0 \right\} = \left\{ \begin{pmatrix} a \\ 2c-d \\ c \\ d \end{pmatrix} \right\} \quad \text{Basis for } V = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ 0 \\ 1 \end{pmatrix} \right\} \quad \text{Dim of } V = 3 \quad \text{--- (2)}$$

$$W = \left\{ \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} / a = d, b = 2c \right\} = \left\{ \begin{pmatrix} a \\ 2c \\ c \\ a \end{pmatrix} \right\} \quad \text{Basis for } W = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 2 \\ 1 \\ 0 \end{pmatrix} \right\} \quad \text{Dim of } W = 2 \quad \text{--- (2)}$$

$$V \cap W = \left\{ \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} / \begin{matrix} b - 2c + d = 0 \\ a = d \\ b = 2c \end{matrix} \right\} = \left\{ \begin{pmatrix} 0 \\ 2c \\ c \\ 0 \end{pmatrix} \right\} \quad \text{Basis for } V \cap W = \left\{ \begin{pmatrix} 0 \\ 2 \\ 1 \\ 0 \end{pmatrix} \right\} \quad \text{Dim of } V \cap W = 1 \quad \text{--- (2)}$$

c) Find a matrix A that has V as its row space, and a matrix B that has V as its nullspace, if V is the subspace spanned by  $\left\{ \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 5 \\ 0 \end{pmatrix} \right\}$ 

$$V = \left[ \begin{array}{ccc} 1 & 1 & 1 \\ 1 & 2 & 5 \\ 0 & 0 & 0 \end{array} \right] \quad V^T = \left[ \begin{array}{ccc} 1 & 1 & 0 \\ 1 & 2 & 0 \\ 1 & 5 & 0 \end{array} \right] \xrightarrow{R_2 - R_1, R_3 - R_1} \left[ \begin{array}{ccc} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 4 & 0 \end{array} \right] \xrightarrow{R_3 - 4R_2} \left[ \begin{array}{ccc} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right] \quad \text{--- (1)}$$

A =  $\begin{pmatrix} 1 & 1 & 0 \\ 1 & 2 & 0 \end{pmatrix}$  is the matrix that has V as its Row space. --- (2)

$$V^T x = 0 \Rightarrow \begin{cases} x + y = 0 \\ y = 0 \end{cases} \Rightarrow \begin{cases} x = 0 \\ y = 0 \\ z = 1 \end{cases} \quad \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \in N(V^T) \quad \therefore B = \begin{bmatrix} 0 & 0 & 1 \end{bmatrix} \text{ has } V \text{ as its nullspace} \quad \text{--- (1)}$$

3 a)	<p>What matrix <math>P</math> projects every point in <math>R^3</math> onto the line of intersection of the planes <math>x+y+z=0</math> and <math>x-z=0</math>? Find the nullspace matrix of <math>P</math>. What do the column space and row space of matrix <math>P</math> represent?</p> <p><math>x+y+z=0</math> <math>x-z=0</math></p> <p><math>\left. \begin{matrix} x+y+z=0 \\ x-z=0 \end{matrix} \right\} \begin{matrix} x=z=k \\ y=-2k \end{matrix}</math> <math>\begin{pmatrix} k \\ -2k \\ k \end{pmatrix} \rightarrow (1)</math> <math>\therefore \vec{a} = \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}</math> is the vector which lies on the line of intersection of the planes. <math>\rightarrow (1)</math></p> <p><math>P = \frac{aa^T}{a^T a} = \frac{1}{6} \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} (1 \ -2 \ 1) = \frac{1}{6} \begin{pmatrix} 1 &amp; -2 &amp; 1 \\ -2 &amp; 4 &amp; -2 \\ 1 &amp; -2 &amp; 1 \end{pmatrix} \rightarrow (1)</math> <math>\approx \frac{1}{6} \begin{pmatrix} 1 &amp; -2 &amp; 1 \\ 0 &amp; 0 &amp; 0 \\ 0 &amp; 0 &amp; 0 \end{pmatrix}</math></p> <p><math>Px=0 \Rightarrow x-2y+z=0 \Rightarrow y=1 \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}; y=0 \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}</math> <math>N(P) = \begin{pmatrix} 2 &amp; -1 \\ 1 &amp; 0 \\ 0 &amp; 1 \end{pmatrix}</math> is nullspace matrix <math>\rightarrow (2)</math></p> <p><math>C(P) = \left\{ c \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} / c \in \mathbb{R} \right\}</math> is a line in <math>\mathbb{R}^3</math> passing through <math>(1, -2, 1) = C(P^T)</math> <math>\rightarrow (1)</math></p>
b)	<p>Find the matrix of the linear transformation <math>T: R^3 \rightarrow R^2</math> defined by <math>T(x, y, z) = (x+y, 2z-x)</math> with respect to</p> <p>(i) the standard basis <math>(1, 0, 0), (0, 1, 0), (0, 0, 1)</math> and</p> <p>(ii) the basis <math>(1, 0, -1), (1, 1, 1), (1, 0, 0)</math></p> <p><math>T(x, y, z) = (x+y, 2z-x)</math></p> <p>(i) <math>T(1, 0, 0) = (1, -1); T(0, 1, 0) = (1, 0); T(0, 0, 1) = (0, 2) \therefore T = \begin{pmatrix} 1 &amp; 1 &amp; 0 \\ -1 &amp; 0 &amp; 2 \end{pmatrix} \rightarrow (2)</math></p> <p>(ii) <math>T(1, 0, -1) = (1, -3); T(1, 1, 1) = (2, 1); T(1, 0, 0) = (1, -1) \rightarrow (3)</math></p> <p><math>\therefore T = \begin{pmatrix} 1 &amp; 2 &amp; 1 \\ -3 &amp; 1 &amp; -1 \end{pmatrix} \rightarrow (5)</math></p>
c)	<p>Find <math>\ E\ ^2 = \ Ax - b\ ^2</math> and solve the normal equations <math>A^T A \hat{x} = A^T b</math>. Find the solution <math>\hat{x}</math> and the projection <math>p = A\hat{x}</math>. (Use Least squares method) Given</p> <p><math>A = \begin{pmatrix} 1 &amp; 0 \\ 0 &amp; 1 \\ 1 &amp; 1 \end{pmatrix}, x = \begin{pmatrix} u \\ v \end{pmatrix}, b = \begin{pmatrix} 1 \\ 3 \\ 4 \end{pmatrix}</math> <math>Ax = b \Rightarrow \begin{matrix} u=1 \\ v=3 \\ u+v=4 \end{matrix} \rightarrow (1)</math></p> <p><math>\ E\ ^2 = \ Ax - b\ ^2 = (u-1)^2 + (v-3)^2 + (u+v-4)^2</math></p> <p><math>= 2u^2 + 2v^2 - 10u - 14v + 2uv + 26 \rightarrow (1)</math></p> <p>Normal equations are <math>A^T A \hat{x} = A^T b \Rightarrow \hat{x} = (A^T A)^{-1} A^T b</math></p> <p><math>A^T A = \begin{pmatrix} 2 &amp; 1 \\ 1 &amp; 2 \end{pmatrix} \rightarrow (1)</math> <math>A^T b = \begin{pmatrix} 5 \\ 7 \end{pmatrix} \rightarrow (1)</math> <math>(A^T A)^{-1} = \frac{1}{3} \begin{pmatrix} 2 &amp; -1 \\ -1 &amp; 2 \end{pmatrix}</math></p> <p><math>\therefore \hat{x} = \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} 1 \\ 3 \end{pmatrix} \rightarrow (2)</math> <math>p = A\hat{x} = \begin{pmatrix} 1 \\ 3 \\ 4 \end{pmatrix} = b \rightarrow (1)</math></p>

4 a)

Let  $W = \{ (a, b, b) / a, b \text{ are real} \}$  and let  $v = (3, 2, 6)$ .(i) Find an orthonormal basis for  $W$ .(ii) Find the projection of  $v$  onto  $W$ , say  $v_1$ (iii) Decompose  $v$  into a sum of two vectors  $v_1 + v_2$  where  $v_2$  is projection of  $v$  onto  $W^\perp$ .

$$W = \left\{ \begin{pmatrix} a \\ b \\ b \end{pmatrix} \right\} = \left\{ \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \right\} \quad \therefore W = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

(a) Orthonormal basis for  $W = \left\{ \begin{pmatrix} 0 \\ 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \right\}$  — (1)

(b)  $v_1 = p = W\hat{u}$  where  $\hat{u} = (W^T W)^{-1} W^T v$

$$W^T W = \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix} \quad (W^T W)^{-1} = \frac{1}{2} \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \quad ; \quad W^T v = \begin{pmatrix} 8 \\ 3 \end{pmatrix} \quad \therefore \hat{u} = \begin{pmatrix} 4 \\ 3 \end{pmatrix} \Rightarrow v_1 = \begin{pmatrix} 3 \\ 4 \\ 4 \end{pmatrix} \quad \text{--- (1)}$$

$$v = v_1 + v_2 \Rightarrow v_2 = v - v_1 = \begin{pmatrix} 3 \\ 2 \\ 6 \end{pmatrix} - \begin{pmatrix} 3 \\ 4 \\ 4 \end{pmatrix} = \begin{pmatrix} 0 \\ -2 \\ 2 \end{pmatrix} \in W^\perp \quad \text{--- (1)}$$

$$\therefore v = v_1 + v_2 = (3, 4, 4) + (0, -2, 2)$$

b)

Check if the following symmetric matrix  $A = \begin{pmatrix} 7 & -4 & 4 \\ -4 & 5 & 0 \\ 4 & 0 & 9 \end{pmatrix}$  is orthogonally

diagonalizable. If so, orthogonally diagonalize it as  $A = S\Lambda S^{-1} = Q\Lambda Q^{-1} = Q\Lambda Q^T$  where  $Q$  is an orthogonal matrix.

Characteristic equation for  $A$  is  $|A - \lambda I| = 0 \Rightarrow \lambda = 1, 7, 13$

$$\lambda_1 = 1 \Rightarrow u_1 = \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix}, \quad \lambda_2 = 7 \Rightarrow u_2 = \begin{pmatrix} -1 \\ 2 \\ 2 \end{pmatrix}, \quad \lambda_3 = 13 \Rightarrow u_3 = \begin{pmatrix} 2 \\ -1 \\ 2 \end{pmatrix} \quad \text{--- (3)}$$

Eigen vectors are orthogonal hence  $A$  is orthogonally diagonalizable

$$q_1 = \begin{pmatrix} 2/3 \\ 2/3 \\ 1/3 \end{pmatrix}, \quad q_2 = \begin{pmatrix} -1/3 \\ 2/3 \\ 2/3 \end{pmatrix}, \quad q_3 = \begin{pmatrix} 2/3 \\ -1/3 \\ 2/3 \end{pmatrix} \quad \therefore Q = \begin{pmatrix} 2/3 & -1/3 & 2/3 \\ 2/3 & 2/3 & -1/3 \\ -1/3 & 2/3 & 2/3 \end{pmatrix} \quad \text{--- (1)}$$

$$A = Q\Lambda Q^T = \begin{pmatrix} 2/3 & -1/3 & 2/3 \\ 2/3 & 2/3 & -1/3 \\ -1/3 & 2/3 & 2/3 \end{pmatrix} \begin{pmatrix} 1 & & \\ & 7 & \\ & & 13 \end{pmatrix} \begin{pmatrix} 2/3 & 2/3 & -1/3 \\ -1/3 & 2/3 & 2/3 \\ 2/3 & -1/3 & 2/3 \end{pmatrix} \quad \text{--- (1)}$$

- c) Use the Gram – Schmidt process to find a set of orthonormal vectors from the independent vectors  $a_1 = (1, -1, 0)$ ,  $a_2 = (0, 1, -1)$  and  $a_3 = (1, 0, -1)$ . How many non-zero orthonormal vectors are obtained?

$$a_1 = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \quad q_1 = \begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \\ 0 \end{pmatrix} \quad \text{---(1)}$$

$$(q_1^T a_2) q_1 = \frac{-1}{\sqrt{2}} \begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \\ 0 \end{pmatrix} = \begin{pmatrix} -1/2 \\ 1/2 \\ 0 \end{pmatrix} = \hat{x} q_1; \quad e = a_2 - \hat{x} q_1 = \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix}; \quad q_2 = \frac{e}{\|e\|} = \begin{pmatrix} 1/\sqrt{6} \\ 1/\sqrt{6} \\ -2/\sqrt{6} \end{pmatrix} \quad \text{---(1)}$$

$$\hat{x} q_1 = (q_1^T a_3) q_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \\ 0 \end{pmatrix} = \begin{pmatrix} 1/2 \\ -1/2 \\ 0 \end{pmatrix}; \quad \hat{y} q_2 = (q_2^T a_3) q_2 = \frac{3}{\sqrt{6}} \begin{pmatrix} 1/\sqrt{6} \\ 1/\sqrt{6} \\ -2/\sqrt{6} \end{pmatrix} = \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix} \quad \text{---(1)}$$

$$e = a_3 - (\hat{x} q_1 + \hat{y} q_2) = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} - \left[ \begin{pmatrix} 1/2 \\ -1/2 \\ 0 \end{pmatrix} + \begin{pmatrix} 1/2 \\ 1/2 \\ -1 \end{pmatrix} \right] = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} - \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \quad \text{---(1)}$$

There are only 2 non-zero orthonormal vectors. ---(1)

5 a)

Write the quadratic form of the matrix  $\begin{pmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{pmatrix}$  and express it as a sum of

squares using  $A=LDU$  factorization.

$$A = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix} \xrightarrow[R_3 + \frac{1}{2} R_1]{R_2 + \frac{1}{2} R_1} \begin{bmatrix} 2 & -1 & -1 \\ 0 & 3/2 & -3/2 \\ 0 & -3/2 & 3/2 \end{bmatrix} \xrightarrow{R_3 + R_2} \begin{bmatrix} 2 & -1 & -1 \\ 0 & 3/2 & -3/2 \\ 0 & 0 & 0 \end{bmatrix} = U \quad \text{---(1)}$$

$$L = \begin{bmatrix} 1 & 0 & 0 \\ -1/2 & 1 & 0 \\ -1/2 & -1 & 1 \end{bmatrix} \quad L^T x = \begin{pmatrix} 1 & -1/2 & -1/2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} x - y/2 - z/2 \\ y - z \\ 0 \end{pmatrix} \quad D = \begin{pmatrix} 2 & & \\ & 3/2 & \\ & & 0 \end{pmatrix} \quad \text{---(2)}$$

Quadratic form of  $A$  is  $x^T A x = 2x^2 + 2y^2 + 2z^2 - 2xy - 2yz - 2zx$  ---(1)

$$x^T A x = x^T (LDU) x = x^T L D L^T x = (L^T x)^T D (L^T x)$$

$$= 2(x - y/2 - z/2)^2 + 3/2(y - z)^2 \quad \text{---(1)} \quad \text{which is the sum of squares.}$$

b)

Test if  $A^T A$  is positive definite or positive semi-definite given  $A = \begin{pmatrix} 1 & 1 \\ 1 & 2 \\ 2 & 1 \end{pmatrix}$

$$A^T A = \begin{pmatrix} 6 & 5 \\ 5 & 6 \end{pmatrix} \longrightarrow \begin{pmatrix} 6 & 5 \\ 0 & 1/6 \end{pmatrix} \quad \text{---(1)}$$

$A^T A$  has positive pivots (i.e.  $d_i > 0$ ) hence  $A^T A$  is positive definite ---(1)

c)

Find SVD of the matrix  $A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \\ -1 & 1 \end{pmatrix}$

$$A A^T = \begin{pmatrix} 2 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 2 \end{pmatrix} \quad \text{---(1)}$$

$$A^T A = \begin{pmatrix} 2 & 0 \\ 0 & 3 \end{pmatrix} \quad \text{---(1)}$$

Eigen values are  $\lambda_1=3, \lambda_2=2, \lambda_3=0$   
 $\sigma_1=\sqrt{3}, \sigma_2=\sqrt{2}, \sigma_3=0$

Eigen vectors are  $x_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$      $x_2 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$      $x_3 = \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$

$$\therefore u_1 = \begin{pmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{pmatrix} \quad u_2 = \begin{pmatrix} -1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{pmatrix} \quad u_3 = \begin{pmatrix} 1/\sqrt{6} \\ -2/\sqrt{6} \\ 1/\sqrt{6} \end{pmatrix} \quad \therefore U = \begin{pmatrix} 1/\sqrt{3} & -1/\sqrt{2} & 1/\sqrt{6} \\ 1/\sqrt{3} & 0 & -2/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{2} & 1/\sqrt{6} \end{pmatrix}$$

$$v_1 = \frac{U_1^T A}{\sigma_1} = \frac{\begin{pmatrix} 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \end{pmatrix}}{\sqrt{3}} \begin{pmatrix} 1 & 1 \\ 0 & 1 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \quad \text{---(1)} \quad \Sigma = \begin{pmatrix} \sqrt{3} & 0 \\ 0 & \sqrt{2} \\ 0 & 0 \end{pmatrix} \quad \text{---(1)}$$

$$v_2 = \frac{U_2^T A}{\sigma_2} = \frac{\begin{pmatrix} -1/\sqrt{2} & 0 & 1/\sqrt{2} \end{pmatrix}}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ 0 & 1 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 0 \\ 0 \end{pmatrix} \quad \text{---(1)} \quad V = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

$$A = U \Sigma V^T = \begin{pmatrix} 1/\sqrt{3} & -1/\sqrt{2} & 1/\sqrt{6} \\ 1/\sqrt{3} & 0 & -2/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{2} & 1/\sqrt{6} \end{pmatrix} \begin{pmatrix} \sqrt{3} & 0 \\ 0 & \sqrt{2} \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \quad \text{---(1)}$$

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