

Machine Learning II Homework #3

Due: Sep-28-2020

Homework 3:

- Show ALL Work, Neatly and in Order.
- No credit for Answers Without Work.
- Submit a single pdf file includes all of your solutions.
- DO NOT submit individual files or images.
- For coding questions, submit **ONE** .py file and include your comments.

E.1:

Using the following basis vectors, find an orthogonal set using Gram-Schmidt orthogonalization.

$$y_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, y_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, y_3 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

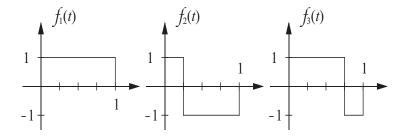
E.2:

Expand $x = \begin{bmatrix} 1 & 2 & 2 \end{bmatrix}^T$ in terms of the following basis set. (Verify your answer using Python.) $v_1 = \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix}, v_3 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$

$$v_1 = \begin{bmatrix} -1\\1\\0 \end{bmatrix}, v_2 = \begin{bmatrix} 1\\1\\-2 \end{bmatrix}, v_3 = \begin{bmatrix} 1\\1\\0 \end{bmatrix}$$

E.3:

Consider the vector space of all piecewise continuous functions on the interval [0, 1]. The set f_1, f_2, f_3 which is defined in below, contains three vectors from this vector space.



i. Show that this set is linearly independent.

ii. Generate an orthogonal set using the Gram-Schmidt procedure. The inner product is defined to be

$$(f \cdot g) = \int_0^1 f(t)g(t)dt$$

E.4:

Find the value of a that makes ||x - ay|| a minimum. (Use $||x|| = (x, x)^{\frac{1}{2}}$. Show that for this value of a the vector z = x - ay is orthogonal to y and that

$$||x - ay||^2 + ||ay||^2 = ||x||^2$$

E.5:

Consider the space of complex numbers. Let this be the vector space, and let the basis for be X be $\{1+j, 1-j\}$. Let $A: X \to Y$ be the operation of multiplication by (1+j) (i.e.,A(X) = (1+j)X i. Find the matrix of the transformation A relative to the basis set given above.

- ii. Find the eigenvalues and eigenvectors of the transformation.
- iii. Find the matrix representation for A relative to the eigenvectors as the basis vectors.
- iv. Check your answers to parts (ii) and (iii) using Python.

E.6:

Consider the space of functions of the form $\alpha sin(t + \phi)$. One basis set for this space is $V = \{sin(t), cos(t)\}$. Consider the differentiation transformation D. i. Find the matrix of the transformation D relative to the basis set V.

- ii. Find the eigenvalues and eigenvectors of the transformation. Show the eigenvectors as columns of numbers and as functions of $\{sin(t), cos(t)\}$.
- iii. Find the matrix of the transformation relative to the eigenvectors as basis vectors.

E.7:

We know that a certain linear transformation $A: \mathbb{R}^2 \to \mathbb{R}^2$ has eigenvalues and eigenvectors given by

$$\lambda_1 = 1, z_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \lambda_2 = 2, z_2 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

(The eigenvectors are represented relative to the standard basis set.)

- i. Find the matrix of the transformation A relative to the standard basis set.
- ii. Find the matrix representation relative to the new basis

$$V = \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right\}$$

E.8:

Consider the following basis set for R^2

$$V = v_1, v_2, \qquad v1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ -2 \end{bmatrix}$$

(The eigenvectors are represented relative to the standard basis set.) i.Find the reciprocal basis vectors for this basis set.

ii. Consider a transformation $A: \mathbb{R}^2 \to \mathbb{R}^2$. The matrix representation for A relative to the standard basis in \mathbb{R}^2 is

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

Find the expansion of Av_1 in terms of the basis set V (Use the reciprocal basis vectors.)

- iii. Find the expansion of Av_2 in terms of the basis set V (
- iv. Find the matrix representation for A relative to the basis V. (This step should require no further computation.)