```
###Exercise 1
x1 = c(1,4,1,3,2,-6)
x2 = c(-1,5,2,4,1,-1)
x3 = c(-1,5,1,0,-1,3)
### a)
2*x1-x2+x3
## [1] 2 8 1 2 2 -8
### b)
### i)
sum(x1*x2)
## [1] 41
### ii)
sum(x2*x3)
## [1] 24
### iii)
sum(x1*x3)
## [1] 0
#x1 und x3 sind orthogonal zu einander"
### c)
x1\%*%t(x2)
       [,1] [,2] [,3] [,4] [,5] [,6]
## [1,] -1 5
                    2 4
                             1 -1
## [2,]
         -4 20 8
                       16
                             4 -4
## [3,] -1 5 2
                       4 1 -1
## [4,] -3 15 6
## [5,] -2 10 4
                      12 3 -3
8 2 -2
        6 -30 -12 -24 -6 6
## [6,]
### d)
L1 = norm(as.matrix(x1),type="2")
L1
## [1] 8.185353
L2 = norm(as.matrix(x2),type="2")
L2
## [1] 6.928203
L3 = norm(as.matrix(x3),type="2")
## [1] 6.082763
### d) alternativ
L1 = sqrt(sum(x1^2))
L1
```

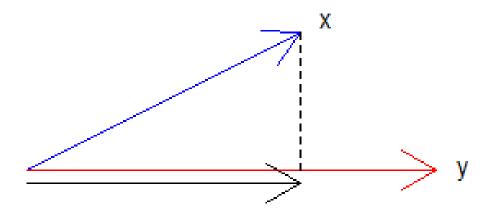
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einander sind.

```
## [1] 8.185353
L2 = sqrt(sum(x2^2))
L2
## [1] 6.928203
L3 = sqrt(sum(x3^2))
L3
## [1] 6.082763
### e) Calculate the projection of
### i) x1 on x2
pro12 = (((t(x2)\%*%x1)/L2)\%*%(1/L2))\%*%x2
pro12
##
                      [,2]
                               [,3]
                                        [,4]
              [,1]
                                                 [5,]
                                                             [,6]
## [1,] -0.8541667 4.270833 1.708333 3.416667 0.8541667 -0.8541667
### ii) x1 on x3
pro13 = (((t(x3)%*%x1)/L3)%*%(1/L3))%*%x3
pro13
        [,1] [,2] [,3] [,4] [,5] [,6]
## [1,]
               0
                    0
#Mit diesem Ergebnis war zu rechnen, da diese beiden Vektoren orthogonal zu
```

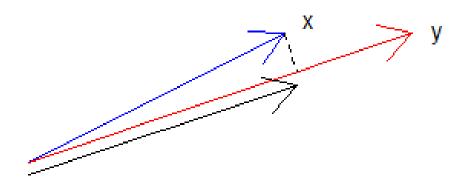
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```
###Exercise 3
remove(list = ls())
### a)
x = 0
y = 0
x1 = c(2,1)
y1 = c(3,0)
1x1 = sqrt(sum(x1^2))
ly1 = sqrt(sum(y1^2))
projxy = (((t(y1)%*%x1)/ly1)%*%(1/ly1))%*%y1
projxy
##
        [,1] [,2]
## [1,]
          2
plot(x,y,xlim=c(0,4),ylim=c(-0.2,1.2),type="n",axes=FALSE,frame.plot=FALSE,
ann=FALSE,asp=1)
arrows(0,0,2,1,col = 4)
arrows(0,0,3,0,col = 2)
arrows(0,-0.1,2,-0.1)
arrows(2,1,projxy[1,1],projxy[1,2], lty = 2, code = 0)
arrows(2,1,2,0, lty = 2, code = 0)
text(2.2,1.1,"x")
text(3.2,0,"y")
```



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```
### b)
x = 0
y = 0
x1 = c(2,1)
y1 = c(3,1)
1x1 = sqrt(sum(x1^2))
ly1 = sqrt(sum(y1^2))
projxy = (((t(y1)%*%x1)/ly1)%*%(1/ly1))%*%y1
projxy
##
        [,1] [,2]
## [1,] 2.1 0.7
plot(x,y,xlim=c(0,4),ylim=c(-0.2,1.2),type="n",axes=FALSE,frame.plot=FALSE,
ann=FALSE,asp=1)
arrows(0,0,2,1,col = 4)
arrows(0,0,3,1,col = 2)
arrows(0,-0.1,projxy[1,1],projxy[1,2] -0.1)
arrows(2,1,projxy[1,1],projxy[1,2], lty = 2, code = 0)
text(2.2,1.1,"x")
text(3.2,1,"y")
```



```
### c)
?plot

## starting httpd help server ... done

#Mit asp wird das Längenverhältnis zwischen den Einheiten der y-Achse und
der x-Achse (y/x) bestimmt. asp = 1 garantiert, dass das Verhältnis, zwisch
en den Längeneinheiten 1 beträgt.
```

###Exercise 4 remove(list = ls()) mv1 = c(3,2,1,0,2,1,-1,4,3)m1 = matrix(mv1,3,3)mv2 = c(1,2,-1,5,1,3)m2 = matrix(mv2,2,3, byrow = TRUE) v1 = c(1,4,1)v2 = c(-1,5,2)### i) m1%*%v1 ## [,1] **##** [1,] 2 ## [2,] 14 ## [3,] 8 #Diese Matrix ist nicht symmetrisch ### ii) m2%*%v1 ## [,1] ## [1,] 8 ## [2,] 12 #Diese Matrix ist nicht symmetrisch ### iii) t(v1)%*%m1%*%v1 ## [,1] ## [1,] 66 #Diese Matrix ist nicht symmetrisch ### iv) m2%*%m1 ## [,1] [,2] [,3] ## [1,] 6 3 4 ## [2,] 20 5 8 #Diese Matrix ist nicht symmetrisch ### v) t(m1)%*%m1 ## [,1] [,2] [,3] ## [1,] 14 5 8 ## [2,] 5 5 11 ## [3,] 8 11 26 #Diese Matrix ist symmetrisch

```
### vi)
t(m2)%*%m2
## [,1] [,2] [,3]
## [1,] 26 7 14
## [2,] 7 5 1
## [3,] 14 1 10
#Diese Matrix ist symmetrische
### vii)
m1%*%t(m1)
## [,1] [,2] [,3]
## [1,] 10 2 0
## [2,] 2 24 16
## [3,] 0 16 11
#Diese Matrix ist symmetrisch
### viii)
m2%*%t(m2)
## [,1] [,2]
## [1,] 6 4
## [2,] 4 35
#Diese Matrix ist symmetrisch
```

```
###Exercise 5
remove(list = ls())
av = c(2,1,3,4,3,8,-2,2,0,-4,5,1,-1,3,4,1)
A = matrix(av, 4, 4)
### a)
det(A)
## [1] 238
#Die Determinante(A) ist !=0. Daraus ist zu folgern, dass die Matrix vollen
Rang hat und die Spaltenvektoren linear unabhängig sind.
### b)
mv2 = c(1,2,-1,5,1,3)
m2 = matrix(mv2,2,3, byrow = TRUE)
dm2 = \det(t(m2)\%*\%m2)
round(dm2)
## [1] 0
\#Die\ Determinante(t(m2))^*m2)) = 0. Somit hat die Matrix keinen vollen Rang
und linear abhängige Spaltenvektoren. Es existiert keine Inverse zu dieser
Matrix
### c)
iA = solve(A)
round(iA, digits = 4)
##
           [,1] [,2] [,3]
                                   [,4]
## [1,] -0.2857 -0.0630 -0.1555 0.5252
## [2,] 0.4286 0.0798 0.1303 -0.3319
## [3,] 0.5714 -0.0210 0.2815 -0.4916
## [4,] -0.2857 0.1134 0.0798 0.0546
```

```
###Exercise 6
remove(list = ls())
vx = c(1,0,0,0,0,1)
x = matrix(vx,3,2)
y = c(1,3,2)
yd = x\%*\%(solve(t(x)\%*\%x))\%*\%t(x)\%*\%y
yd
##
       [,1]
## [1,]
           1
## [2,]
           0
## [3,]
```

Benjamin C. Herbert Applied Multivariate Statistics
Matrikel-Nr. 1593626 Assignment 1

14.09.2019

###Exercise 7

Declaration of Honor

I hereby declare that I will respect all rules mentioned above. Specifically, I will neither copy exercise solutions from other students or other sources nor will I let copy other students from my own solutions. I accept being excluded from this course or fined with a deduction of exercise points if I offend against these rules.

Student Name:	Date:	Signature:
Benjamin C. Herbert	16.09.2019	