

1. How can you use the covariance matrix of a dataset to recreate the covariance structure in a dataset X of normal random variables?
 - a. Compute ΣX
 - b. Eigendecompose the covariance matrix into $\Sigma = U \Lambda U^T$ compute UX
 - c. Compute $U \Lambda X$
 - d.** Compute $U \Lambda^{1/2} X$
 - e. None of the above
2. Which of the following are examples of positive semidefinite matrices?
 - a. Distance matrices
 - b.** Affinity matrices
 - c. Data matrices
 - d. Rotation matrices
3. Positive semidefinite matrices have the following desirable properties?
 - a. They have all positive eigenvalues
 - b.** They have real eigenvalues
 - c. They are invertible
 - d.** They are symmetric
4. Which of the following properties do inner products satisfy?
 - a.** They are symmetric
 - b. They are non-negative
 - c.** They follow the triangle inequality
 - d.** They are linear in the first term
5. PCA components (data coordinates) can be found by:
 - a. Eigendecompose the covariance matrix $\Sigma = U \Lambda U^T$, use U
 - b. Use $U \Lambda$
 - c.** Compute $X = U S V^T$ and use US
 - d. None of the above
6. Which of the following are distances between $x = (x_1, x_2)$ and $y = (y_1, y_2)$?
 - a. $\langle x, y \rangle$
 - b. $\langle x - y, x - y \rangle$
 - c. $\langle x + y, x + y \rangle$
 - d. $|x_1 - y_1| + |x_2 - y_2|$
 - e. None of the above
7. The norm of a vector x in an inner product space \langle, \rangle_H is defined as
 - a. $\langle x, x \rangle$
 - b. $\langle x - y, x - y \rangle$
 - c. $x^T y$
 - d.** $(\langle x, x \rangle)^{1/2}$
8. **T/F** any positive semidefinite matrix is a kernel matrix
9. **T/F** There are fewer PCA dimensions than data dimensions
10. **T/F** The axes in metric MDS can be interpreted easily