

ASANSOL ENGINEERING COLLEGE

CA-2 ASSIGNMENT

NAME : Pampa Malakar

DEPT. : CSBS Sem. : 3rd

Roll : 10831122030

Subject Name : Computational Statistics

Subject Code : BSC-301

Q.1. $A = \begin{bmatrix} 4 & 8 & 8 \\ 3 & 6 & -9 \end{bmatrix}$

- (i) calculate AA' and obtain its eigen values and eigenvectors.
 (ii) calculate $A'A$ and obtain its eigen values and eigenvectors. check that the nonzero eigen values are the same as those in part a.
 (iii) Obtain the singular value decomposition of A .

$$\Rightarrow AA' = \begin{bmatrix} 4 & 8 & 8 \\ 3 & 6 & -9 \end{bmatrix} \begin{bmatrix} 4 & 3 \\ 8 & 6 \\ 8 & -9 \end{bmatrix} = \begin{bmatrix} 16+64+64 & 12+48-72 \\ 12+48-72 & 9+36+81 \end{bmatrix}$$

$$= \begin{bmatrix} 144 & -12 \\ -12 & 126 \end{bmatrix}$$

$$\therefore AA' - \lambda I = 0$$

$$\text{or, } \begin{bmatrix} 144 & -12 \\ -12 & 126 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} = 0$$

[where λ is the eigen values of AA']

$$\text{or, } \begin{bmatrix} 144 - \lambda & -12 \\ -12 & 126 - \lambda \end{bmatrix} = 0 \dots (i)$$

$$\text{or, } (144 - \lambda)(126 - \lambda) - 144 = 0$$

$$\text{or, } \lambda^2 + 18144 - 144\lambda - 126\lambda - 144 = 0$$

$$\text{or, } \lambda(\lambda - 150) - 120(\lambda - 150) = 0$$

$$\text{or, } (\lambda - 150)(\lambda - 120) = 0$$

$$\text{or, } \lambda = 150 \quad | \quad \lambda = 120$$

$$\therefore \boxed{\lambda_1 = 150 \text{ and } \lambda_2 = 120}$$

Let, the eigenvectors of AA' are \tilde{e}_1 and \tilde{e}_2

Let, put $\lambda_1 = 150$ in equ. (i)

$$\therefore \begin{bmatrix} 144 - 150 & -12 \\ -12 & 126 - 150 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \lambda_1 \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\text{or, } \begin{bmatrix} -6 & -12 \\ -12 & -24 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 150x_1 \\ 150x_2 \end{bmatrix} = 0$$

$$\text{or, } \begin{matrix} -6x_1 & -12x_2 \\ -12x_1 & -24x_2 \end{matrix} = \begin{matrix} 150x_1 \\ 150x_2 \end{matrix}$$

$$\Rightarrow \begin{aligned} -6\alpha_1 - 12\alpha_2 &= 0 \\ -12\alpha_1 - 24\alpha_2 &= 0 \end{aligned}$$

$$\Rightarrow \begin{aligned} \alpha_1 + 2\alpha_2 &= 0 \\ \alpha_1 + 2\alpha_2 &= 0 \end{aligned}$$

$$\therefore \alpha_1 = -2\alpha_2$$

$$\therefore \tilde{e}_1 = \begin{bmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \end{bmatrix}$$

when put $\alpha_2 = 1/20$ in eq. (i)

$$\begin{bmatrix} 24 & -12 \\ -12 & 6 \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_2 \end{bmatrix} = 0$$

$$\Rightarrow \begin{aligned} 24\alpha_1 - 12\alpha_2 &= 0 \\ -12\alpha_1 + 6\alpha_2 &= 0 \end{aligned}$$

$$\Rightarrow \begin{aligned} \alpha_2 &= 2\alpha_1 \\ \alpha_2 &= 2\alpha_1 \end{aligned}$$

$$\therefore \tilde{e}_2 = \begin{bmatrix} -1/\sqrt{5} \\ -2/\sqrt{5} \end{bmatrix}$$

\therefore The corresponding eigenvectors are

$$\tilde{e}_1 = \begin{bmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \end{bmatrix}, \quad \tilde{e}_2 = \begin{bmatrix} -1/\sqrt{5} \\ -2/\sqrt{5} \end{bmatrix}$$

$$\begin{aligned} \text{(ii)} \quad A'A &= \begin{bmatrix} 4 & 3 \\ 8 & 6 \\ 8 & -9 \end{bmatrix} \begin{bmatrix} 4 & 8 & -8 \\ 3 & 6 & -9 \end{bmatrix} \\ &= \begin{bmatrix} 25 & 50 & 5 \\ 50 & 100 & 10 \\ 5 & 10 & 145 \end{bmatrix} \end{aligned}$$

Using eigen equations:-

$$A'A - \lambda I = 0$$

$$\text{or, } \begin{bmatrix} 25 & 50 & 5 \\ 50 & 100 & 10 \\ 5 & 10 & 145 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = 0$$

$$\text{or, } \begin{bmatrix} 25-\lambda & 50 & 5 \\ 50 & 100-\lambda & 10 \\ 5 & 10 & 145-\lambda \end{bmatrix} = 0 \quad \dots (i)$$

$$\text{or, } (25 - \lambda) \{ (100 - \lambda)(145 - \lambda) - 100 \} - 50 \{ 50(145 - \lambda) - 50 \} + 5 \{ 500 - 5(100 - \lambda) \} = 0$$

$$\text{or, } (25 - \lambda)(\lambda^2 - 25\lambda + 14400) - 50(7200 - 50\lambda) + 5\lambda = 0$$

$$\text{or, } 25\lambda^2 - 6225\lambda + 360000 - \lambda^3 + 245\lambda^2 - 14400\lambda - 360000 + 2500\lambda + 25\lambda = 0$$

$$\text{or, } -\lambda^3 + 2470\lambda^2 - 18000\lambda = 0$$

$$\text{or, } \lambda(\lambda^2 - 2470\lambda - 18000) = 0$$

$$\text{or, } \lambda(\lambda - 150)(\lambda - 120) = 0 \quad \therefore \lambda_0 = 0, \lambda = 150, \lambda = 120$$

$$\therefore \lambda_1 = 150, \lambda_2 = 120, \lambda_3 = 0$$

The eigenvalues are $\lambda_1 = 150, \lambda_2 = 120, \lambda_3 = 0$

The eigenvectors are,

put $\lambda_1 = 150$ in eq. (i)

$$\begin{bmatrix} 25 - \lambda & 50 & 5 \\ 50 & 100 - \lambda & 10 \\ 5 & 10 & 145 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$\Rightarrow -125x_1 + 50x_2 + 5x_3 = 0$$

$$50x_1 + 50x_2 + 10x_3 = 0$$

$$5x_1 + 10x_2 - 5x_3 = 0$$

$$\Rightarrow -25x_1 + 10x_2 + x_3 = 0 \quad \dots (i)$$

$$5x_1 - 5x_2 + x_3 = 0 \quad \dots (ii)$$

$$x_1 + 2x_2 - x_3 = 0 \quad \dots (iii)$$

Adding eq. (ii) & (iii)

$$-25x_1 + 10x_2 + x_3 = 0$$

$$x_1 + 2x_2 - x_3 = 0$$

$$\hline -24x_1 + 12x_2 = 0$$

$$\boxed{x_2 = 2x_1}$$

Again adding (ii) & (iv) $\times 2$

$$\begin{array}{r} -25x_1 + 10x_2 + x_3 = 0 \\ 10x_1 - 10x_2 + 2x_3 = 0 \\ \hline -15x_1 + 3x_3 = 0 \\ \boxed{x_3 = 5x_1} \end{array}$$

$$\tilde{e}_1' = \begin{bmatrix} 1/\sqrt{30} \\ 2/\sqrt{30} \\ 5/\sqrt{30} \end{bmatrix}$$

When Again put $\lambda_2 = 120$ in eq. (i)

$$\begin{bmatrix} -95 & 50 & 50 \\ 50 & -20 & 10 \\ 5 & 10 & 25 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$\Rightarrow \begin{array}{l} -95x_1 + 50x_2 + 5x_3 = 0 \\ 50x_1 - 20x_2 + 10x_3 = 0 \\ 5x_1 + 10x_2 + 25x_3 = 0 \end{array}$$

$$\Rightarrow \begin{array}{l} -19x_1 + 10x_2 + x_3 = 0 \quad \dots (v) \\ 5x_1 - 2x_2 + x_3 = 0 \quad \dots (vi) \\ x_1 + 2x_2 + 5x_3 = 0 \quad \dots (vii) \end{array}$$

Adding (v) & (vii) $\times 19$

$$\begin{array}{r} -19x_1 + 10x_2 + x_3 = 0 \\ 19x_1 + 38x_2 + 95x_3 = 0 \\ \hline 48x_2 + 96x_3 = 0 \\ \boxed{x_2 = -2x_3} \end{array}$$

Again Adding (vi) & (vii)

$$\begin{array}{r} 5x_1 - 2x_2 + x_3 = 0 \\ x_1 + 2x_2 + 5x_3 = 0 \\ \hline 6x_1 + 6x_3 = 0 \\ \boxed{x_1 = -x_3} \end{array}$$

$$\therefore \text{eigen vector, } \tilde{e}_2' = \begin{bmatrix} -1/\sqrt{6} \\ -2/\sqrt{6} \\ 1/\sqrt{6} \end{bmatrix}$$

Again put, $\lambda_3 = 0$ in eq. (i)

$$\begin{bmatrix} -25 & 50 & 5 \\ 50 & 100 & 10 \\ 5 & 10 & 145 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$\Rightarrow \begin{array}{l} -25x_1 + 50x_2 + 5x_3 = 0 \\ 50x_1 + 100x_2 + 10x_3 = 0 \\ 5x_1 + 10x_2 + 145x_3 = 0 \end{array}$$

$$\Rightarrow \begin{array}{l} -5x_1 + 10x_2 + x_3 = 0 \quad \dots (viii) \\ 5x_1 + 10x_2 + x_3 = 0 \quad \dots (ix) \\ x_1 + 2x_2 + 29x_3 = 0 \quad \dots (x) \end{array}$$

Subtracting (ix) & (x) $\times 5$

$$\begin{array}{r} 5x_1 + 10x_2 + x_3 = 0 \\ 5x_1 + 10x_2 + 145x_3 = 0 \\ \hline -144x_3 = 0 \\ \boxed{x_3 = 0} \end{array}$$

put $x_3 = 0$ in eq. (viii)

$$\begin{array}{r} -5x_1 + 10x_2 = 0 \\ \boxed{x_1 = 2x_2} \end{array}$$

$$\therefore \text{eigen vector } v_3, \tilde{e}_3' = \begin{bmatrix} 2/\sqrt{5} \\ -1/\sqrt{5} \\ 0 \end{bmatrix}$$

\therefore The eigen values of $A'A$ matrix are, $\lambda_1=150, \lambda_2=120, \lambda_3=0$
and the eigen vectors are, $\tilde{e}_1' = \begin{bmatrix} 1/\sqrt{30} \\ 2/\sqrt{30} \\ 5/\sqrt{30} \end{bmatrix}, \tilde{e}_2' = \begin{bmatrix} -1/\sqrt{6} \\ -2/\sqrt{6} \\ 1/\sqrt{6} \end{bmatrix}$ ✓
 $\tilde{e}_3' = \begin{bmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \\ 0 \end{bmatrix}$

Notice that the nonzero eigenvalues are the same as those of AA' .

Q.1) The singular value decomposition of A is,

$$\begin{aligned} A &= \lambda_1 \tilde{Q}_1 (\tilde{e}_1')' + \lambda_2 \tilde{Q}_2 (\tilde{e}_2')' + \lambda_3 \tilde{Q}_3 (\tilde{e}_3')' \\ &= \sqrt{150} \begin{bmatrix} -2/\sqrt{5} \\ 1/\sqrt{5} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{30}} & \frac{2}{\sqrt{30}} & \frac{5}{\sqrt{30}} \end{bmatrix} + \sqrt{120} \begin{bmatrix} -1/\sqrt{5} \\ -2/\sqrt{5} \end{bmatrix} \begin{bmatrix} \frac{-1}{\sqrt{6}} & \frac{-2}{\sqrt{6}} & \frac{1}{\sqrt{6}} \end{bmatrix} + 0 \\ &\quad [\because \lambda_3=0] \end{aligned}$$

Q.2. Let X have covariance matrix, $\Sigma = \begin{bmatrix} 4 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

Find, (i) Σ^{-1}

(ii) The eigen values and eigenvectors of Σ

(iii) The eigen values and eigenvectors of Σ^{-1}

$$\Rightarrow \text{(i) } \det(\Sigma) = 4(9-0) + 0(0-0) + 0(0-0) = 36 \neq 0$$

so Σ^{-1} exists.

$$\text{Adj}(\Sigma) = \begin{bmatrix} 9 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 36 \end{bmatrix}$$

$$\therefore \Sigma^{-1} = \frac{\text{Adj}(\Sigma)}{|\Sigma|} = \frac{1}{36} \begin{bmatrix} 9 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 36 \end{bmatrix} = \begin{bmatrix} 1/4 & 0 & 0 \\ 0 & 1/9 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

(ii) Let, λ be the eigen value of matrix Σ

$$\Sigma - \lambda I = 0$$

$$\Rightarrow \begin{bmatrix} 4 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix} = 0$$

$$\Rightarrow \begin{bmatrix} 4 - \lambda & 0 & 0 \\ 0 & 9 - \lambda & 0 \\ 0 & 0 & 1 - \lambda \end{bmatrix} = 0$$

$$\Rightarrow (4 - \lambda)(9 - \lambda)(1 - \lambda) = 0$$

$$\therefore \lambda_1 = 4, \lambda_2 = 9, \lambda_3 = 1$$

\therefore The eigen vectors of Σ are, $\tilde{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$, $\tilde{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, $\tilde{e}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

(iii) Let, λ be the eigen value of matrix Σ^{-1}

$$\Sigma^{-1} - \lambda I = 0$$

$$\Rightarrow \begin{bmatrix} 1/4 - \lambda & 0 & 0 \\ 0 & 1/9 - \lambda & 0 \\ 0 & 0 & 1 - \lambda \end{bmatrix} = 0$$

$$\Rightarrow (1/4 - \lambda)(1/9 - \lambda)(1 - \lambda) = 0$$

$$\therefore \lambda_1 = \frac{1}{4}, \lambda_2 = \frac{1}{9}, \lambda_3 = 1$$

\therefore The eigen vectors of Σ^{-1} are,

$$\tilde{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad \tilde{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \quad \tilde{e}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

Q.3. You are given the random vector $X' = [x_1, x_2, x_3, x_4]$ with mean vector $\mu' = [4, 3, 2, 1]$ and variance-covariance matrix $\Sigma_X =$

$$\Sigma_X = \begin{bmatrix} 3 & 0 & 2 & 2 \\ 0 & 1 & 1 & 0 \\ 2 & 1 & 9 & -2 \\ 2 & 0 & -2 & 4 \end{bmatrix}$$

Partition X as $X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} X^{(1)} \\ X^{(2)} \end{bmatrix}$

Let, $A = \begin{bmatrix} 1 & 2 \end{bmatrix}$ and $B = \begin{bmatrix} 1 & -2 \\ 2 & -1 \end{bmatrix}$ and

consider the linear combinations $AX^{(1)}$ and $BX^{(2)}$. Find

- (i) $E(X^{(1)})$ (ii) $E(AX^{(1)})$ (iii) $\text{Cov}(X^{(1)})$
 (iv) $\text{Cov}(AX^{(1)})$ (v) $E(X^{(2)})$ (vi) $E(BX^{(2)})$
 (vii) $\text{Cov}(X^{(2)})$ (viii) $\text{Cov}(BX^{(2)})$ (ix) $\text{Cov}(X^{(1)}, X^{(2)})$
 (x) $\text{Cov}(AX^{(1)}, BX^{(2)})$

$$\Rightarrow X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix}, \mu' = \begin{bmatrix} \mu_1 \\ \mu_2 \\ \mu_3 \\ \mu_4 \\ \mu_5 \end{bmatrix} = \begin{bmatrix} E(x_1) \\ E(x_2) \\ E(x_3) \\ E(x_4) \\ E(x_5) \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ -1 \\ 3 \\ 0 \end{bmatrix}$$

$$\Sigma_X = \begin{bmatrix} \sigma_{11} & \sigma_{12} & \sigma_{13} & \sigma_{14} & \sigma_{15} \\ \sigma_{21} & \sigma_{22} & \sigma_{23} & \sigma_{24} & \sigma_{25} \\ \sigma_{31} & \sigma_{32} & \sigma_{33} & \sigma_{34} & \sigma_{35} \\ \sigma_{41} & \sigma_{42} & \sigma_{43} & \sigma_{44} & \sigma_{45} \\ \sigma_{51} & \sigma_{52} & \sigma_{53} & \sigma_{54} & \sigma_{55} \end{bmatrix}$$

$$= \begin{bmatrix} 4 & -1 & 1/2 & -1/2 & 0 \\ -1 & 3 & 1 & -1 & 0 \\ 1/2 & 1 & 6 & 1 & -1 \\ -1/2 & -1 & 1 & 4 & 0 \\ 0 & 0 & -1 & 0 & 2 \end{bmatrix}$$

$$\text{Let, } X = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} \right\}_P = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} \right\}_Q = \left\{ \begin{bmatrix} x^{(1)} \\ x^{(2)} \end{bmatrix} \right\}_{P-Q}$$

$$\text{Let, } P=5, Q=3, P-Q=2$$

$$\mu_X = \begin{bmatrix} \mu^{(1)} \\ \mu^{(2)} \end{bmatrix} = \begin{bmatrix} \mu_1 \\ \mu_2 \\ \mu_3 \\ \mu_4 \\ \mu_5 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ -1 \\ -3 \\ 6 \end{bmatrix}$$

$$\Sigma_X = \begin{bmatrix} \Sigma_{11} & \vdots & \Sigma_{12} \\ \vdots & \ddots & \vdots \\ \Sigma_{21} & \vdots & \Sigma_{22} \end{bmatrix} = \begin{bmatrix} \sigma_{11} & \sigma_{12} & \sigma_{13} & \sigma_{14} & \sigma_{15} \\ \sigma_{21} & \sigma_{22} & \sigma_{23} & \sigma_{24} & \sigma_{25} \\ \sigma_{31} & \sigma_{32} & \sigma_{33} & \sigma_{34} & \sigma_{35} \\ \sigma_{41} & \sigma_{42} & \sigma_{43} & \sigma_{44} & \sigma_{45} \\ \sigma_{51} & \sigma_{52} & \sigma_{53} & \sigma_{54} & \sigma_{55} \end{bmatrix}$$

$$(i) \mu^{(1)} = E(X^{(1)}) = \begin{bmatrix} \mu_1 \\ \mu_2 \\ \mu_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ 1 \end{bmatrix}$$

$$(ii) E(A X^{(1)}) = \begin{bmatrix} 2 & -1 & 0 \\ 1 & 1 & 3 \end{bmatrix} \begin{bmatrix} 2 \\ 4 \\ -1 \end{bmatrix} = \begin{bmatrix} 4 - 4 + 0 \\ 2 + 4 - 3 \end{bmatrix} = \begin{bmatrix} 0 \\ 3 \end{bmatrix}$$

$$(iii) \text{Cov}(x^{(1)}) = \Sigma_{11} = \begin{bmatrix} 4 & -1 & 1/2 \\ -1 & 3 & 1 \\ 1/2 & 1 & 6 \end{bmatrix}$$

$$\begin{aligned} (iv) \text{Cov}(A x^{(1)}) &= A \Sigma_{11} A' \\ &= \begin{bmatrix} 2 & -1 & 0 \\ 1 & 1 & 3 \end{bmatrix} \begin{bmatrix} 4 & -1 & 1/2 \\ -1 & 3 & 1 \\ 1/2 & 1 & 6 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ -1 & 1 \\ 0 & 3 \end{bmatrix} \\ &= \begin{bmatrix} 2 & -1 & 0 \\ 1 & 1 & 3 \end{bmatrix} \begin{bmatrix} 9 & 9/2 \\ -5 & 5 \\ 0 & 39/2 \end{bmatrix} \\ &= \begin{bmatrix} 23 & 4 \\ 4 & 68 \end{bmatrix} \end{aligned}$$

$$(v) E(x^{(2)}) = \begin{bmatrix} \mu_4 \\ \mu_5 \end{bmatrix} = \begin{bmatrix} 3 \\ 0 \end{bmatrix}$$

$$(vi) E(B x^{(2)}) = \begin{bmatrix} 1 & 2 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 3 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \end{bmatrix}$$

$$(vii) \text{Cov}(x^{(2)}) = \Sigma_{22} = \begin{bmatrix} 4 & 0 \\ 0 & 2 \end{bmatrix}$$

$$\begin{aligned} (viii) \text{Cov}(B x^{(2)}) &= B \Sigma_{22} B' \\ &= \begin{bmatrix} 1 & 2 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 4 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & -1 \end{bmatrix} \\ &= \begin{bmatrix} 4 & 4 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & -1 \end{bmatrix} = \begin{bmatrix} 12 & 6 \\ 0 & 6 \end{bmatrix} \end{aligned}$$

$$(ix) \text{Cov}(x^{(1)}, x^{(2)}) = \Sigma_{12}$$

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

$$(x) \text{Cov}(A x^{(1)}, B x^{(2)}) = A \Sigma_{12} B'$$

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

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

$$= \begin{bmatrix} 0 & 0 \\ -9/2 & 9/2 \end{bmatrix}$$