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## Assignment - 5

i) Wkt  $y = A + Bx + Cx^2$

at  $(1, 1)$ 

$$1 = A + B + C \rightarrow \textcircled{i}$$

at  $(2, -1)$ 

$$-1 = A + 2B + 4C \rightarrow \textcircled{ii}$$

at  $(3, 1)$ 

$$1 = A + 3B + 9C \rightarrow \textcircled{iii}$$

unknowns =  $A, B, C$ 

$$A + B + C = 1$$

$$A + 2B + 4C = -1$$

$$A + 3B + 9C = 1$$

$$Ax = b$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \end{bmatrix} \begin{bmatrix} A \\ B \\ C \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - R_1$$

$$R_3 \rightarrow R_3 - R_1$$

$$\approx \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 2 & 8 \end{bmatrix} \begin{bmatrix} A \\ B \\ C \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix}$$

$$U \quad x = c$$

$$R_3 \rightarrow R_3 - 2R_2$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 2 \end{bmatrix} \begin{bmatrix} A \\ B \\ C \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ 4 \end{bmatrix}$$

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by backward substitution

$$2C = 4 \rightarrow C = 2$$

$$B + 3C = -2$$

$$B = -2 - 6 = -8 //$$

$$A + B + C = 1$$

$$A - 8 + 2 = 1$$

sol'n

$$A - 6 = 1$$

$$\therefore A = 7, B = -8, C = 2$$

$$A = 7 //$$

$$y = 7 + (-8)x + 2x^2.$$

ii) LU decomposition of a matrix

$$A = LU$$

$$A = \begin{bmatrix} 2 & 5 & 2 & -5 \\ 4 & 12 & 3 & -14 \\ -10 & -29 & -5 & 38 \\ 10 & 21 & 21 & -6 \end{bmatrix}$$

sol'n.

$$\begin{aligned} R_2 &\rightarrow R_2 - 2R_1 & \approx & \begin{bmatrix} 2 & 5 & 2 & -5 \\ 0 & 2 & -1 & -4 \\ -10 & -29 & -5 & 38 \\ 10 & 21 & 21 & -6 \end{bmatrix} \\ R_3 &\rightarrow R_3 - (-5)R_1 & & \\ R_4 &\rightarrow R_4 - 5R_1 & & \end{aligned}$$

$$\begin{aligned} R_3 &\rightarrow R_3 - (-2)R_2 & \approx & \begin{bmatrix} 2 & 5 & 2 & -5 \\ 0 & 2 & -1 & -4 \\ 0 & 0 & 3 & 5 \\ 10 & 21 & 21 & -6 \end{bmatrix} \\ R_4 &\rightarrow R_4 - (-2)R_2 & \approx & \end{aligned}$$

$$R_4 \rightarrow R_4 - 3R_3 \approx \begin{bmatrix} 2 & 5 & 2 & -5 \\ 0 & 2 & -1 & -4 \\ 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & -11 \end{bmatrix} = D$$



$$L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ -5 & -2 & 1 & 0 \\ -5 & -2 & 3 & 1 \end{bmatrix} \quad U = \begin{bmatrix} 2 & 5 & 2 & -5 \\ 0 & 2 & -1 & -4 \\ 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & -4 \end{bmatrix}$$

3)  $T(x, y, z) = (x+2y-3, y+3, x+y-2z)$ .

i) find T w.r.t standard basis of  $\mathbb{R}^3$

$$\text{basis for } \mathbb{R}^3 = \{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$$

$$T(1, 0, 0) = (1, 0, 1)$$

$$T(0, 1, 0) = (2, 1, 1)$$

$$T(0, 0, 1) = (-1, 1, -2)$$

therefore columnwise transform gives us

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

ii) finding 4 fundamental subspaces of T

column space (+)

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

$$R_3 \rightarrow R_3 - R_1 \approx \begin{bmatrix} 1 & 2 & -1 \\ 0 & 1 & 1 \\ 0 & -1 & -1 \end{bmatrix} \Rightarrow R_3 \rightarrow R_3 + R_2 \begin{bmatrix} 1 & 2 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

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column 1, 2 in T produce pivots, hence they are linear independent

$$C(C(A)) = \{(1, 0, 1), (2, 1, 1)\}$$

$$\dim(C(C(A))) = 2 \quad \checkmark$$

ROW SPACE

$$C(C(A^T)) = \{(1, 2, -1), (0, 1, 1)\}$$

$$\dim(C(C(A^T))) = 2 \quad \checkmark$$

finding  $N(A) \& N(A^T)$ .

Convert T to row-reduced form.

$$\left[ \begin{array}{ccc} 1 & 2 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{array} \right] \Rightarrow R_1 \rightarrow R_1 - 2R_2 \quad \left[ \begin{array}{ccc|c} 1 & 0 & -3 & x \\ 0 & 1 & 1 & y \\ 0 & 0 & 0 & z \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} 1 & 0 & -3 & x \\ 0 & 1 & 1 & y \\ 0 & 0 & 0 & z \end{array} \right] \quad \left[ \begin{array}{c} x \\ y \\ z \end{array} \right] = \left[ \begin{array}{c} 0 \\ 0 \\ 0 \end{array} \right]$$

$z$  is free variable

$$x - 3z = 0 \quad x = 3z$$

$$y + z = 0 \quad y = -z$$

$$0.2 + 0.y + 0.z = 0 \quad \text{let } z = 1$$

$$N(A) = z \begin{bmatrix} 3 \\ -1 \\ 1 \end{bmatrix}$$

$$N(A) = \{(3, -1, 1)\}$$

$$\dim(N(A)) = 1 \quad \checkmark$$

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finding  $N(A^T)$ 

$$\left[ \begin{array}{ccc|c} 1 & 2 & -1 & b_1 \\ 0 & 1 & 1 & b_2 \\ 1 & 1 & -2 & b_3 \end{array} \right] \xrightarrow{R_3 \rightarrow R_3 - R_1} \left[ \begin{array}{ccc|c} 1 & 2 & -1 & b_1 \\ 0 & 1 & 1 & b_2 \\ 0 & -1 & -3 & b_3 - b_1 \end{array} \right]$$

$$R_3 \rightarrow R_3 + R_2$$

$$\left[ \begin{array}{ccc|c} 1 & 2 & -1 & b_1 \\ 0 & 1 & 1 & b_2 \\ 0 & 0 & 0 & b_3 - b_1 + b_2 \end{array} \right]$$

for consistency

$$(-b_1 + b_2 + b_3 = 0) \checkmark$$

therefore

$$N(A^T) = \{-1, 1, 1\}$$

$$\dim(N(A^T)) = 1 //$$

iii) eigen values &amp; eigen vectors

$$\left[ \begin{array}{ccc} 1-\lambda & 2 & -1 \\ 0 & 1-\lambda & 1 \\ 1 & 1 & -2-\lambda \end{array} \right] = (A - \lambda I)$$

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

$$(1-\lambda)([1-\lambda][-2-\lambda] - 1) - 0$$

$$+ 1(2 + (1-\lambda))$$

$$-(1-\lambda)^2(2+\lambda) - (1-\lambda) + 2 + (1-\lambda) = 0$$

$$(1-\lambda)^2(2+\lambda) = 2$$

$$(1-\lambda)(1-\lambda)(2+\lambda) - 2 = 0.$$

$$\lambda^3 - 0(\lambda^2) + (-3-1+1)\lambda -$$

$$\lambda^3 = 3\lambda$$

$$\lambda = \sqrt{3}, -\sqrt{3}, 0 \checkmark$$

eigen-vector for  $\lambda = \sqrt{3}$ :

$$\begin{bmatrix} 1-\sqrt{3} & 2 & -1 \\ 0 & 1-\sqrt{3} & 1 \\ 1 & 1 & -2-\sqrt{3} \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow \frac{R_3}{1} - \frac{1}{1-\sqrt{3}} R_1$$

$$\approx \begin{bmatrix} 1-\sqrt{3} & 2 & -1 \\ 0 & 1-\sqrt{3} & 1 \\ 0 & 1-\frac{2}{1-\sqrt{3}} & -(2+\sqrt{3}) + \frac{1}{1-\sqrt{3}} \end{bmatrix} = \begin{bmatrix} -0.732 & 2 & -1 \\ 0 & -0.732 & 1 \\ 0 & 3.732 & -5.098 \end{bmatrix}$$

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$$\approx \begin{bmatrix} -0.732 & 2 & -1 \\ 0 & -0.732 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

$$UX = 0$$

$$-0.732x + 2y - z = 0$$

$$-0.732y + z = 0$$

$$y = \frac{-z}{-0.732} = 1.366z //$$

$$-0.732x = -1.732z$$

$$x = 2.366z //$$

eigen vector

$$= z \begin{pmatrix} 2.366 \\ 1.366 \\ 1 \end{pmatrix}$$

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for  $\lambda = \sqrt{3}$ 

$$\begin{pmatrix} 1+\sqrt{3} & 2 & -1 \\ 0 & 1+\sqrt{3} & 1 \\ 1 & 1 & -2+\sqrt{3} \end{pmatrix} = \begin{pmatrix} 2.732 & 2 & -1 \\ 0 & 2.732 & 1 \\ 1 & 1 & -0.2679 \end{pmatrix}$$

$$R_3 \rightarrow R_3 - \frac{1}{2.732} R_1 = \begin{pmatrix} 2.732 & 2 & -1 \\ 0 & 2.732 & 1 \\ 0 & 0.2679 & 0.0981 \end{pmatrix}$$

$$= \begin{pmatrix} 2.732 & 2 & -1 \\ 0 & 2.732 & 1 \\ 0 & 0 & -0.2679 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$z = 0 \quad \text{let } z = 1 \text{ //}$$

$$y = 0$$

$$x = 0$$

$$2.732y + z = 0$$

$$2.732y = -z$$

$$y = -0.3660z$$

$$2.732x + 2y = z$$

$$x = \frac{z - 2y}{2.732}$$

$$x = 0.63396z$$

$$x_2 = \begin{pmatrix} 0.63396 \\ -0.3660 \\ 1 \end{pmatrix}$$

if  $\lambda = 0$ 

$$\begin{pmatrix} 1 & 2 & -1 \\ 0 & 1 & 1 \\ 1 & 1 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

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$$x_3 = \begin{pmatrix} 3 \\ -1 \\ 1 \end{pmatrix} \quad \text{from } N(A) \text{ solution obtained previously.}$$

iv) factorize  $T = QR$ .

$$T = \begin{pmatrix} 1 & 2 & -1 \\ 0 & 1 & 1 \\ 1 & 1 & -2 \end{pmatrix}$$

$$q_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

$$q_2 = \frac{e_2}{\|e_2\|}$$

$$e_2 = \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} - \left( \frac{2}{\sqrt{2}} + 0 + \frac{1}{\sqrt{2}} \right) \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \cdot \frac{1}{\sqrt{2}}$$

$$= \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} - \begin{pmatrix} 3/2 \\ 0 \\ 3/2 \end{pmatrix} = \begin{pmatrix} 0.5 \\ 1 \\ -0.5 \end{pmatrix}$$

$$q_2 = \frac{1}{\sqrt{1.5}} \begin{pmatrix} 0.5 \\ 1 \\ -0.5 \end{pmatrix}$$

$$q_3 = \frac{e_3}{\|e_3\|}$$

$$e_3 = \begin{pmatrix} -1 \\ 1 \\ -2 \end{pmatrix} - \frac{1}{\sqrt{1.5}} \begin{pmatrix} 0.5 \\ 1 \\ -0.5 \end{pmatrix} \times (-1/2 + 1 + 1) + \frac{3}{2} \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} 0 \\ 3/2 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

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$$V_3 = \begin{pmatrix} -2/7 \\ 3/7 \\ -6/7 \end{pmatrix}$$

$$Q = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{0.5}{\sqrt{1.5}} & -\frac{2}{7} \\ 0 & \frac{1}{\sqrt{1.5}} & \frac{3}{7} \\ \frac{1}{\sqrt{2}} & -\frac{0.5}{\sqrt{1.5}} & -\frac{6}{7} \end{bmatrix}$$

$$A = QR$$

$$Q^T A = R.$$

$$R = \begin{bmatrix} 1.4142 & 2.1213 & -2.121 \\ \cancel{0} & 1.2247 & 1.2247 \\ \cancel{0} & 0 & 0 \end{bmatrix}$$

4) find a best fit line:

$$y = mx + c$$

$$\text{let } y = \begin{bmatrix} \quad \\ \quad \\ \quad \end{bmatrix}_{m \times 1}$$

$$A = \begin{bmatrix} 1 & x_1 \\ 1 & x_2 \\ \vdots & \vdots \\ 1 & x_n \end{bmatrix}_{m \times 2}$$

$$\left[ \begin{array}{cc|c} 1 & -4 & c \\ 1 & 1 & m \\ 1 & 2 & 10 \\ 1 & 3 & 8 \end{array} \right] \xrightarrow{R_1 \leftrightarrow R_2} \left[ \begin{array}{cc|c} 1 & 1 & m \\ 1 & -4 & c \\ 1 & 2 & 10 \\ 1 & 3 & 8 \end{array} \right] \xrightarrow{R_3 - R_1, R_4 - R_1} \left[ \begin{array}{cc|c} 1 & 1 & m \\ 1 & -4 & c \\ 0 & 1 & 9 \\ 0 & 2 & 7 \end{array} \right] \xrightarrow{R_4 - 2R_3} \left[ \begin{array}{cc|c} 1 & 1 & m \\ 1 & -4 & c \\ 0 & 1 & 9 \\ 0 & 0 & -11 \end{array} \right] \xrightarrow{R_4 \rightarrow -R_4} \left[ \begin{array}{cc|c} 1 & 1 & m \\ 1 & -4 & c \\ 0 & 1 & 9 \\ 0 & 0 & 11 \end{array} \right] \xrightarrow{R_3 \rightarrow R_3 - 9R_1} \left[ \begin{array}{cc|c} 1 & 1 & m \\ 1 & -4 & c \\ 0 & 0 & 0 \\ 0 & 0 & 11 \end{array} \right] \xrightarrow{R_2 - 4R_1} \left[ \begin{array}{cc|c} 1 & 1 & m \\ 0 & -8 & c - 4m \\ 0 & 0 & 0 \\ 0 & 0 & 11 \end{array} \right] \xrightarrow{R_2 \rightarrow -R_2/8} \left[ \begin{array}{cc|c} 1 & 1 & m \\ 0 & 1 & \frac{c - 4m}{8} \\ 0 & 0 & 0 \\ 0 & 0 & 11 \end{array} \right] \xrightarrow{R_1 - R_2} \left[ \begin{array}{cc|c} 1 & 0 & m - \frac{c - 4m}{8} \\ 0 & 1 & \frac{c - 4m}{8} \\ 0 & 0 & 0 \\ 0 & 0 & 11 \end{array} \right] \xrightarrow{\text{Ansatz}} \begin{aligned} m - \frac{c - 4m}{8} &= x \\ \frac{c - 4m}{8} &= y \end{aligned}$$

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WKT

$$\hat{x} = (A^T A)^{-1} \cdot A^T \cdot B$$

$$\hat{x} = \begin{bmatrix} 1 & -4 \\ 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix}^T \begin{bmatrix} 1 & -4 \\ 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \cdot A^T \cdot B$$

$$A^T A = \begin{bmatrix} 1 & -4 \\ 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} \cdot A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ -4 & 1 & 2 & 3 \end{bmatrix}_{2 \times 4} \begin{bmatrix} 1 & -4 \\ 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix}_{4 \times 2}$$

$$A^T A = \begin{bmatrix} 4 & 2 \\ 2 & 30 \end{bmatrix}$$

$$A^T B = \begin{bmatrix} 1 & -4 \\ 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix}^T \begin{bmatrix} 4 \\ 6 \\ 10 \\ 8 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ -4 & 1 & 2 & 3 \end{bmatrix}_{2 \times 4} \begin{bmatrix} 4 \\ 6 \\ 10 \\ 8 \end{bmatrix} = \begin{bmatrix} 28 \\ 28+6 \end{bmatrix}_{2 \times 1}$$

$$= \begin{bmatrix} 28 \\ 34 \end{bmatrix}.$$

$$(A^T A)^{-1} = \begin{bmatrix} \frac{15}{58} & -\frac{1}{58} \\ -\frac{1}{58} & \frac{1}{29} \end{bmatrix}$$

$$x = \begin{pmatrix} \frac{193}{29} \\ \frac{20}{29} \end{pmatrix} \cdot \begin{pmatrix} 28 \\ 34 \end{pmatrix} \quad m = \frac{20}{29} \quad x = \frac{193}{29}$$

s) consider the eqn of plane

let  $\mathbf{V} = \begin{bmatrix} 1 & 1 & -3 & 0 & 4 \\ \text{pivot} & & & & \end{bmatrix}$

$$x_1 = -x_2 + (-3)x_3 + 4x_5 //$$

let

$$\mathbf{N} x_1 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = K_1 \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + K_2 \begin{bmatrix} -3 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} + K_3 \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\therefore A = \begin{bmatrix} -1 & -3 & -4 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad 5 \times 3$$

$$\text{WKT } P = A(A^T A)^{-1} A^T$$

using calculations

$$P = \begin{bmatrix} 26/27 & 1/27 & -1/9 & 0 & -4/27 \\ -1/27 & 26/27 & -1/9 & 0 & -4/27 \\ -1/9 & -1/9 & 2/3 & 0 & -4/9 \\ 0 & 0 & 0 & 0 & 0 \\ -4/27 & -4/27 & -4/9 & 0 & 11/27 \end{bmatrix}$$

$$\text{WKT } P + Q = I$$

$$\text{so } Q = I - P$$

$$= \begin{bmatrix} 1/27 & 1/27 & 1/9 & 0 & 4/27 \\ 1/27 & 1/27 & 1/9 & 0 & 4/27 \\ 1/9 & 1/9 & 1/3 & 0 & 4/9 \\ 0 & 0 & 0 & 1 & 0 \\ 11/27 & 4/27 & 4/9 & 0 & 16/27 \end{bmatrix}$$

for what values of  $a$  is the matrix  $A$  definite.

Soln: We'll determine of principle submatrices  $\geq 0$

$$A = \begin{bmatrix} a & 2 & 2 \\ 2 & a & 2 \\ 2 & 2 & a \end{bmatrix}$$

$$|A| > 0 \quad \text{so} \quad a > 0$$

$$\begin{vmatrix} a & 2 \\ 2 & a \end{vmatrix} > 0 \quad \text{so} \quad a^2 - 4 > 0 \quad (a-2)(a+2) > 0$$

$$a^2 > 4 \quad (a-2) > 0$$

$$a > +2$$

$$a > 2$$

$$a > 2$$

$$\text{so} \quad a \neq 0, -1, 1, -2, 2$$

$$a \notin [-2, 2]$$

$$|A_1| > 0$$

$$a(a^2 - 4) - 2(2a - 4) + 2(-4 - 2a) > 0$$

$$a(a-2)(a+2) - 4(a-2) + 4(2-a) > 0$$

$$a(a-2)(a+2) + 4(2-a) + 4(2-a) > 0$$

$$a(a-2)(a+2) + 8(2-a) > 0$$

$$(a-a)(a(a+2)^{-1} + 8) > 0$$

$$a^3 - 12a + 16 > 0$$

$$1 - a > 0$$

~~$$a \geq 2 \quad 2 \geq a$$~~

$$a \geq 2$$

$$a > -4$$

$$a > 1$$

$$\therefore a \in (2, \infty) \checkmark$$

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$$f = \mathbf{x}^T \mathbf{A} \mathbf{x}$$

$$f = 2x_1^2 + 2x_2^2 + 2x_3^2 - 2x_1x_2 + (-2)(x_2x_3)$$

$\downarrow$        $\downarrow$        $\downarrow$        $\downarrow$        $\downarrow$   
 $a_{11}$      $a_{22}$      $a_{33}$      $a_{12}$      $a_{21}$      $a_{23}$      $a_{32}$

$$\therefore a_{31} = a_{13} = 0$$

$$A = \left[ \begin{array}{ccc|c} 2 & -1 & 0 & \\ -1 & 2 & -1 & \\ 0 & -1 & 2 & \end{array} \right] //$$

? SVD of  $A = \left[ \begin{array}{cc} -3 & 1 \\ 6 & -2 \\ 6 & -2 \end{array} \right]$

find  $A^T A$ 

$$A^T A = \left[ \begin{array}{cc} 81 & -27 \\ -27 & 9 \end{array} \right]$$

 $\lambda_1, \lambda_2$  of  $A^T A$  ?

$$\left[ \begin{array}{cc} 81-\lambda & -27 \\ -27 & 9-\lambda \end{array} \right] = 0$$

$$A - \lambda I$$

$$|A - \lambda I| = ?$$

$$(81-\lambda)(9-\lambda) - 27^2 = 0$$

$$729 - 81\lambda - 9\lambda + \lambda^2 - 27^2 = 0$$

$$\lambda_1 = 90$$

$$\sqrt{\lambda_1} = 3\sqrt{10}$$

$$\lambda_2 = 0 //$$

$$\Sigma = \left[ \begin{array}{cc} 3\sqrt{10} & 0 \\ 0 & 0 \\ 0 & 0 \end{array} \right]$$

A. vector  $x_1$ 

$$x_1 =$$

$$\begin{vmatrix} -9 & -27 \\ -27 & -81 \end{vmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 6 \\ 0 \end{bmatrix}$$

$$+9x + 27y = 0$$

$$27x + 81y = 0$$

$$y \begin{bmatrix} 27/9 \\ 1 \end{bmatrix} = \begin{bmatrix} -3 \\ 1 \end{bmatrix} \parallel y \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

solutn

$$\text{if } \lambda = 0$$

$$x_2 = \begin{bmatrix} 1 \\ 3 \end{bmatrix} \parallel$$

$$\text{for } V = \lambda_1 = 90$$

$$\lambda_2 = 0$$

$$\cancel{\lambda_3 = 0}$$

$$V_1 = \frac{x_1}{\|x_1\|} = \frac{1}{\sqrt{10}} \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

$$V_2 = \frac{x_2}{\|x_2\|} = \begin{bmatrix} 1/\sqrt{10} \\ 3/\sqrt{10} \end{bmatrix}$$

$$V = \begin{bmatrix} -3/\sqrt{10} & 1/\sqrt{10} \\ 1/\sqrt{10} & 3/\sqrt{10} \end{bmatrix} = V^T$$

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$$3 \times 2 = 2 \times 1 = 3V'$$

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finding  $U^*$ 

eigen values are 40, 0, 0.

$$U_i^* = \frac{A \cdot V_i}{\sigma_i}$$

$$U_1^* = \frac{A \cdot V_1}{\sigma_1} = \frac{1}{3\sqrt{10}} A \cdot V_1$$

$$= \begin{bmatrix} -0.266 \\ 0.5333 \\ 0.5333 \end{bmatrix}$$

$$U_2 = ?? \quad \sigma_2 = 0 \text{ Null.}$$

we do  $(AAT - 0 \cdot I)x = 0$ .

$$\overset{so}{AAT \cdot x = 0}$$

$$\begin{bmatrix} 10 & -20 & -20 \\ -20 & 40 & 40 \\ -20 & 40 & 40 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

finding null space

$$R_2 \rightarrow R_2 + 2R_1 \quad \text{pivot} \quad \begin{bmatrix} 10 & -20 & -20 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$10x - 20y - 20z = 0$$

$$x - 2y - 2z = 0$$

$$x = 2y + 2z$$

$$= y \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} + z \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix}$$

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for  $\lambda = 0$  we get 2 vectors (eigen)

choosing  $\begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}$

$$U_2 = \frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}$$

$$U = \begin{bmatrix} -0.266 & 0.8944 & a \\ 0.533 & 0.44721 & b \\ 0.533 & 0 & c \end{bmatrix}.$$

$U$  is orthogonal so  $U_3 \perp U_2$  &  $U_3 \perp U_1$

$$-0.266a + 0.533b + 0.533c = 0$$

$$0.8944a + 0.44721b + 0c = 0$$

$$\text{let } c = 1/1$$

$$\begin{aligned} -0.266a + 0.533b &= -0.533 & \rightarrow \text{(i)} \\ 0.8944a + 0.44721b &= 0 & \rightarrow \text{(ii)} \end{aligned}$$

$$\text{eqn(i)} \times 3.3624$$

~~$$-0.89441a + 1.792162b = 1.79216$$~~

~~$$0.8944a + 0.44721b = 0$$~~

$$2.23ab = 1.79216$$

$$\begin{aligned} b &= 0.8 \\ \hline a &= 0.4 \end{aligned}$$

$$c = 1$$

$$U_3 = \frac{1}{\sqrt{1.6}} \begin{bmatrix} 0.41 \\ 0.8 \\ 1 \end{bmatrix}.$$

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$$A = \begin{bmatrix} 1/3 & 2/\sqrt{5} & 0.4/\sqrt{1.8} \\ -2/3 & 1/\sqrt{5} & 0.8/\sqrt{1.8} \\ -2/3 & 0 & 1/\sqrt{1.8} \end{bmatrix} \begin{bmatrix} \sqrt{90} & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} -3/\sqrt{10} & 1/\sqrt{10} \\ 1/\sqrt{10} & 3/\sqrt{10} \end{bmatrix}$$

u

$\Sigma$

$v^T$

