EE2100: Matrix Theory

Quiz - 1

Please Note:

- 1. For numerical questions, answers within the accuracy of $\pm 2\%$ are considered good enough to receive full points.
- 2. If there are any inconsistencies in grading, please indicate it as a comment in the corresponding page on Canvas.

Group 1

(One among the following set of questions)

- 1. (2 points) Consider $\mathbf{a} = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \in \mathcal{R}^3$. Compute the angle that \mathbf{a} makes with the standard basis vector \mathbf{e}_3 .
- 2. (2 points) Consider $\mathbf{a} = \begin{bmatrix} x \\ y \end{bmatrix} \in \mathcal{R}^3$. Compute the angle that \mathbf{a} makes with the standard basis vector \mathbf{e}_2 .

Group 2

(Understanding the role of vectors in operations related to signals)

1. Let $\mathbf{x} \in \mathcal{R}^N$ and $\mathbf{y} \in \mathcal{R}^N$ denote a finite discrete time signal of length N. (Note that the discrete-time signals are usually indexed from 0). The auto-correlation function of a signal x[n] (typically denoted as R_{xx}) is defined as

$$R_{\mathbf{x}\mathbf{x}}[k] = \sum_{n} x[n]x[n-k] \tag{3}$$

On the other hand, the cross-correlation between two signals x[n] and y[n] is defined as

$$R_{\mathbf{x}\mathbf{y}}[k] = \sum_{n} x[n]y[n-k] \tag{4}$$

Finally, the correlation coefficient C_{xy} (which can be considered as a measure of similarity between two signals) is defined as

$$C_{\mathbf{x}\mathbf{y}} = \frac{R_{\mathbf{x}\mathbf{y}}[0]}{\sqrt{R_{\mathbf{x}\mathbf{x}}[0]R_{\mathbf{y}\mathbf{y}}[0]}} \tag{5}$$

(a) (2 points) Compute the auto-correlation coefficient $R_{\mathbf{x}\mathbf{x}}[0]$ for a discrete-time signal of length 8, which, when represented as a vector $\mathbf{x} \in \mathbb{R}^8$, is given by

$$\mathbf{x} = \sum_{i=1}^{8} \alpha_i \mathbf{e}_i \tag{6}$$

(Note: To calculate the exact numerical answer, substitute the value of α_i given in the question).

(b) (2 points) Compute the cross-correlation coefficient $R_{xy}[0]$ for discrete-time signals (of length 8), which, when represented as vectors, are given by

$$\mathbf{x} = \sum_{i=1}^{8} \alpha_i \mathbf{e}_i \text{ and } \mathbf{y} = \sum_{i=1}^{8} \beta_i \mathbf{e}_i$$
 (9)

(Note: To calculate the exact numerical answer, substitute the value of α_i , β_i given in the question).

(c) (2 points) Compute the correlation coefficient C_{xy} for discrete-time signals (of length 8), which, when represented as vectors, are given by

$$\mathbf{x} = \sum_{i=1}^{8} \alpha_i \mathbf{e}_i \text{ and } \mathbf{y} = \sum_{i=1}^{8} \beta_i \mathbf{e}_i$$
 (12)

(Note: To calculate the exact numerical answer, substitute the value of α_i , β_i given in the question).

(d) (2 points) What is the maximum and minimum limit of the correlation coefficient C_{xy} .

Group 3

(The basic idea behind Grahm-Schmidt Algorithm)

1. (2 points) Let
$$\mathbf{x} = \begin{bmatrix} 1 \\ \alpha \end{bmatrix}$$
 and $\mathbf{y} = \begin{bmatrix} 1 \\ \alpha + 1 \end{bmatrix}$. Compute $\mathbf{x} \cdot (\mathbf{y} - \mathbf{Proj}_{\mathbf{x}}\mathbf{y})$.