

Jake Marilla

2. a) ipynb; ^{Singular values}

b) $\sigma_1 = 7, \sigma_2 = 1$

Left sing. vectors: (\vec{u}_1, \vec{u}_2)

$$U = \begin{bmatrix} \frac{-\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix} \in \mathbb{R}^{2 \times 2}$$

$\vec{u}_1 \quad \vec{u}_2$

Right sing. vectors: (\vec{v}_1, \vec{v}_2)

$$V^T = \begin{bmatrix} \frac{-\sqrt{2}}{2} & \frac{-\sqrt{2}}{2} \\ \frac{-\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix} \begin{matrix} \vec{v}_1 \\ \vec{v}_2 \end{matrix} \in \mathbb{R}^{2 \times 2}$$

Note: Right Singular vectors are rows of V^T due to transposition.

~~System~~

c) $\text{rank}(A) = 2$, # of nonzero σ_i values.

d) $A = U \Sigma V^T \leadsto A^{-1} = (U \Sigma V^T)^{-1} = \underbrace{(V^T)^{-1}}_{V^T} \underbrace{(\Sigma)^{-1}}_{\Sigma} \underbrace{(U)^{-1}}_{U^T} = V^T \left(\frac{1}{\Sigma} \right) U^T$

orthogonal

$$A^{-1} = V \Sigma^{-1} U^T$$

w/ $\Sigma^{-1} = \begin{bmatrix} \frac{1}{\sigma_1} & 0 \\ 0 & \frac{1}{\sigma_2} \end{bmatrix} = \begin{bmatrix} \frac{1}{7} & 0 \\ 0 & 1 \end{bmatrix}$

e) $\det(A - \lambda I) = \det \begin{pmatrix} 3-\lambda & 4 \\ -4 & -3-\lambda \end{pmatrix} = 0 \Rightarrow (3-\lambda)(-3-\lambda) + 16 = \lambda^2 + 7 = 0$

$$\Rightarrow \lambda_{1,2} = \pm i\sqrt{7}$$

f) $\det(A) = -9 - (-16) = 7 \leadsto \lambda_1 \lambda_2 = (i\sqrt{7})(-i\sqrt{7}) = -(-1)(7) = 7 = \det(A)$

$|\det(A)| = 7 = 7 \cdot 1 = \sigma_1 \cdot \sigma_2 \checkmark$